QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2022

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

2022



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

NAIC Group Code 4734 (Current) 4734 (Prior) NAIC Company Code 61689 Employer's ID Number 42-0175020

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

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

Incorporated/Organized 02/18/1896 Commenced Business 02/20/1896

Statutory Home Office 7700 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Mills Civic Parkway (Street and Number)
West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Mail Address 7700 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Mills Civic Parkway (Street and Number)
West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Internet Website Address www.athene.com

Statutory Statement Contact Rachel Elizabeth Brunia (Name), 515-342-3913 (Area Code) (Telephone Number)
rbrunia@athene.com (E-mail Address), 877-733-8589 (FAX Number)

OFFICERS

President & Chief Executive Officer Grant Kvalheim

Secretary Blaine Thomas Doerrfeld

Treasurer Tyler Dean Goode #

OTHER

Kristi Kaye Burma, Executive Vice President
Michael Stephen Downing, Executive Vice President
Randall William Epright, Executive Vice President
Christopher James Grady, Executive Vice President
Shailendra P Panchal, Senior Vice President
Christopher Robert Welp, Executive Vice President

DIRECTORS OR TRUSTEES

Mitra Hormozi
Martin Philip Klein
Grant Kvalheim
Lawrence John Ruisi
Francis Patrick Sabatini
Hope Schefler Taitz
Christopher Robert Welp

State of Iowa
County of Dallas SS:

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

Grant Kvalheim
President & Chief Executive Officer

Tyler Dean Goode
Treasurer

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
11 day of August, 2022

Stephanie Kidder

03/15/2023

STEPHANIE KIDDER
NOTARIAL SEAL IOWA
Commission Number 767168
My Commission Expires
March 15, 2023

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	49,009,959,731		49,009,959,731	47,312,106,902
2.	Stocks:				
	2.1 Preferred stocks	318,463,410		318,463,410	284,442,236
	2.2 Common stocks	619,104,332		619,104,332	597,816,934
3.	Mortgage loans on real estate:				
	3.1 First liens	17,773,871,286		17,773,871,286	12,384,264,080
	3.2 Other than first liens	1,569,575,235		1,569,575,235	1,587,365,315
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	9,388,542		9,388,542	9,388,542
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 3,313,154,332), cash equivalents ($ 1,000,188) and short-term investments ($ 224,966,190)	3,539,120,710		3,539,120,710	4,990,271,715
6.	Contract loans (including $ premium notes)	161,704,695	730,929	160,973,767	129,483,311
7.	Derivatives	1,746,908,972		1,746,908,972	1,256,947,383
8.	Other invested assets	6,973,697,430	472,164	6,973,225,266	4,495,295,409
9.	Receivables for securities	55,023,010		55,023,010	171,703,103
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	416,815,009		416,815,009	8,907,540
12.	Subtotals, cash and invested assets (Lines 1 to 11)	82,193,632,363	1,203,093	82,192,429,271	73,227,992,469
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	525,928,886	12,126,889	513,801,996	462,304,513
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	6,593,124		6,593,124	6,531,967
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	219,642,214		219,642,214	205,427,382
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,423,403,185	612,025	3,422,791,160	1,684,357,827
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	308,447,659	231,414,591	77,033,068	76,712,397
19.	Guaranty funds receivable or on deposit	658,553		658,553	658,553
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	463,984,860		463,984,860	193,480,834
24.	Health care ($) and other amounts receivable	18,828,996	4,052,818	14,776,178	22,375,284
25.	Aggregate write-ins for other than invested assets	347,817,234	11,647,379	336,169,856	378,713,210
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	87,508,937,072	261,056,794	87,247,880,279	76,258,554,436
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,469,248,993		37,469,248,993	30,036,769,045
28.	Total (Lines 26 and 27)	124,978,186,065	261,056,794	124,717,129,271	106,295,323,481
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	416,815,009		416,815,009	8,907,540
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	416,815,009		416,815,009	8,907,540
2501.	Corporate Owned Life Insurance (COLI)	336,169,856		336,169,856	378,713,210
2502.	Miscellaneous Assets	11,647,379	11,647,379		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	347,817,234	11,647,379	336,169,856	378,713,210

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 52,062,434,648 less $ included in Line 6.3 (including $ 41,820,996,667 Modco Reserve)	52,062,434,648	47,441,976,603
2.	Aggregate reserve for accident and health contracts (including $ 1,036,846 Modco Reserve)	2,270,664	2,398,147
3.	Liability for deposit-type contracts (including $ 17,763,718,792 Modco Reserve)	17,843,610,034	12,744,714,746
4.	Contract claims:		
	4.1 Life	264,659,640	230,675,427
	4.2 Accident and health	5,263	7,434
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 4,549,483,675 ceded	4,549,483,675	3,229,793,598
	9.4 Interest Maintenance Reserve	186,652,126	194,149,421
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,090,062 , accident and health $ and deposit-type contract funds $	18,090,062	14,410,868
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	19,027,469	19,502,704
13.	Transfers to Separate Accounts due or accrued (net) (including $ (438) accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,727,890,570	2,415,584,012
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,217,989	7,399,283
15.1	Current federal and foreign income taxes, including $ 44,776,541 on realized capital gains (losses)	140,085,717	101,980,537
15.2	Net deferred tax liability		
16.	Unearned investment income	8,397,335	3,367,181
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,763,289	505,365
18.	Amounts held for agents' account, including $ 2,250,645 agents' credit balances	2,250,645	3,441,049
19.	Remittances and items not allocated	597,838,828	146,469,795
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	69,189	116,199
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,104,941,520	1,313,954,239
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,273,616,770	1,294,044,178
	24.04 Payable to parent, subsidiaries and affiliates	18,111,465	17,208,245
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	661,864,704	268,646,333
	24.09 Payable for securities	356,558,817	110,440,563
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,459,192,055	6,275,547,200
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	86,302,032,474	75,836,333,129
27.	From Separate Accounts Statement	36,593,551,072	29,180,138,653
28.	Total liabilities (Lines 26 and 27)	122,895,583,546	105,016,471,782
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,153,141,225	1,691,305,174
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(341,595,500)	(422,453,474)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 875,697,921 in Separate Accounts Statement)	1,811,545,725	1,268,851,700
38.	Totals of Lines 29, 30 and 37	1,821,545,725	1,278,851,700
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	124,717,129,271	106,295,323,481
	DETAILS OF WRITE-INS		
2501.	Repurchase Agreement Liability	2,693,875,050	2,608,679,474
2502.	Derivative and Other Collateral Liability	1,464,446,191	3,226,404,126
2503.	Amount Due Reinsurer	145,244,080	121,417,785
2598.	Summary of remaining write-ins for Line 25 from overflow page	155,626,734	319,045,816
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,459,192,055	6,275,547,200
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,617,080,085	1,247,467,437	3,650,964,224
2.	Considerations for supplementary contracts with life contingencies	7,550,230	811,490	1,110,860
3.	Net investment income	1,586,975,649	2,100,775,278	4,203,228,198
4.	Amortization of Interest Maintenance Reserve (IMR)	102,866	4,644,690	10,330,918
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(99,002,361)	34,539,277	17,684,601
6.	Commissions and expense allowances on reinsurance ceded	496,664,083	418,913,903	940,180,121
7.	Reserve adjustments on reinsurance ceded	2,056,811,410	(1,762,977,742)	(2,946,559,689)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,611,642	5,533,514	13,278,201
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(32,907,661)	13,674,129	38,289,686
9.	Totals (Lines 1 to 8.3)	6,641,885,943	2,063,381,975	5,928,507,120
10.	Death benefits	1,370,907	1,595,523	2,226,977
11.	Matured endowments (excluding guaranteed annual pure endowments)		188	188
12.	Annuity benefits	352,869,527	256,998,093	504,171,876
13.	Disability benefits and benefits under accident and health contracts	178,720	221,735	376,152
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	366,566,437	394,346,988	805,192,568
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	108,624,283	(187,624,946)	(228,604,788)
18.	Payments on supplementary contracts with life contingencies	4,070,171	6,589,631	10,376,790
19.	Increase in aggregate reserves for life and accident and health contracts	4,620,330,288	400,975,885	1,425,806,478
20.	Totals (Lines 10 to 19)	5,454,010,332	873,103,096	2,519,546,241
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	405,349,225	266,883,174	629,962,330
22.	Commissions and expense allowances on reinsurance assumed	162,284	271,327	517,783
23.	General insurance expenses and fraternal expenses	223,933,606	218,563,008	432,795,319
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,426,228	9,974,628	18,938,453
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,165,924,060	780,844,522	2,611,821,213
27.	Aggregate write-ins for deductions	(80,905,052)	2,030,168	(126,169,639)
28.	Totals (Lines 20 to 27)	7,180,900,682	2,151,669,924	6,087,411,700
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(539,014,739)	(88,287,948)	(158,904,579)
30.	Dividends to policyholders and refunds to members	363		8
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(539,015,102)	(88,287,948)	(158,904,587)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	95,309,176	(28,420,461)	70,441,410
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(634,324,278)	(59,867,487)	(229,345,997)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (21,239,857) (excluding taxes of $ 27,834,608 transferred to the IMR)	497,019,217	118,826,651	47,797,534
35.	Net income (Line 33 plus Line 34)	(137,305,061)	58,959,164	(181,548,463)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,278,851,700	1,312,234,523	1,312,234,523
37.	Net income (Line 35)	(137,305,061)	58,959,164	(181,548,463)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (182,805,654)	(351,075,958)	76,320,824	217,747,574
39.	Change in net unrealized foreign exchange capital gain (loss)	(112,477,601)	(4,670,578)	(44,605,989)
40.	Change in net deferred income tax	(54,974,546)	18,526,770	162,912,649
41.	Change in nonadmitted assets	(119,226,003)	(12,117,815)	(116,566,497)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	209,012,719	(185,554,154)	(373,436,540)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		107,611,111	(131,023,889)
47.	Other changes in surplus in Separate Accounts Statement	118,069,890	(140,501,210)	44,624,848
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	461,836,051	8,077,620	517,922,677
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	528,742,791	(48,405,239)	(124,802,413)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	91,743	(4,371,514)	(4,606,780)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	542,694,025	(126,125,022)	(33,382,823)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,821,545,725	1,186,109,501	1,278,851,700
	DETAILS OF WRITE-INS			
08.301.	COLI Income	(35,061,837)	13,939,018	27,081,778
08.302.	Miscellaneous Income (Expense)	2,154,176	(264,889)	11,207,908
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(32,907,661)	13,674,129	38,289,686
2701.	Transfer to IMR - Ceded	(113,858,779)	(21,741,821)	(228,318,514)
2702.	Funds Withheld Adjustment - Ceded	30,726,674	34,619,232	69,940,111
2703.	Transfer to IMR - MVA Benefits	1,753,207	(11,590,579)	(21,632,740)
2798.	Summary of remaining write-ins for Line 27 from overflow page	473,846	743,336	53,841,504
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(80,905,052)	2,030,168	(126,169,639)
5301.	Athene Re IV Tax Sharing Agreement	91,743	59,388	(175,878)
5302.	Correction of Prior Period Error		(4,430,902)	(4,430,902)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	91,743	(4,371,514)	(4,606,780)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,624,649,652	1,248,275,029	3,652,458,801
2.	Net investment income	1,496,895,124	2,030,193,514	4,096,080,027
3.	Miscellaneous income	501,954,625	436,074,356	794,252,090
4.	Total (Lines 1 to 3)	4,623,499,402	3,714,542,899	8,542,790,918
5.	Benefit and loss related payments	(1,754,557,808)	1,718,133,034	2,855,893,219
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	853,617,503	770,407,540	2,222,661,336
7.	Commissions, expenses paid and aggregate write-ins for deductions	632,091,277	482,195,801	1,057,840,843
8.	Dividends paid to policyholders	363		8
9.	Federal and foreign income taxes paid (recovered) net of $ 121,592,322 tax on capital gains (losses)	65,236,927	(10,296,477)	136,733,491
10.	Total (Lines 5 through 9)	(203,611,739)	2,960,439,898	6,273,128,896
11.	Net cash from operations (Line 4 minus Line 10)	4,827,111,140	754,103,001	2,269,662,021
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,425,434,067	4,097,798,241	15,369,230,503
	12.2 Stocks		105,847,585	210,311,998
	12.3 Mortgage loans	1,110,248,117	809,781,405	1,691,136,137
	12.4 Real estate			
	12.5 Other invested assets	932,064,973	548,643,641	1,832,662,958
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(25,120,100)	(21,367,878)	8,491,245
	12.7 Miscellaneous proceeds	365,357,829	223,117,828	116,132,798
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,807,984,887	5,763,820,821	19,227,965,639
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,366,410,960	8,434,624,898	23,265,210,928
	13.2 Stocks	48,034,584	160,828,824	256,089,372
	13.3 Mortgage loans	6,642,226,885	2,483,445,668	6,886,906,198
	13.4 Real estate			
	13.5 Other invested assets	2,514,586,628	1,511,522,760	3,449,432,752
	13.6 Miscellaneous applications	407,907,469	478,306,368	138,371,714
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,979,166,526	13,068,728,517	33,996,010,963
14.	Net increase (or decrease) in contract loans and premium notes	31,490,456	(12,180,351)	(19,407,862)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,202,672,095)	(7,292,727,345)	(14,748,637,462)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			300,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,098,895,287	7,058,572,534	10,637,540,803
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,174,485,337)	629,212,298	2,724,658,171
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,924,409,951	7,687,784,832	13,662,198,974
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,451,151,004)	1,149,160,487	1,183,223,534
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,990,271,715	3,807,048,181	3,807,048,181
	19.2 End of period (Line 18 plus Line 19.1)	3,539,120,710	4,956,208,668	4,990,271,715

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

20.0001.	Capital contribution of stock compensation expense (financing)	11,541,602	8,077,620	15,707,346
20.0002.	Capital contribution of stock compensation expense (investing)	(310,355)	(438,509)	(790,023)
20.0003.	Capital contribution of stock compensation expense (operating)	(11,231,247)	(7,639,111)	(14,917,323)
20.0004.	Security exchanges and asset in kind trades - other invested asset acquired (investing)	(5,347,697,278)	(43,000,000)	(43,000,000)
20.0005.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)	4,690,057,089	43,000,000	43,000,000
20.0006.	Security exchanges and asset in kind trades - bond proceeds (investing)	2,853,632,980	392,662,353	1,482,713,942
20.0007.	Security exchanges and asset in kind trades - bonds acquired (investing)	(2,299,971,600)	(392,662,353)	(1,470,713,942)
20.0008.	Asset transfer bonds to stocks - proceeds (investing)	183,160,090		
20.0009.	Asset transfer bonds to stocks - acquired (investing)	(183,160,090)		
20.0010.	Reinsurance activity settled in bonds (operating)	105,819,938	131,464,402	577,685,122

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

20.0011. Reinsurance activity settled in bonds (investing)	(105,819,938)	(131,464,402)	(577,685,122)
20.0012. Security exchanges and asset in kind trades - stock proceeds (investing)	103,978,809		13,752,297
20.0013. Asset transfer stocks to bonds - proceeds (investing)	33,810,419		
20.0014. Asset transfer stocks to bonds - acquired (investing)	(33,810,419)		
20.0015. Asset transfer mortgages to other invested assets - proceeds (investing)	331,681		
20.0016. Asset transfer mortgages to other invested assets - acquired (investing)	(331,681)		
20.0017. Capital contribution - non-cash (financing)	294,449		27,215,331
20.0018. Capital contribution - non-cash (investing)	(294,449)		
20.0019. Capital contribution - non-cash (operating)			(27,215,331)
20.0020. Security exchanges and asset in kind trades - stocks acquired (investing)			(25,752,297)
20.0021. Interest capitalization (operating)			16,401,178
20.0022. Interest capitalization (investing)			(16,401,178)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	47,960,856	60,807,072	109,572,626
3.	Ordinary individual annuities	6,631,406,814	3,590,786,196	8,896,574,665
4.	Credit life (group and individual)			
5.	Group life insurance	713,830	957,388	1,734,175
6.	Group annuities	7,320,072,495	4,345,298,125	13,535,403,016
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	400,699	434,643	895,028
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	14,000,554,695	7,998,283,423	22,544,179,510
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	14,000,554,695	7,998,283,423	22,544,179,510
14.	Deposit-type contracts	5,327,120,847	7,301,810,578	11,105,010,453
15.	Total (Lines 13 and 14)	19,327,675,542	15,300,094,001	33,649,189,964
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of **Athene Annuity and Life Company** (the Company) have been prepared in conformity with the accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Iowa.

The Insurance Division, Department of Commerce, of the State of Iowa (the Division) recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's *Accounting Practices & Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

Among the products issued by the Company are indexed universal life insurance and indexed annuities. These products allow a portion of the premium to earn interest based on certain indices, such as the Standard & Poor's 500 Composite Stock Price Index. Call options, futures, variance swaps and total return swaps are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. In 2006, the Commissioner of the Division issued Bulletin 06-01*, Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, which prescribes that an insurer may elect to recognize changes in the fair value of derivative instruments purchased to hedge indexed products in the statement of operations. The Company has elected to apply Bulletin 06-01 to its futures, variance swaps and total return swaps. Application of Bulletin 06-01 does not impact the Company's statutory surplus amounts.

In 2009, the Commissioner of the Division promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. IAC Section 191-97 does not apply to products that do not guarantee a minimum interest accumulation, such as our variable and index-linked deferred annuities. The Company has elected to apply IAC Section 191-97 to its eligible over the counter (OTC) call options and reserve liabilities.

The NAIC requires annuities issued by life insurance companies on or after January 1, 2015, to use the 2012 Individual Annuity Reserving (IAR) Mortality Table. In 2015, the Division promulgated IAC Section 43.3(5), which set an elective alternative effective date of January 1, 2016 for adoption of the 2012 IAR Mortality Table. The Company chose to use the Annuity 2000 Mortality Table for all annuities issued in 2015.

A reconciliation of the Company's net income and statutory surplus between practices prescribed or permitted by the State of Iowa and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (137,305,061)	$ (181,548,463)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	(10,889,346)	3,328,595
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(195,813,303)	(98,310,207)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 43.3(5)	51	3	1	260,707	877,061
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 69,136,881	$ (87,443,912)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,821,545,725	$ 1,278,851,700
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	55,091,440	(91,108,291)
2012 IAR Mortality Table for Annuities Issued 2005 IAC 43.3(5)	51	3	1	6,436,820	6,176,112
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,760,017,465	$ 1,363,783,879

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from the estimates used in preparing the financial statements.

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds, other than loan-backed and structured securities, are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

(6) Loan-backed and structured securities are stated at amortized cost or fair market value based on their rating by the NAIC. Changes to estimated cash flows on the securities are accounted for retrospectively for securities that are highly rated at the time of purchase and in which the security cannot be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. The prospective method is used for those securities where an other than temporary impairment has been taken, the security is not highly rated at the time of purchase, securities where receipt of all contractual principal cash flows is not expected, or those securities that can be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. Loan-backed and structured securities stated at amortized cost are amortized or accreted using the scientific interest method.

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through August 12, 2022 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

The Company discovered errors relating to the interest maintenance reserve, asset valuation reserve, bonds and preferred stocks which resulted in a $43 million, or 3.5%, understatement of capital and surplus as of March 31, 2022. These errors were corrected in the current quarter's financial statements. The surplus impacts to the prior year financial statements were not material.

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

No other-than-temporary impairment was recognized on loan-backed securities due to the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

Notes to the Financial Statements

5. Investments (Continued)

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
00213GBL0	$ 3,210,507	$ 3,168,999	$ 41,507	$ 3,168,999	$ 2,902,106	03/31/2022
05533HAL1	1,754,315	1,618,972	135,343	1,618,972	1,566,594	03/31/2022
16165LAF7	21,110,658	20,971,684	138,974	20,971,684	19,429,509	03/31/2022
17314UAJ7	2,649,550	2,599,391	50,160	2,599,391	2,396,379	03/31/2022
41161PVJ9	4,512,008	4,511,518	490	4,511,518	3,579,305	03/31/2022
41161PWB5	1,225,289	1,197,832	27,457	1,197,832	1,197,832	03/31/2022
41161PWC3	1,521,202	1,450,831	70,370	1,450,831	1,427,637	03/31/2022
45660L4E6	1,778,549	1,765,196	13,353	1,765,196	1,678,582	03/31/2022
61761PAG0	4,529,996	4,416,875	113,121	4,416,875	4,315,856	03/31/2022
61763DAN0	1,549,129	1,519,782	29,347	1,519,782	1,411,300	03/31/2022
362611AB1	207,283	123,629	83,654	123,629	71,275	03/31/2022
466247K28	575,137	499,726	75,411	499,726	449,787	03/31/2022
00213GBL0	3,033,794	3,003,732	30,062	3,003,732	2,600,958	06/30/2022
05531WAC0	1,067,771	1,061,037	6,734	1,061,037	942,733	06/30/2022
05532KAB7	782,730	741,237	41,492	741,237	719,169	06/30/2022
05532VAV9	969,877	961,595	8,283	961,595	851,008	06/30/2022
05533HAL1	1,604,107	1,550,097	54,011	1,550,097	1,492,650	06/30/2022
05951GAQ5	1,076,220	1,046,168	30,052	1,046,168	964,159	06/30/2022
05955YAB5	1,783,057	1,526,905	256,152	1,526,905	1,391,354	06/30/2022
1248MBAF2	9,407,425	9,313,712	93,713	9,313,712	8,642,302	06/30/2022
125430AA6	2,406,371	2,405,632	738	2,405,632	2,087,239	06/30/2022
12543PAP8	570,087	560,577	9,510	560,577	529,692	06/30/2022
12544XAQ8	1,432,855	1,424,240	8,615	1,424,240	1,344,549	06/30/2022
12566RAD3	1,511,641	1,497,289	14,352	1,497,289	1,427,299	06/30/2022
126694NV6	76,566	72,494	4,071	72,494	71,573	06/30/2022
16165LAF7	20,637,893	20,311,761	326,132	20,311,761	18,519,541	06/30/2022
16165TAZ6	823,303	772,573	50,730	772,573	772,573	06/30/2022
17307G3F3	173,631	170,639	2,992	170,639	166,169	06/30/2022
32056JAG9	616,823	485,378	131,446	485,378	485,378	06/30/2022
41161PQU0	6,951,979	6,588,716	363,263	6,588,716	6,436,947	06/30/2022
45660L4E6	1,704,027	1,698,135	5,892	1,698,135	1,525,245	06/30/2022
45660L6K0	1,404,535	1,394,417	10,118	1,394,417	1,312,780	06/30/2022
45660LT25	1,178,370	1,175,704	2,666	1,175,704	1,081,121	06/30/2022
45660LTS8	539,194	527,604	11,589	527,604	473,600	06/30/2022
466247K28	482,129	453,517	28,612	453,517	419,823	06/30/2022
46627MDY0	1,279,514	1,278,557	957	1,278,557	1,156,234	06/30/2022
46634DCC0	1,100,716	1,079,981	20,735	1,079,981	1,067,356	06/30/2022
61690PAK7	7,293,642	6,925,578	368,064	6,925,578	6,768,173	06/30/2022
61748HWT4	2,706,282	2,704,612	1,669	2,704,612	2,495,096	06/30/2022
61756VBE8	2,739,124	2,725,655	13,469	2,725,655	2,442,602	06/30/2022
749241AA3	644,687	616,553	28,134	616,553	604,243	06/30/2022
74958XAB0	547,588	538,041	9,547	538,041	493,976	06/30/2022
749691BB6	56,385,845	55,124,112	1,261,733	55,124,112	55,124,112	06/30/2022
Total			$ 3,974,721			

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

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of June 30, 2022:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 1,349,598,944
   2. 12 months or longer 118,451,703

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 15,049,888,399
   2. 12 months or longer 1,447,894,170

Notes to the Financial Statements

5. Investments (Continued)

(5) A full analysis of all relevant qualitative considerations was completed in reaching the conclusion that the impairments were not other-than-temporary, including the intent and ability to hold the investment for a period of time sufficient to allow for a recovery in value. Specific events that may influence the operations of the issuer and impaired earnings potential are reviewed in addition to length of time and extent to which the fair value has been less than cost.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

The Company participates in repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company lends bonds and receives cash as collateral. The Company monitors the estimated fair value of the collateral and the securities loaned throughout the duration of the contract and contributes additional collateral as necessary. Securities loaned under these agreements may be sold or re-pledged by the transferee.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month		897,759,273		
5. Over 1 month to 3 months		742,711,010		
6. Over 3 months to 1 year				
7. Over 1 year	2,994,053,981	1,353,583,698		
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months		1,256,645,800		
6. Over 3 months to 1 year				
7. Over 1 year	2,994,053,981	1,437,229,250		

(4) Fair value of securities sold and/or acquired that resulted in default

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of June 30, 2022.

(5) Securities "sold" under repo - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 2,939,406,937	$ 2,939,406,937	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 2,939,406,937	$ 2,704,933,233	$	$

Notes to the Financial Statements

5. Investments (Continued)

(6) Securities sold under repo - secured borrowing by NAIC designation

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	Bonds - BACV	$	$ 2,307,741,184	$ 733,355,879	$	$	$	$	$
b.	Bonds - FV		2,016,039,610	688,893,623					
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 2,307,741,184	$ 733,355,879	$	$	$	$	$
q.	Total assets - FV	$	$ 2,016,039,610	$ 688,893,623	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 2,994,053,981	$ 2,994,053,981	$	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 2,994,053,981	$ 2,693,875,050	$	$
	2. Securities (FV)				

(8) Cash & non-cash collateral received - secured borrowing by NAIC designation

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Cash	$ 2,693,875,050	$	$	$	$	$	$	$
b.	Bonds - FV								
c.	LB & SS - FV								
d.	Preferred stock - FV								
e.	Common stock								
f.	Mortgage loans - FV								
g.	Real estate - FV								
h.	Derivatives - FV								
i.	Other Invested Assets - FV								
j.	Total collateral assets - FV (sum of a through i)	$ 2,693,875,050	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$
b.	30 Days or less	1,256,645,800
c.	31 to 90 Days	
d.	More than 90 days	1,437,229,250

(10) Allocation of aggregate collateral reinvested by remaining contractual maturity

		Amortized Cost	Fair Value
a.	30 Days or less	$ 2,693,875,050	$ 2,693,875,050
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

Notes to the Financial Statements

5. Investments (Continued)

(11) Liability to return collateral - secured borrowing (total)

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash (Collateral - All)	$ 2,994,053,981	$ 2,994,053,981	$	$
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral - All)	$ 2,994,053,981	$ 2,693,875,050	$	$
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

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

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

J. Real Estate - No Significant Changes

K. Low-Income Housing Tax Credits (LIHTC) - None

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

6. Joint Ventures, Partnerships and Limited Liability Companies

During the six months ended June 30, 2022, the Company contributed its equity interests in 76 partnership investments to Apollo Aligned Alternatives, L.P. ("AAA"), in exchange for a 69% partnership interest in AAA with an aggregate value of $5.6 billion as of June 30, 2022. The transaction received approval from the Division on March 31, 2022.

AAA is a strategic alternative investment vehicle designed to include investment by affiliated and unaffiliated insurers and other investors, with each investor having pro rata exposure to the underlying investments. The partnership is managed by an affiliate of the Company. Under the terms of the partnership agreement, the Company has the right to require distribution of its pro rata portion of underlying assets and direct such assets to be liquidated.

On Schedule BA, Part 1, the Company will present the pro rata interests in the underlying funds that comprise its investment in AAA. On Schedule BA, Parts 2 and 3, the Company will report its proportional share of AAA's activity in total.

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of June 30, 2022, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, income and unfunded commitments of the interests contributed to AAA by the Company in the three months ended June 30, 2022.

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	503,124,207	507,688,945	(1,341,668)	44,258,735	69.2%
MidCap Class A Notes	463,321,980	467,525,601	20,125,737	8,489,389	69.2%
PK Air Holdings, LP	205,043,544	206,903,860	13,819,616	56,169,186	69.2%
Apollo Hybrid Value Fund, L.P.	201,602,055	203,431,147	(701,838)	69,929,198	69.2%
SFR Delos Partners, L.P.	192,292,306	194,036,933	-	-	69.2%
A-A Funding Holdco Offshore I, LLC	160,833,341	162,292,547	(14,501,130)	125,728,191	69.2%
A-A Funding Holdco Offshore II, LLC	160,833,341	162,292,547	(14,501,130)	125,728,191	69.2%
Pretium Olympus JV, LP	158,607,812	160,046,827	-	4,812,728	69.2%
AOP Finance Partners, L.P.	132,644,245	133,847,698	8,985,046	70,256,690	69.2%
NNN Investor 1,L.P.	122,595,560	123,707,843	4,741,757	3,460,633	69.2%
NNN Investor 2 (Auto), L.P.	120,878,718	121,975,425	8,664,564	6,303,889	69.2%
AA Tundra Investor LP	117,108,542	118,171,042	(5,472,259)	-	69.2%
Apollo USRE Granite Coinvest L.P.	114,958,368	116,001,361	293,062	24,553,059	69.2%
Athene Momentum Investor, L.P.	106,554,952	107,521,702	(3,966,569)	-	69.2%
NNN Opportunities Fund, L.P.	106,297,369	107,261,782	8,014,771	1,833,335	69.2%
Financial Credit Investment III, LP	105,555,365	106,513,046	1,452,184	75,644,565	69.2%
AA Infrastructure Debt Fund 1 LTD	102,451,163	103,380,680	5,721,573	-	69.2%
NNN AGP Opportunities Fund III, L.P.	95,290,237	96,154,785	752,361	2,577,102	69.2%
Athene Petros Investor, L.P.	91,832,385	92,665,561	(274,438)	153,451,720	69.2%
AltsCo - Cash	73,339,128	74,004,518	(249,384)	-	69.2%
Apollo U.S. Real Estate Fund II L.P.	70,192,579	70,829,422	3,452,616	17,249,404	69.2%
C-III Recovery Fund III L.P.	69,258,019	69,886,383	(10)	6,629,623	69.2%
AA Direct, L.P.	65,340,632	65,933,453	693,014	27,139,814	69.2%
Apollo Structured Credit Recovery Fund IV	61,854,541	62,415,734	(5,503,041)	91,434,184	69.2%
Apollo Infra Equity US Fund, L.P.	57,012,829	57,530,094	1,054,002	51,237,398	69.2%
NNN AGP Opportunities Fund II, L.P.	52,499,371	52,975,687	649,816	409,633	69.2%
Levine Leichtman Capital Partners VI, L.P.	52,454,878	52,930,790	-	11,310,286	69.2%
Motive Capital Fund II-A, LP	51,684,066	52,152,984	(16,852,413)	45,174,360	69.2%

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
Apollo 100 West Putnam Investor, L.P.	50,950,413	51,412,675	(88,296)	3,869,160	69.2%
A-A SPN-16 (Accord Plus - IAGEMD), L.P.	50,110,696	50,565,340	(1,832,147)	65,346,632	69.2%
AA Pencil Holdings, L.P.	50,080,242	50,534,609	2,464,869	68,487,857	69.2%
Bluewater Investment Holdings, LLC	46,923,575	47,349,303	942,671	122,094,285	69.2%
Griffis Premium Apartment Fund IV, L.P.	45,348,475	45,759,912	-	-	69.2%
Apollo Athene Strategic Partnership, L.P.	44,111,698	44,511,914	17,251	9,067,688	69.2%
AP HV Holdings, L.P.	42,526,012	42,911,841	1,680,389	-	69.2%
Apollo Asia Real Estate AAC Fund, L.P.	42,312,669	42,696,563	(775,746)	17,303,166	69.2%
Castlelake Aviation III Stable Yield, L.P.	40,364,907	40,731,129	2,361	10,823,573	69.2%
Cohesive Capital Partners III, L.P.	36,769,754	37,103,358	-	25,047,239	69.2%
AA MMF 1 Holdco LP	36,011,059	36,337,780	3,570,034	16,040,035	69.2%
Cohesive Capital Partners II, L.P.	33,930,389	34,238,232	-	4,451,327	69.2%
Apollo GP Solutions, L.P.	31,519,838	31,805,811	(1,200,949)	59,434,154	69.2%
Carlyle Europe Realty Feeder Fund, S.C.SP.	31,221,707	31,504,975	(1,762,080)	8,267,602	69.2%
Apollo Credit Secondaries Fund I (A), L.P.	30,298,022	30,572,910	1,432,811	143,970,922	69.2%
Apollo Natural Resources Partners II, L.P.	29,057,893	29,321,529	(239,264)	9,967,403	69.2%
HPS - Mezzanine Partners III, L.P.	28,167,019	28,422,573	-	3,007,450	69.2%
Levine Leichtman Capital Partners V, L.P.	26,781,301	27,024,282	-	3,374,382	69.2%
A-A Euro Investment Fund (Lux) SCSP	25,878,728	26,113,521	2,181,995	2,438,630	69.2%
Apollo USREF II (Williams Square Coinvest) L.P.	25,538,406	25,770,110	2,948,809	1,919,197	69.2%
Athene HD Investor, L.P.	25,094,404	25,322,080	(1,763,260)	-	69.2%
AHVF (892/A Cayman AIV), L.P.	24,894,896	25,120,762	2,108,896	-	69.2%
Apollo European Principal Finance Fund III (Dollar B), L.P.	24,857,498	25,083,024	408,715	9,698,517	69.2%
A-A SPN-19 (AIFIX - IAGEMD), L.P.	24,541,847	24,764,510	215,375	13,207,605	69.2%
A-A SPN-4 (ANAF - ALRESP), L.P.	24,497,523	24,719,784	1,178,423	-	69.2%
International Infrastructure Finance Company II, L.P.	23,655,710	23,870,333	-	5,473,852	69.2%
Oxenwood Logistics Fund I, SLP	22,799,258	23,006,111	(1,859,495)	34,966,636	69.2%
NNN Opportunities Fund IV, L.P.	22,301,682	22,504,020	(100,530)	59,508,159	69.2%
C-III Recovery Fund II L.P.	21,660,097	21,856,614	-	5,517,759	69.2%
A-A SPN-2 (ANRP III - AADE), L.P.	21,578,215	21,773,990	(4,623,222)	28,313,057	69.2%
Eliant Invest Holding, L.P.	20,841,168	21,030,256	(376,679)	66,037,377	69.2%
AG Essential Housing Fund II, L.P.	19,738,654	19,917,739	-	111,778,453	69.2%
A-A SPN-2 (ANRP III-AAIA), L.P.	18,258,490	18,424,145	(3,911,957)	23,957,202	69.2%
Bishop Senior Living Coinvest L.P.	18,223,662	18,389,001	31,394	8,245,591	69.2%
AA WH Holdco, L.P.	17,893,080	18,055,420	(215,712)	9,596,836	69.2%
A-A SPN-18 (AIMF - IAGEMD), L.P.	17,351,013	17,508,435	1,695,581	18,333,627	69.2%
A-A SPN-18 (AIMF -IAFAMD), L.P.	17,351,013	17,508,435	1,695,581	18,333,627	69.2%
AP Oak Aggregator, L.P.	16,562,499	16,712,767	792,664	20,771,223	69.2%
A-A SPN-19 (AIFIX - IAPAMD), L.P.	16,361,231	16,509,673	143,584	8,805,070	69.2%
A-A SPN-5 (USREIII - IAGEMD), L.P.	16,108,863	16,255,015	643,856	21,615,398	69.2%
CSHC Co-Invest Unblocked, LLC	15,148,047	15,285,482	7,363	-	69.2%
Reservoir Strategic Partners Fund, L.P.	15,125,068	15,262,294	(474,050)	-	69.2%
A-A SPN-16 (Accord Plus - IAPAMD), L.P.	14,738,440	14,872,159	(538,867)	19,219,598	69.2%
IPI Partners II-A, L.P.	14,475,648	14,606,983	-	22,226,738	69.2%
ESO Capital Real Assets Fund I S.C.Sp	13,724,413	13,848,931	(1,098,224)	-	69.2%
Cayman Universe Holdings, LLC	13,479,713	13,602,012	(312,365)	-	69.2%
NOVA Infrastructure Fund I, L.P.	13,089,296	13,208,052	-	32,308,357	69.2%
A-A SPN-5 (USREIII - DEGEMD), L.P.	12,887,090	13,004,012	515,084	17,292,318	69.2%
Pretium Residential Real Estate Fund II, L.P.	12,807,850	12,924,053	-	8,941,547	69.2%
A-A SPN-11 (HVFII -IAGEMD), L.P.	12,715,323	12,830,687	(1,367,545)	61,656,582	69.2%
Rockbridge Hospitality Fund VI L.P.	12,296,952	12,408,519	-	4,660,114	69.2%
A-A SPN-19 (AIFIX - IAPDMD), L.P.	12,270,924	12,382,255	107,688	6,603,802	69.2%
JCR Income Plus Fund IV, L.P.	11,861,789	11,969,409	0	2,491,656	69.2%
AGRE MHC Coinvest L.P.	10,975,357	11,074,934	5,002	2,263,434	69.2%
Motive Early Stage, LP	10,961,357	11,060,807	-	69,212,664	69.2%
Insight Partners Opportunities Fund I	10,603,461	10,699,664	-	2,597,994	69.2%
LBR Co-Invest	10,561,831	10,657,656	-	-	69.2%
A-A SPN-14 (GIBRALTAR - IAGEMD), L.P.	10,425,105	10,519,689	(63,143)	139,495	69.2%
A-A SPN-18 (AIMF - IAPAMD), L.P.	10,410,608	10,505,061	1,017,349	11,000,176	69.2%
A-A SPN-18 (AIMF - VIGAMD), L.P.	10,410,608	10,505,061	1,017,349	11,000,176	69.2%
Warwick European Opportunities Fund II (USD) LP	10,360,126	10,454,121	-	-	69.2%
SVB Innovation Credit Growth Fund IX, LP	10,309,225	10,402,758	-	58,830,765	69.2%
A-A SPN-5 (USREIII - IAPAMD), L.P.	9,665,318	9,753,009	386,313	12,969,239	69.2%
A-A SPN-5 (USREIII - VIGAMD), L.P.	9,665,318	9,753,009	386,313	12,969,239	69.2%
A-A SPN-16 (Accord Plus - IAFAMD), L.P.	8,843,064	8,923,295	(323,320)	11,531,759	69.2%
AltsCo - FX Derivative	8,810,156	8,890,089	10,292,842	-	69.2%
A-A SPN-18 (AIMF - MASSFW), L.P.	8,675,507	8,754,218	847,791	9,166,814	69.2%
A-A SPN-12 (ROYCE - MASSFW), L.P.	8,304,085	8,379,426	481,980	4,282,001	69.2%
A-A SPN-19 (AIFIX - IAFAMD), L.P.	8,180,616	8,254,837	71,792	4,402,535	69.2%
A-A SPN-19 (AIFIX - IAPCMD), L.P.	8,180,616	8,254,837	71,792	4,402,535	69.2%
Apollo Credit Opportunity Fund III, L.P.	8,124,644	8,198,358	624,837	-	69.2%
A-A SPN-1 (MHC-AEL), L.P.	7,719,072	7,789,106	3,019	1,586,748	69.2%
LLCP-A Investment Partnership, L.P.	7,476,339	7,544,171	-	1,314,173	69.2%
A-A SPN-16 (Accord Plus - IAPDMD), L.P.	7,369,220	7,436,079	(269,433)	9,609,799	69.2%
A-A SPN-8 (AIOFII - VIGAMD), L.P.	7,002,336	7,065,867	(24,317)	24,682,026	69.2%
A-A SPN-14 (GIBRALTAR - IAPDMD), L.P.	6,950,070	7,013,126	(42,095)	92,997	69.2%
A-A SPN-18 (AIMF - IAPCMD), L.P.	6,940,405	7,003,374	678,232	7,333,451	69.2%
Fortress MSR Opportunities Fund I	6,730,688	6,791,754	179,673	2,128,968	69.2%
A-A SPN-17 (EPF IV-IAGEMD), L.P.	6,692,114	6,752,830	127,298	90,115,887	69.2%
A-A SPN-8 (AIOFII - IAPCMD), L.P.	6,691,121	6,751,828	(23,236)	23,585,047	69.2%
A-A SPN-2 (ANRP III- IAPAMD), L.P.	6,639,451	6,699,689	(1,422,530)	8,711,709	69.2%
OMFIT 2016-3A B 5.61% 18 Jun 31	6,537,027	6,596,336	87,384	6,601,170	69.2%
A-A SPN-11 (HVFII - LINCMD), L.P.	6,357,662	6,415,343	(683,772)	30,828,291	69.2%
WOODS 2018-17A C 2.10886% 22 Apr 31	6,319,580	6,376,916	(37,389)	-	69.2%
AA Direct (AIV), L.P.	6,262,586	6,319,406	(159,022)	1,810,877	69.2%
A-A SPN-4 (ANAF - IAPAMD), L.P.	6,124,381	6,179,946	187,513	-	69.2%
A-A SPN-11 (HVFII - VIGAMD), L.P.	5,779,692	5,832,130	(621,611)	28,025,719	69.2%
A-A SPN-13 (ULYSSES - IAPAMD), L.P.	5,461,739	5,511,292	89,112	96,277	69.2%
A-A SPN-11 (HVFII - MASSFW), L.P.	5,317,317	5,365,560	(571,882)	25,783,661	69.2%

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
A-A SPN-3 (FCI IV - IAGEMD), L.P.	4,884,919	4,929,238	(142,801)	58,840,771	69.2%
C-III High Yield Real Estate Debt Fund IV L.P.	4,640,528	4,682,630	-	238,033	69.2%
ALME 3	4,502,853	4,543,706	(1,523,560)	-	69.2%
A-A SPN-16 (Accord Plus - IACTMD), L.P.	4,421,532	4,461,648	(161,660)	5,765,879	69.2%
Advance Purchaser LLC	4,376,502	4,416,209	-	31,831,093	69.2%
A-A SPN-19 (AIFIX - DEBHMD), L.P.	4,090,308	4,127,418	35,896	2,201,267	69.2%
A-A SPN-19 (AIFIX - IACTMD), L.P.	4,090,308	4,127,418	35,896	2,201,267	69.2%
A-A SPN-19 (AIFIX - VIGAMD), L.P.	4,090,308	4,127,418	35,896	2,201,267	69.2%
A-A SPN-11 (HVFII - DEFAMD), L.P.	3,987,988	4,024,170	(428,912)	19,337,746	69.2%
A-A SPN-8 (AIOFII-MASSFW), L.P.	3,890,187	3,925,481	(13,509)	13,712,237	69.2%
PREFERRED TERM XXIV 1.314% 22 Mar 37	3,728,677	3,762,507	(263,213)	-	69.2%
A-A SPN-8 (AIOFII-IAPDMD), L.P.	3,578,972	3,611,443	(12,429)	12,615,258	69.2%
Apollo Core Infrastructure Feeder Fund	3,530,129	3,562,157	(495,004)	159,629	69.2%
A-A SPN-18 (AIMF - IAPDMD), L.P.	3,470,203	3,501,687	339,116	3,666,725	69.2%
A-A SPN-18 (AIMF - IACTMD), L.P.	3,470,203	3,501,687	339,116	3,666,725	69.2%
TRAP 2006-10A B 0.866% 06 Jul 41	3,458,026	3,489,400	(78,621)	-	69.2%
A-A SPN-10 (AROY-IAPCMD), L.P.	3,412,047	3,443,004	931,903	4,704,764	69.2%
A-A SPN-10 (AROY-VIGAMD), L.P.	3,412,047	3,443,004	931,903	4,704,764	69.2%
RR3 LTD	3,396,042	3,426,854	(1,077,553)	-	69.2%
A-A SPN-2 (ANRP III-AEL), L.P.	3,319,725	3,349,845	(711,265)	4,355,855	69.2%
A-A SPN-5 (USREIII - AELIMD), L.P.	3,221,773	3,251,003	128,771	4,323,080	69.2%
A-A SPN-5 (USREIII - DELFMD), L.P.	3,221,773	3,251,003	128,771	4,323,080	69.2%
A-A SPN-5 (USREIII - DEMMMD), L.P.	3,221,773	3,251,003	128,771	4,323,080	69.2%
A-A SPN-5 (USREIII - IABMMD), L.P.	3,221,773	3,251,003	128,771	4,323,080	69.2%
A-A SPN-13 (ULYSSES - IABMMD), L.P.	3,191,136	3,220,089	52,073	56,252	69.2%
PRUDENTIAL FINANCIAL INC 5.125% 01 Mar 52	3,169,818	3,198,577	(345,730)	3,544,306	69.2%
A-A SPN-8 (AIOFII - IAPAMD), L.P.	3,112,149	3,140,385	(10,807)	10,969,789	69.2%
US CAP FDG VI LTD/CORP 0.51129% 10 Jul 43	3,106,158	3,134,340	(203,572)	-	69.2%
A-A SPN-13 (ULYSSES - IAGEMD), L.P.	3,068,391	3,096,230	50,061	54,088	69.2%
A-A SPN-4 (ANAF - IAGEMD), L.P.	3,062,190	3,089,973	93,756	7,281,713	69.2%
A-A SPN-4 (ANAF - VIGAMD), L.P.	3,062,190	3,089,973	93,756	-	69.2%
A-A SPN-8 (AIOFII - IAGEMD), L.P.	2,956,542	2,983,366	(10,267)	10,421,300	69.2%
A-A SPN-16 (Accord Plus - IAPCMD), L.P.	2,947,688	2,974,432	(107,794)	3,843,920	69.2%
A-A SPN-11 (HVFII - IAPCMD), L.P.	2,774,252	2,799,423	(298,373)	13,452,345	69.2%
A-A SPN-12 (ROYCE - DEBHMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
A-A SPN-12 (ROYCE - IAFAMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
A-A SPN-12 (ROYCE - IAPAMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
A-A SPN-12 (ROYCE - IAPCMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
A-A SPN-12 (ROYCE - VIGAMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
A-A SPN-12 (ROYCE - VIGMMD), L.P.	2,768,028	2,793,142	160,660	1,427,334	69.2%
Island NYC Recovery Fund I L.P.	2,541,534	2,564,593	-	18,155,241	69.2%
Apollo European Principal Finance Fund II (Dollar A), L.P.	2,484,629	2,507,172	161,834	6,573,420	69.2%
AGRE U.S. Real Estate Fund, L.P.	2,246,696	2,267,080	81,285	2,964,400	69.2%
A-A SPN-13 (ULYSSES - DEGEMD), L.P.	2,147,874	2,167,361	35,043	37,862	69.2%
A-A SPN-4 (ANAF - DEGEMD), L.P.	2,041,460	2,059,982	62,504	-	69.2%
A-A SPN-4 (ANAF - IABMMD), L.P.	2,041,460	2,059,982	62,504	-	69.2%
A-A SPN-11 (HVFII - DELFMD), L.P.	2,022,892	2,041,246	(217,564)	9,809,002	69.2%
A-A SPN-3 (FCI IV - DEGEMD), L.P.	2,011,438	2,029,688	(58,799)	24,228,553	69.2%
A-A SPN-17 (EPF IV-IAPAMD), L.P.	1,912,032	1,929,380	36,371	25,747,396	69.2%
A-A SPN-3 (FCI IV - VIGAMD), L.P.	1,896,499	1,913,705	(55,439)	22,844,063	69.2%
BSI, LLC	1,884,926	1,902,028	2,280	-	69.2%
Apollo Natural Resources Partners, L.P.	1,871,371	1,888,350	235,823	3,879,169	69.2%
A-A SPN-13 (ULYSSES - IAELMD), L.P.	1,741,315	1,757,114	28,413	30,695	69.2%
A-A SPN-11 (HVFII - AELIMD), L.P.	1,733,908	1,749,639	(186,483)	8,407,716	69.2%
A-A SPN-10 (AROY-DEBHMD), L.P.	1,706,024	1,721,502	465,951	2,352,382	69.2%
TRAP 2007-13A A3 0.79243% 09 Nov 42	1,669,104	1,684,247	(178,973)	-	69.2%
Aqueduct European CLO 7 - Warehouse (Project Viper)	1,652,566	1,667,560	30,694	870,779	69.2%
Aqueduct European CLO 9 - Warehouse (Project Viper)	1,616,686	1,631,354	104,687	4,378,036	69.2%
SLOSO 2007-1A A1LB 0.54557% 07 Oct 37	1,576,824	1,591,130	(68,146)	-	69.2%
SLOSO 2007-1A A1LA 0.48557% 07 Oct 37	1,576,631	1,590,935	(48,787)	-	69.2%
A-A SPN-8 (AIOFII - DELFMD), L.P.	1,556,075	1,570,193	(5,404)	5,484,895	69.2%
A-A SPN-8 (AIOFII - IABMMD), L.P.	1,556,075	1,570,193	(5,404)	5,484,895	69.2%
A-A SPN-8 (AIOFII-IACTMD), L.P.	1,556,075	1,570,193	(5,404)	5,484,895	69.2%
ALESC 11A B 1.55757% 23 Dec 36	1,442,806	1,455,896	(110,898)	-	69.2%
A-A SPN-17 (EPF IV-IAFAMD), L.P.	1,434,024	1,447,035	27,278	19,310,547	69.2%
PREFERRED TERM SECS XXV 1.24371% 22 Jun 37	1,361,245	1,373,595	(69,675)	-	69.2%
Diameter CLO 4 - Warehouse (Project Viper)	1,326,124	1,338,155	59,820	966,544	69.2%
A-A SPN-11 (HVFII - IABMMD), L.P.	1,271,532	1,283,069	(136,754)	6,165,658	69.2%
A-A SPN-11 (HVFII - DEBHMD), L.P.	1,155,938	1,166,426	(124,322)	5,605,144	69.2%
A-A SPN-11 (HVFII - VIGMMD), L.P.	1,155,938	1,166,426	(124,322)	5,605,144	69.2%
JCR Commercial Real Estate Finance Fund IIIB, L.P.	1,096,907	1,106,859	-	1,748,593	69.2%
NNN AGP Opportunities Fund, L.P.	1,066,850	1,076,529	84,313	-	69.2%
Bluebay CLO 2 - Warehouse (Project Viper)	1,011,204	1,020,379	45,676	308,550	69.2%
Fortress MSR Opportunities Fund II	988,157	997,122	13,890	359,289	69.2%
A-A SPN-17 (EPF IV-IAPDMD), L.P.	956,016	964,690	18,185	12,873,698	69.2%
A-A Asia Private Credit Fund (Feeder), L.P.	816,435	823,842	(31,270)	17,086,427	69.2%
A-A SPN-8 (AIOFII - DEBHMD), L.P.	778,037	785,096	(2,702)	2,742,447	69.2%
A-A SPN-8 (AIOFII- AELIFW), L.P.	778,037	785,096	(2,702)	2,742,447	69.2%
A-A SPN-8 (AIOFII-IAPDMD1PR2), L.P.	778,037	785,096	(2,702)	2,742,447	69.2%
A-A SPN-8 (AIOFII-IAWHMD), L.P.	778,037	785,096	(2,702)	2,742,447	69.2%
A-A SPN-11 (HVFII - AELIFW), L.P.	577,969	583,213	(62,161)	2,802,572	69.2%
A-A SPN-11 (HVFII - IAPAMD), L.P.	577,969	583,213	(62,161)	2,802,572	69.2%
A-A SPN-3 (FCI IV - AELIMD), L.P.	574,698	579,912	(16,799)	6,922,443	69.2%
A-A SPN-3 (FCI IV - IABMMD), L.P.	574,698	579,912	(16,799)	6,922,443	69.2%
A-A SPN-3 (FCI IV - VIGMMD), L.P.	574,698	579,912	(16,799)	6,922,443	69.2%
ALM 7	561,009	566,099	136,486	-	69.2%
A-A SPN-17 (EPF IV-IACTMD), L.P.	478,008	482,345	9,093	6,436,849	69.2%
A-A SPN-17 (EPF IV-IAPCMD), L.P.	478,008	482,345	9,093	6,436,849	69.2%
A-A SPN-11 (HVFII - LISWMD), L.P.	462,375	466,570	(49,729)	2,242,057	69.2%

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
A-A SPN-11 (HVFII - IAPDMD), L.P.	346,782	349,928	(37,297)	1,681,543	69.2%
Bluebay CLO 3 - Warehouse (Project Viper)	311,325	314,149	3,568	1,245,828	69.2%
NOVA Infrastructure Holdings, LP	241,053	243,240	-	50,375	69.2%
Apollo GSS Holding (Cayman), L.P.	171,852	173,411	(235,858)	12,404	69.2%
Apollo European Principal Finance Fund (Feeder), L.P.	112,900	113,924	30,297	5,965,508	69.2%
ALM 8	100,460	101,372	13,386	-	69.2%
NOVA Infrastructure GP I, L.P.	97,546	98,431	-	13,782	69.2%
ALME 2	57,930	58,456	(20,480)	-	69.2%
MidCap Ordinary Shares	3,002	3,030	30	54	69.2%
AltsCo - Liquidity Facility	-	-	(299,922)	-	69.2%
Anchor Labs, Inc. Series D Preferred Stock	-	-	10	-	69.2%
AP Aristotle Holdings Junior Notes	-	-	41,655	-	69.2%
Apollo Asia Real Estate AAC Fund II, L.P.	-	-	-	69,212,664	69.2%
Apollo HK TMS Investment Holdings, L.P.	-	-	13,183	21,029,744	69.2%
AUDAX 2020-4A C 4.03914% 15 Oct 31	-	-	21,202	-	69.2%
BABSN 2018-1A B 1.98914% 15 Apr 31	-	-	(5,691)	-	69.2%
CERB 2018-3A C 2.98914% 15 Jul 30	-	-	3,628	-	69.2%
DRSLF 2020-85A DR 3.43914% 15 Oct 35	-	-	(18,551)	-	69.2%
ICG 2014-2A DRR 2.93914% 15 Jan 31	-	-	(57,608)	-	69.2%
Jefferies Direct Lending Fund II	-	-	-	34,606,332	69.2%
MCLO 2018-11A B 2.054% 20 Apr 31	-	-	(115,093)	-	69.2%
NEUB 2017-24A CR 2.19129% 19 Apr 30	-	-	(15,183)	-	69.2%
SHACK 2013-3A CR 2.18914% 15 Jul 30	-	-	(50,255)	-	69.2%
VOYA 2016-1A CR 2.904% 20 Jan 31	-	-	(34,181)	-	69.2%
A-A SPN-6 (AREV - DEFAMD), L.P.	(144,512)	(145,823)	(56,269)	3,460,633	69.2%
A-A SPN-6 (AREV - DEGERT), L.P.	(289,024)	(291,646)	(112,538)	6,921,266	69.2%
A-A SPN-6 (AREV - IABMMD), L.P.	(289,024)	(291,646)	(112,538)	6,921,266	69.2%
A-A SPN-6 (AREV - IAGERT), L.P.	(289,024)	(291,646)	(112,538)	6,921,266	69.2%
Hunter Point Capital Investors Offshore, L.P.	(641,899)	(647,723)	23,097	23,532,306	69.2%
A-A SPN-6 (AREV - VIGAMD), L.P.	(722,559)	(729,114)	(281,344)	17,303,166	69.2%
A-A SPN-6 (AREV - DEGEMD), L.P.	(867,071)	(874,937)	(337,613)	20,763,799	69.2%
A-A SPN-6 (AREV - IAGEMD), L.P.	(867,071)	(874,937)	(337,613)	20,763,799	69.2%
A-A SPN-15 (AREVII - IAGEMD), L.P.	(869,356)	(877,243)	(606,948)	103,818,996	69.2%
A-A SPN-6 (AREV - ALRESP), L.P.	(1,734,141)	(1,749,875)	(675,225)	41,527,599	69.2%
AltsCo - Expense Accrual	(44,036,590)	(44,436,125)	(2,788,907)	-	69.2%
Grand Total	**5,598,882,204**	**5,649,679,663**	**22,035,162**	**3,615,985,002**	**69.2%**

The 10 largest holdings of AAA as of June 30, 2022 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	507,688,945	(1,341,668)	44,258,735	69.2%
MidCap Class A Notes	467,525,601	20,125,737	8,489,389	69.2%
PK Air Holdings, LP	206,903,860	13,819,616	56,169,186	69.2%
Apollo Hybrid Value Fund, L.P.	203,431,147	(701,838)	69,929,198	69.2%
SFR Delos Partners, L.P.	194,036,933	-	-	69.2%
A-A Funding Holdco Offshore I, LLC	162,292,547	(14,501,130)	125,728,191	69.2%
A-A Funding Holdco Offshore II, LLC	162,292,547	(14,501,130)	125,728,191	69.2%
Pretium Olympus JV, LP	160,046,827	-	4,812,728	69.2%
AOP Finance Partners, L.P.	133,847,698	8,985,046	70,256,690	69.2%
NNN Investor 1,L.P.	123,707,843	4,741,757	3,460,633	69.2%
Total Top 10	**2,321,773,948**	**16,626,391**	**508,832,941**	**69.2%**

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

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

(4) Derivative contracts with financing premiums - No Significant Changes

(5) Net gain or loss recognized - No Significant Changes

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes

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

(8) Premium Cost for Derivative Contracts - None

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

9. Income Taxes - No Significant Changes

Notes to the Financial Statements

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

A. On March 8, 2021, Athene Holding Ltd. (AHL), an indirect parent of the Company, entered into an Agreement and Plan of Merger (Merger Agreement), by and among AHL, Apollo Global Management, Inc., a Delaware corporation (AGM), Tango Holdings, Inc., a Delaware corporation and a direct wholly owned subsidiary of AGM (HoldCo), Blue Merger Sub, Ltd., a Bermuda exempted company and a direct wholly owned subsidiary of HoldCo (AHL Merger Sub), and Green Merger Sub, Inc., a Delaware corporation and a direct, wholly owned subsidiary of HoldCo (AGM Merger Sub). AHL and AGM have agreed, subject to the terms and conditions of the Merger Agreement, to effect an all-stock merger transaction to combine the respective businesses by: (1) AGM merging with AGM Merger Sub, with AGM surviving such merger as a direct wholly owned subsidiary of HoldCo (AGM Merger), (2) AHL merging with AHL Merger Sub, with AHL surviving such merger as a direct, wholly owned subsidiary of HoldCo (AHL Merger and, together with the AGM Merger, Mergers), and (3) as of the effective time of the Mergers, changing the name of HoldCo to be Apollo Global Management, Inc. The Mergers closed on January 1, 2022 and AHL became a direct wholly owned subsidiary of AGM.

Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by AHL for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $11.5 million and $15.7 million for the six months ended June 30, 2022 and for the year ended December 31, 2021, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During February 2022, the Company received a $175.3 million capital contribution from its parent, AADE. This capital contribution was accrued at December 31, 2021 as a $175.0 million receivable from parent with a corresponding increase in gross paid-in and contributed surplus. In accordance with SSAP No. 72 *Surplus and Quasi-Reorganizations*, capital contributions receivable that are satisfied with the receipt of cash or marketable securities prior to the filing of the annual statement shall be treated as a Type I subsequent event and considered an admitted asset based on evidence of collection and approval of the domiciliary commissioner.

During August 2022, the Company received a $450 million capital contribution from its parent, AADE. This capital contribution was accrued at June 30, 2022 as a receivable from parent with a corresponding increase in gross paid-in and contributed surplus. In accordance with SSAP No. 72 *Surplus and Quasi-Reorganizations*, capital contributions receivable that are satisfied with the receipt of cash or marketable securities prior to the filing of the financial statement shall be treated as a Type I subsequent event and considered an admitted asset based on evidence of collection and approval of the domiciliary commissioner.

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under variable rate short-term federal fund arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. The Company did not have any outstanding borrowings as of June 30, 2022 or December 31, 2021. The Company incurred interest expense on short-term borrowings of $0.0 million and $0.2 million in the general and separate account for the six months ended June 30, 2022 and for the year ended December 31, 2021, respectively.

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $2,615.5 million as of June 30, 2022. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

The Company must provide appropriate collateral to borrow under the arrangements described above. The borrowing capacity available to the Company under these agreements is largely a factor of the Company's ability to post eligible collateral, as well as internal limits such as single-holder exposure limits (10% of the entity's balance sheet liabilities) and NAIC capital requirements.

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreements with FHLB of Des Moines.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	108,248,000	108,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 118,248,000	$ 118,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 4,300,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	95,248,000	95,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 105,248,000	$ 105,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 3,200,000,000		

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

				Eligible for Redemption			
		(1)	(2)	(3)	(4)	(5)	(6)
	Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$	$	$	$	$	$
2.	Class B	$ 10,000,000	$ 10,000,000	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 5,776,512,045	$ 6,209,082,091	$ 2,706,200,000
2.	Current year general account total collateral pledged	5,760,065,240	6,191,862,810	
3.	Current year separate accounts total collateral pledged	16,446,805	17,219,281	2,706,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	3,625,145,066	3,537,075,300	2,381,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 5,776,512,045	$ 6,209,082,091	$ 2,706,200,000
2.	Current year general account maximum collateral pledged	5,760,065,240	6,191,862,810	
3.	Current year separate accounts maximum collateral pledged	16,446,805	17,219,281	2,706,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	3,625,145,066	3,537,075,300	2,381,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	2,706,200,000		2,706,200,000	$ 2,615,503,428
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 2,706,200,000	$	$ 2,706,200,000	$ 2,615,503,428
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	2,381,200,000		2,381,200,000	$ 2,298,946,950
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 2,381,200,000	$	$ 2,381,200,000	$ 2,298,946,950

(b) Maximum amount during reporting period (current year)

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	2,856,200,000		2,856,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 2,856,200,000	$	$ 2,856,200,000

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

As of June 30, 2022, the Company has unfunded commitments to invest in SCA entities, joint ventures, partnerships or limited liability companies of $4,337.4 million.

As of June 30, 2022, the Company has unfunded commitments to invest in certain bonds and mortgage loans in the general and separate accounts of $6,997.3 million.

See Note 6 for additional details on the Company's reporting of unfunded commitments.

(2) Nature and circumstances of guarantee - No Significant Changes

(3) Aggregate compilation of guarantee obligations - No Significant Changes

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

Corporate-owned Life Insurance (COLI) Matter - In 2000 and 2001, two insurance companies which were subsequently merged into the Company, purchased broad based variable COLI policies from American General Life Insurance Company (American General). In January 2012, the COLI policy administrator delivered to the Company a supplement to the existing COLI policies and advised that American General and ZC Resource Investment Trust (ZC Trust) had unilaterally implemented changes set forth in the supplement that if effective, would: (1) potentially negatively impact the crediting rate for the policies and (2) change the exit and surrender protocols set forth in the policies. In March 2013, the Company filed suit against American General, ZC Trust, and ZC Resource LLC in Chancery Court in Delaware, seeking, among other relief, a declaration that the changes set forth in the supplement were ineffectual and in breach of the parties' agreement. The parties filed cross motions for judgment as a matter of law, and the court granted defendants' motion and dismissed without prejudice on ripeness grounds. The issue that negatively impacts the crediting rate for one of the COLI policies has subsequently been triggered and on April 3, 2018, we filed suit against the same defendants in Chancery Court in Delaware seeking substantially similar relief. Defendants moved to dismiss and the court heard oral arguments on February 13, 2019. The court issued an opinion on July 31, 2019 that did not address the merits, but found that Chancery Court did not have jurisdiction over our claims and directed us to either amend our complaint or transfer the matter to Delaware Superior Court. The matter has been transferred to the Delaware Superior Court. Defendants renewed their motion to dismiss and the Superior Court heard oral arguments on December 18, 2019. The Superior Court issued an opinion on May 18, 2020 in which it granted in part and denied in part defendants' motion. The Superior Court denied defendants' motion with respect to the issue that negatively impacts the crediting rate for one of the COLI policies, which issue will proceed to discovery. The Superior Court granted defendants' motion and dismissed without prejudice on ripeness grounds claims related to the exit and surrender protocols set forth in the policies, and dismissed defendant ZC Resource LLC. If the supplement is ultimately deemed to be effective, the purported changes to the policies could impair the Company's ability to access the value of guarantees associated with the policies. The parties engaged in discovery as well as discussions concerning whether the matter can be resolved without further litigation, and, at the request of the parties on August 11, 2021, the court entered an Amended Scheduling Order setting the trial date for June 2023. On December 27, 2021, the parties agreed in principle to a settlement, pursuant to which we will be able to surrender the polices at any time and receive proceeds within six months. During the year ended December 31, 2021, the Company recorded an impairment of the COLI asset of $52.6 million, and an adjustment to deferred tax liabilities of $46.9 million, to reflect the terms of the settlement.

Fiduciary or Best Interest Standards - The U.S. Securities and Exchange Commission (SEC), Department of Labor (DOL), NAIC, and several states have taken action or are exploring options around a fiduciary standard or best interest standard that may impact the Company and its subsidiaries. If these rules do not align, the distribution of products by the Company and its subsidiaries could be further complicated.

In 2019, the SEC adopted a rulemaking package designed to enhance the quality and transparency of retail investors' relationships with investment advisers and broker-dealers. The rulemaking package included: Regulation Best Interest - the Broker-Dealer Standard of Conduct; the new Form CRS Relationship Summary; and two separate interpretations under the Investment Advisers Act of 1940. The heightened requirements for broker-dealers and investment advisers apply to recommendations and sales of variable and other registered insurance and annuity products. The Company believes the Regulation and the interpretations of the Regulation may impact the distribution of its subsidiaries' products through third party broker-dealers that distribute the products to retail customers, the impact of which is still being determined.

The NAIC adopted the Suitability in Annuity Transactions Model Regulation (SAT), which places responsibilities upon issuing insurance companies with respect to the suitability of annuity sales, including responsibilities for training agents. On February 13, 2020, the SAT was amended to incorporate a "best interest" or similar standard with respect to the suitability of annuity sales. The amendments include a requirement for producers to act in the "best interest" of a consumer when making a recommendation of an annuity. A producer is considered to have acted in the best interest of the customer if they have satisfied certain prescribed obligations regarding care, disclosure, conflict of interest and documentation. State adoption of these revisions, and any future changes in such laws and regulations, may impact the way our US insurance subsidiaries market and sell their annuity products. Several states, including Iowa, have adopted or are in the process of adopting a version of the amended SAT that includes a best interest standard. On July 22, 2018, separate and apart from the NAIC, the NYDFS issued amendments to its SAT regulation to incorporate a "best interest" standard with respect to the suitability of life insurance and annuity sales. The amendments made by NYDFS are currently the subject of litigation. Other states, including California, could also adopt a "best interest" or other standard separate from the NAIC's SAT. Future changes in such laws and regulations, including those that impose a "best interest" standard, may impact the way the Company and its subsidiaries market and sell annuity products.

In April 2016, the DOL issued regulations expanding the definition of "investment advice" and broadening the circumstances under which distributors and manufacturers of insurance and annuity products could be considered "fiduciaries" and subject to certain standards in providing advice. These regulations were vacated effective June 2018. Thereafter, the DOL issued proposed regulatory action to address the vacated definition and to reinstate the pre-2016 regulatory definition of fiduciary advice on December 15, 2020. In the preamble to Prohibited Transaction Exemption (PTE) 2020-02, however, the DOL announced a new interpretation of parts of the regulation that broadens the circumstances under which producers, including insurance producers, could be considered fiduciaries under ERISA in connection with recommendations to "rollover" assets from a qualified retirement plan to an IRA or from an IRA to another IRA. For this purpose, "IRA" includes individual retirement annuities. This guidance reverses an earlier DOL interpretation suggesting that rollover advice by someone who was not already a fiduciary to a plan did not constitute investment advice giving rise to a fiduciary relationship. In connection with the broadened application of the fiduciary definition, the DOL's PTE 2020-02 allows fiduciaries to receive compensation in connection with providing investment advice, including advice about rollovers, that would otherwise be prohibited as a result of their fiduciary relationship to the ERISA Plan, a participant in the ERISA Plan, or an IRA owner. The DOL has indicated they intend to issue further guidance or regulations with regards to these types of annuity sales. The Company and its subsidiaries continue to monitor the situation and will be reviewing whatever is issued to determine how it might apply to and impact our business.

In addition to the cases previously discussed, the Company is routinely involved in litigation and other proceedings, reinsurance claims and regulatory proceedings arising in the ordinary course of its business. At present, no contingencies related to pending litigation and regulatory matters are considered material in relation to the financial position of the Company.

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Corporates	$ —	$ 4,515,000	$ 17,013,889	$	$ 21,528,889
	Bonds: CMBS	—	14,033,422	—		14,033,422
	Bonds: RMBS	—	1,741,558	—		1,741,558
	Bonds: ABS	—	—	8,438,664		8,438,664
	Preferred stocks	—	272,613,850	—		272,613,850
	Common stocks	37,738,873	118,248,000	40,595,630		196,582,503
	Derivative assets: Currency Swaps	—	31,648,347	—		31,648,347
	Derivative assets: Interest Rate	374,351	—	—		374,351
	Derivative assets: Options	—	201,177,141	—		201,177,141
	Derivative assets: Total Return Swaps	—	9,957	—		9,957
	Derivative assets: Futures	16,647,032	—	—		16,647,032
	Derivative assets: FX Forwards	—	453,844,448	—		453,844,448
	Separate account assets: Variable products		23,697,236			23,697,236
	Total assets at fair value/NAV	$ 54,760,256	$ 1,121,528,959	$ 66,048,183	$	$ 1,242,337,398
b.	Liabilities at fair value					
	Derivative liabilities: Currency Swaps	$ —	$ 6,487,502	$ —	$	$ 6,487,502
	Derivative liabilities: Interest Rate	236,309	437,584	—		673,893
	Derivative liabilities: Options	—	95,466,075	—		95,466,075
	Derivative liabilities: Total Return Swaps	—	10,385,922	—		10,385,922
	Derivative liabilities: Futures	811,740	—	—		811,740
	Derivative liabilities: FX Forwards	—	76,623,693	—		76,623,693
	Separate account liabilities: Variable products		23,696,798			23,696,798
	Total liabilities at fair value	$ 1,048,049	$ 213,097,574	$ —	$	$ 214,145,623

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

	Description	Beginning balance as of 04/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2022
a.	Assets										
	Bonds: Corporates	$ 18,630,208	$ —	$ —	$ —	$ (1,081,597)	$ —	$ —	$ —	$ (534,722)	$ 17,013,889
	Bonds: CMBS	2,805,000	—	(2,889,983)	33,362	51,621	—	—	—	—	—
	Bonds: ABS	—	8,431,333	—	157,670	(150,340)	—	—	—	—	8,438,664
	Preferred stocks	59,389,751	—	—	5,386,618	(5,386,618)	—	—	(59,389,751)	—	—
	Common Stocks	34,513,168	—	—	365	6,085,152	—	—	(3,055)	—	40,595,630
	Total assets	$ 115,338,127	$ 8,431,333	$ (2,889,983)	$ 5,578,015	$ (481,782)	$ —	$ —	$ (59,392,806)	$ (534,722)	$ 66,048,183
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

Transfers into and out of Level 3 represent securities which are carried at lower of cost or fair value resulting in periodic transfers into and out of Level 3 financial instruments which are characterized as carried at fair value.

(3) Transfers between fair value hierarchy levels are recognized at the end of the period in which the transfer occurs.

(4) The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured and disclosed at fair value. The techniques utilized in estimating the fair values of financial instruments are reliant on the assumptions used.

Fair value estimates are based on quoted market prices when available. When quoted market prices are not available, the Company utilizes commercially available pricing vendors that utilize observable market inputs, like recent trading activity, to derive fair value. When vendor prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates the fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect risk inherent in a particular methodology, model or input employed.

The Company's financial assets and liabilities carried at estimated fair value have been classified, for disclosure purposes, based on a hierarchy defined by current accounting guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.
- Level 2 - Quoted prices for inactive markets or valuation techniques that require observable direct or indirect inputs for substantially the full term of the asset or liability.

  Level 2 inputs include the following:
  1. Quoted prices for similar assets or liabilities in active markets,

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

2. Observable inputs other than quoted market prices, and
3. Observable inputs derived principally from market data through correlation or other means.

- Level 3 - Prices or valuation techniques with unobservable inputs significant to the overall fair value estimate. These valuations use critical assumptions not readily available to market participants. Level 3 valuations are based on market standard valuation methodologies, including discounted cash flows, matrix pricing, or other similar techniques.

Assets and liabilities are valued as discussed below in part C.

(5) See parts (1) through (4) above.

B. Other Fair Value Disclosures - None

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 45,511,442,411	$ 49,009,959,731	$ 1,508,586,755	$ 37,161,648,455	$ 6,841,207,201	$	$
Assets - Preferred stocks	317,259,893	318,463,410	–	317,259,893	–		
Assets - Common stock	196,582,503	196,582,503	37,738,873	118,248,000	40,595,630		
Assets - Mortgage loans - first liens	16,843,576,268	17,773,871,286	–	–	16,843,576,268		
Assets - Mortgage loans - other than first liens	1,491,562,400	1,569,575,235	–	–	1,491,562,400		
Assets - Policy loans	160,973,767	160,973,767		160,973,767			
Assets - Cash and short-term investments	3,538,831,596	3,539,120,710	3,459,940,148	30,167,566	48,723,882		
Assets - Derivative assets	1,817,714,186	1,746,908,972	(47,430,227)	1,866,217,024	(1,072,611)		
Assets - Derivative collateral assets	416,815,009	416,815,009	416,815,009	–	–		
Assets - Other invested assets	6,933,077,087	6,973,225,266	–	309,245,611	677,577,393	5,946,254,083	
Assets - Separate account: variable products	23,697,236	23,697,236		23,697,236			
Assets - Separate account: group annuity	31,496,546,526	34,784,665,728	3,663,157,792	20,710,918,824	6,137,866,699	984,603,211	
Assets - Separate account: index-linked products	1,072,535,126	1,194,484,258	92,709,457	818,030,143	157,779,829	4,015,697	
Liabilities - Deposit-type contracts	16,699,678,951	17,843,610,034		16,305,728,844	393,950,107		
Liabilities - Repurchase agreements	2,693,875,050	2,693,875,050	–	–	2,693,875,050		
Liabilities - Derivative liabilities	970,775,469	661,864,704	55,939,130	914,836,339	–	–	
Liabilities - Derivative and other collateral	1,464,446,191	1,464,446,191	1,464,446,191	–	–	–	
Liabilities - Separate account: group annuity deposit-type contracts	6,821,053	7,103,997			6,821,053		
Liabilities - Separate account: funding agreements	2,602,831,736	2,615,503,428		2,602,831,736			

Bonds and short-term investments – The Company obtains the fair value for most marketable, public bonds without an active market from several commercial pricing services. These are classified as Level 2 assets. The pricing services incorporate a variety of market observable information in their valuation techniques, including benchmark yields, broker-dealer quotes, credit quality, issuer spreads, bids, offers, and other reference data. If the Company cannot value a public bond with a commercial pricing vendor, the Company obtains broker quotes (or utilizes an internally-developed model) and are considered to be Level 3. The Company values privately placed bonds based on the credit quality and duration of comparable marketable securities, which may be securities of another issuer. In some instances, the Company uses a matrix-based pricing model. These models consider the current level of risk-free interest rates, corporate spreads, credit quality of the issuer, and cash flow characteristics of the security. Privately placed fixed maturity securities are classified as Level 2 or 3.

Preferred stocks and common stocks unaffiliated – The Company values equity securities, typically private equities or equity securities not traded on an exchange, using several commercial pricing services or an internal model. The securities priced by a commercial pricing service are classified as Level 2 and the securities priced by an internal model are classified as Level 3. In addition, unaffiliated common stocks include FHLB stock, which is carried at fair value, which is presumed to be par because it can only be redeemed by the bank and is classified as Level 2.

Mortgage loans – The Company estimates mortgage loans on a monthly basis using discounted cash flow analysis and rates being offered for similar loans to borrowers with similar credit ratings. Loans with similar characteristics are aggregated for purposes of the calculations. The discounted cash flow model uses unobservable inputs, including estimates of discount rates and loan prepayments. Mortgage loans are classified as Level 3.

Policy loans – The fair value of policy loans classified as Level 2 is equal to the carrying value of the loans, which are collateralized by the cash surrender value of the associated insurance contracts.

Derivatives – Derivative contracts can be exchange traded or over-the-counter. Over-the-counter derivatives are valued using valuation models or an income approach using third-party broker valuations. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, measures of volatility, prepayment rates, and correlation of the inputs. The Company considers and incorporates counterparty credit risk in the valuation process through counterparty credit rating requirements and monitoring of overall exposure. The Company also evaluates and includes its own nonperformance risk in valuing derivatives. The majority of the Company's derivatives trade are in liquid markets; therefore, the Company can verify model inputs and model selection does not involve significant management judgment and are classified within Level 2. If the Company cannot verify model inputs and model selection does involve significant management judgment, the derivatives are classified as Level 3.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Other invested assets – Within other invested assets, partnerships are valued based on net asset value information provided by the general partner or related asset manager. These partnership interests usually include multiple underlying investments for which either observable market prices or other valuation methods are used to determine the fair value. These investments are reported in the Net Asset Value (NAV) column. Other than partnerships, other invested assets may include surplus notes and other investments with bond or stock characteristics and the Company attempts to value these using several commercial pricing services, which would be classified as Level 2 assets. If the Company cannot value with a commercial pricing vendor, the Company obtains broker quotes (or utilizes an internally-developed model) and are considered to be Level 3 assets.

Separate account assets (variable products) – Separate account assets classified as Level 2 are valued based on the fair value of the underlying funds. Fair values and changes in the fair values of the underlying funds accrue directly to the policy owners and are not included in the Company's revenues and expenses or surplus.

Separate account assets (group annuity) – Financial instruments within this separate account classified as Level 2 and 3 or included in the NAV column are valued using the same fair value assumptions and methods utilized in the general account.

Repurchase agreements - The carrying value of the repurchase agreements liability approximates fair value and is reported as level 2.

Deposit-type contracts (including separate account group annuity and funding agreements) – Deposit-type contracts classified as Level 3 include single premium immediate annuities (SPIA) and supplemental contracts. Fair value of SPIA and supplemental contracts are calculated by discounting best estimate cash flows based on market interest rate assumptions. Fair value of funding agreements are calculated by discounting future cash flows using market rates on the valuation date, and are classified as Level 2.

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

The Company invests in certain non-fixed income, alternative investments in the form of limited partnerships (investment funds) which are reported at NAV. Adjustments to the carrying amount reflect the Company's pro rata ownership percentage of the operating results as indicated by NAV in the investment fund financial statements. The NAV from the investment fund financial statements can be on a lag of up to three months when investee information is not received in a timely manner. These investments are listed in the NAV column of the fair value tables above as this is the primary method for reporting fair value for these investments.

As of June 30, 2022, the Company's general and separate accounts have $4,337.4 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

During February 2022, the Company novated 1,795 policies with statutory policy reserves of $72.1 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits - No Significant Changes

F. Subprime-Mortgage-Related Risk Exposure - No Significant Changes

G. Retained Assets - None

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

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

22. Events Subsequent

Subsequent events have been considered through August 12, 2022 for the statutory statement dated June 30, 2022.

23. Reinsurance

The Company entered into a modified coinsurance agreement effective January 1, 2022 with AARe, pursuant to which it cedes a quota share, specified by the Company, of certain of the Company's retail annuity business issued on or after January 1, 2022. This treaty is applied prior to any further cession of this business under other treaties. Modified coinsurance reserves were $877.3 million as of June 30, 2022.

Effective January 1, 2022, the Company recaptured a modified coinsurance agreement from Transamerica Life Insurance Company that ceded a block of annuity policies. The modified coinsurance reserves recaptured were $72.1 million as of January 1, 2022.

The Company entered into a coinsurance agreement on January 1, 2018 with AADE, pursuant to which it ceded to AADE a 50% quota share of all of the Company's retail annuity business issued between January 1, 2018 and December 31, 2021 (excluding the Company's registered indexed linked annuities). This treaty had applied prior to any further cession of this business under other treaties. The Company has recognized a reserve credit of $13,545.1 million as of December 31, 2021 for this block. Effective January 1, 2022, the Company recaptured the payout annuities ceded to AADE under this reinsurance agreement. Coinsurance reserves for the payout annuities recaptured by the Company were $135.4 million as of January 1, 2022.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

C. Commutation of Reinsurance Reflected in Income and Expenses - None

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

Notes to the Financial Statements

23. Reinsurance (Continued)

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - None

(5) ACA risk corridors receivable as of reporting date - None

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001858681

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/24/2019

6.4 By what department or departments?
Iowa Insurance Division

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Apollo Capital Management, L.P. (also included relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Credit Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Global Real Estate Management, L.P. (also inlcudes relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Investment Management, L.P.	New York, NY	NO	NO	NO	YES
Apollo Management, L.P. (also includes relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Global Securities, LLC	New York, NY	NO	NO	NO	YES
Apollo Senior Floating Rate Fund, Inc.	New York, NY	NO	NO	NO	YES
Apollo Tactical Income Fund, Inc.	New York, NY	NO	NO	NO	YES
Apollo Investment Corporation, Inc.	New York, NY	NO	NO	NO	YES
Athene Securities, LLC	West Des Moines, IA	NO	NO	NO	YES
Apollo Commercial Real Estate Finance, Inc.	New York, NY	NO	NO	NO	YES
Aris Management, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Capital Credit Adviser, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Real Estate Fund Adviser, LLC	Wilmington, DE	NO	NO	NO	YES
Griffin Capital Securities, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Diversified Real Estate Fund	Wilmington, DE	NO	NO	NO	YES
Apollo Diversified Credit Fund	Wilmington, DE	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is No, please explain:

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 450,559,948

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $3,041 million of assets under repurchase agreements, $6,209 million of assets pledged as collateral to the FHLB, and has granted security interest in $1,701 million of assets to the holders of secured funding agreements issued by the Company.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 433,999,014

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 6,746,622,086	$ 6,412,502,168
14.22	Preferred Stock	$ 56,066,725	$
14.23	Common Stock	$ 430,716,521	$ 422,521,830
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 739,382,774	$ 897,483,706
14.26	All Other	$ 2,384,558,115	$ 5,940,384,745
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 10,357,346,220	$ 13,672,892,448
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286
Citibank, N.A.	388 Greenwich Street, New York, NY 10013
Deutsche Bank Trust Company Americas	1761 East Street, Andrew Place, Santa Ana, CA 92705
Northern Trust	50 South La Salle Street, M-27, Chicago, IL 60603

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Apollo Insurance Solutions Group LP	A
Goldman Sachs Asset Management, L.P.	U
Apollo Capital Management, L.P.	A
Apollo Global Real Estate Management, L.P.	A
ARM Manager, LLC	A
Apollo Longevity, LLC	A
Apollo Emerging Markets, LLC	A
C-III SA Management, LLC	U
Blackrock Financial Management, Inc.	U
The Palisades Group, LLC	U
Apollo Management International LLP	A
Apollo Credit Management International Limited	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group LP	549300L3R6C4MA4YKN89	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	DS
151243	Apollo Global Real Estate Management, L.P.		SEC	DS
143161	ARM Manager, LLC		SEC	DS
143161	Apollo Longevity, LLC		SEC	DS
143161	Apollo Emerging Markets, LLC		SEC	DS
156553	C-III SA Management, LLC		SEC	NO
107105	Blackrock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
165609	The Palisades Group, LLC		SEC	NO
	Apollo Management International LLP	2138006DHU9CTXV86Z88	Financial Conduct Authority (UK)	OS
	Apollo Credit Management International Limited	5493005VZTD6C6WTH981	Financial Conduct Authority (UK)	OS

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	5,498,581,477
	1.13 Commercial Mortgages	$	13,478,309,692
	1.14 Total Mortgages in Good Standing	$	18,976,891,169
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	7,595,763
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	205,010,479
	1.33 Commercial Mortgages	$	80,000,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	285,010,479
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	73,949,110
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	73,949,110
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	19,343,446,521
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	36,653
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	36,653
2.	Operating Percentages:		
	2.1 A&H loss percent		61.427 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		264.290 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	167,444	191,309,116	75		191,476,634	
2. Alaska AK	L	22,863	11,550,783			11,573,645	
3. Arizona AZ	L	610,701	281,157,883	8,907		281,777,492	
4. Arkansas AR	L	73,173	59,356,597	168		59,429,937	16,534
5. California CA	L	2,916,626	1,887,293,309	13,045		1,890,222,980	
6. Colorado CO	L	791,993	499,266,199	382		500,058,574	
7. Connecticut CT	L	167,038	127,578,581	21,283		127,766,902	
8. Delaware DE	L	39,645	52,443,631			52,483,275	4,324,824,945
9. District of Columbia DC	L	26,105	11,954,050	604		11,980,759	
10. Florida FL	L	1,339,265	1,185,462,047	60,695		1,186,862,006	132,096
11. Georgia GA	L	643,494	746,862,664	11,794		747,517,952	
12. Hawaii HI	L	230,604	48,974,387			49,204,991	
13. Idaho ID	L	103,568	50,042,790	88		50,146,446	
14. Illinois IL	L	1,305,358	464,601,972	6,794		465,914,125	20,000
15. Indiana IN	L	1,067,668	315,519,396	34,294		316,621,358	
16. Iowa IA	L	1,888,845	94,101,996	6,851		95,997,693	871
17. Kansas KS	L	447,560	77,184,566	4,824		77,636,950	
18. Kentucky KY	L	199,273	207,793,505	5,606		207,998,384	4,043
19. Louisiana LA	L	119,728	178,113,487	2,121		178,235,336	912,000
20. Maine ME	L	74,201	32,863,525			32,937,726	
21. Maryland MD	L	518,532	337,128,126	10,091		337,656,749	
22. Massachusetts MA	L	314,862	253,507,342	2,747		253,824,952	117,719
23. Michigan MI	L	2,599,482	342,233,220	6,426		344,839,128	169,052
24. Minnesota MN	L	4,498,786	157,277,375	19,658		161,795,818	
25. Mississippi MS	L	109,577	102,398,960			102,508,537	
26. Missouri MO	L	673,057	165,598,661	352		166,272,069	
27. Montana MT	L	55,174	19,262,096			19,317,270	
28. Nebraska NE	L	523,518	34,645,835	4,676		35,174,029	
29. Nevada NV	L	100,379	120,191,343			120,291,722	
30. New Hampshire NH	L	(586)	50,717,535			50,716,949	
31. New Jersey NJ	L	430,249	694,871,002	29,555		695,330,806	
32. New Mexico NM	L	76,284	51,230,677	3,105		51,310,066	40,000
33. New York NY	N	457,257	68,825,710	824		69,283,791	
34. North Carolina NC	L	644,993	482,678,886	4,244		483,328,124	
35. North Dakota ND	L	196,890	5,250,262			5,447,152	
36. Ohio OH	L	1,001,711	494,740,641	29,315		495,771,666	419,252
37. Oklahoma OK	L	228,020	59,339,641	998		59,568,660	
38. Oregon OR	L	335,867	100,331,860			100,667,727	
39. Pennsylvania PA	L	1,188,344	732,513,190	35,849		733,737,383	
40. Rhode Island RI	L	48,855	53,659,359	1,621		53,709,836	
41. South Carolina SC	L	223,380	571,646,527	825		571,870,731	
42. South Dakota SD	L	107,827	22,676,484	257		22,784,568	
43. Tennessee TN	L	363,918	276,501,159	20,295		276,885,372	
44. Texas TX	L	1,791,022	1,251,257,765	7,839		1,253,056,626	464,335
45. Utah UT	L	69,131	115,293,046	496		115,362,673	
46. Vermont VT	L	15,457	17,237,704			17,253,161	
47. Virginia VA	L	433,451	446,913,057	7,764		447,354,272	
48. Washington WA	L	2,038,967	180,349,722	655		182,389,344	
49. West Virginia WV	L	39,473	48,704,971	207		48,744,651	
50. Wisconsin WI	L	3,412,266	139,978,269	13,770		143,404,305	
51. Wyoming WY	L	25,241	17,000,180			17,025,421	
52. American Samoa AS	N	167	203,126			203,293	
53. Guam GU	N		38,123			38,123	
54. Puerto Rico PR	L	819	5,645,696			5,646,515	
55. U.S. Virgin Islands VI	N		(17,941)			(17,941)	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	260,114	4,101,864			4,361,978	
58. Aggregate Other Aliens OT	XXX	(77,787)	4,117,353			4,039,566	1,000,000,000
59. Subtotal	XXX	34,939,848	13,951,479,309	379,100		13,986,798,257	5,327,120,847
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	10,879,634				10,879,634	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	2,193,812				2,193,812	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	660,117		21,599		681,716	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	48,673,411	13,951,479,309	400,699		14,000,553,419	5,327,120,847
96. Plus Reinsurance Assumed	XXX	3,441,388				3,441,388	
97 Totals (All Business)	XXX	52,114,799	13,951,479,309	400,699		14,003,994,808	5,327,120,847
98. Less Reinsurance Ceded	XXX	51,936,471	11,334,636,361	322,554		11,386,895,385	5,325,123,275
99. Totals (All Business) less Reinsurance Ceded	XXX	178,328	2,616,842,949	78,146		2,617,099,422	1,997,571
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	(77,787)	4,117,353			4,039,566	1,000,000,000
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(77,787)	4,117,353			4,039,566	1,000,000,000
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 6

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

Marc Rowan, Joshua Harris, Leon Black
- Apollo Global Management, Inc.
  - Athene AOG Holding I Ltd.
    - Athene AOG Holding II LLC
  - Athene Holding Ltd.
    - Athene USA Corporation
      - A-A Mortgage Holdco, LLC
        - A-A Mortgage Investor, LLC
      - A-A Onshore Fund, LLC
      - ARPH (Headquarters Building), LLC
      - Athene Employee Services LLC
      - Athene London Assignment Corporation
      - Athene Re Services, LLC
      - Athene Securities, LLC
      - Athene Assignment Corporation
      - Athene Noctua, LLC
      - Athene Risk Aggregator, LLC
      - ACM Trademarks, L.L.C.
      - Athene Annuity Re Ltd.
        - AARE Structured Holdings LLC
        - Athene Annuity & Life Assurance Company
          - Athene Annuity and Life Company
            - Athene Annuity & Life Assurance Company of New York
              - Athene Life Insurance Company of New York
            - Structured Annuity Reinsurance Company
            - Athene Re USA IV, Inc.
            - Centralife Annuities Service, Inc.
            - AAIA RML, LLC
          - P.L. Assigned Services, Inc.
          - AADE RML, LLC
        - Athene Life Re International Ltd.
        - Athene Life Re Ltd.
          - A-A Onshore Fund, LLC
          - ADIP (Athene) Carry Plan, L.P
          - Athene Annuity Re II Ltd.
          - Athene Asset L.P.
            - Athene Co-Invest Reinsurance Affiliate Holding Ltd.
              - Athene Co-Invest Reinsurance Affiliate 1A Ltd.
                - Athene Co-Invest Reinsurance Affiliate International Ltd.
                - Athene Co-Invest Reinsurance Affiliate LP
                  - Athene Co-Invest Reinsurance Affiliate 1B Ltd.

The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. (“AGM”), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo’s business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo’s gains or losses on its principal investments in the Apollo Funds. The Apollo Funds refers to the funds, alternative asset companies and other entities that are managed by the Apollo Operating Group. The organizational chart does not include subsidiaries or alternative investment vehicles of the Apollo Funds, which are included in Part 1A. Pursuant to a disclaimer of affiliation filed with the domiciliary insurance department of the reporting entity, the organizational chart also does not include any (i) personal investment entities of AGM Inc.’s controlling individuals, Marc Rowan, Joshua Harris and Leon Black, , or (ii) portfolio companies, other than the following portfolio companies that control a United States domiciled insurer (excluding a captive insurer of a portfolio company) and their respective subsidiaries: Aspen Insurance Holdings Limited; Athene Holding Ltd.; Catalina Holdings (Bermuda) Ltd.; LifePoint Health, Inc.; and VA Capital Company LLC.

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

- Rosencrantz Depositor, LLC
- NNN AGP Opportunities GP, LLC
  - NNN AGP Opportunities Fund, L.P.
  - NNN AGP Opportunities Fund II, L.P.
    - NNN AGP Mezz Borrower II, LLC
      - NNN AGP Opp Owner II, LLC
  - NNN AGP Opportunities Fund III, L.P.
- A-A Offshore 2021-1 (Java), L.P.
- AA Pencil Offshore Holdings, L.P.
- A-A Funding Holdco Offshore I, LLC
- A-A Funding Holdco Offshore II, LLC

Athene Bermuda Employee Company Ltd.
Athene IP Holding Ltd.
Athene North Employment Service Corporation
Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Company Ltd.
- Athora MEP Ltd.
- Athora Europe Holding (Bermuda) Ltd.
  - Athora Europe Holding Limited
    - Generali Belgium S.A./N.V.
      - Groupe GVA-BC Assurances S.A.
      - Dedale S.A./N.V.
      - Generali Real Estate Investment B.V.
      - Verzekeringskantoor Soenen S.A./N.V.
      - Webbroker S.A./N.V.
- Athora Life Re Ltd.
  - Athora Ireland plc
    - Athora Lux Invest S.C.Sp
    - Athora Europe Investments DAC
      - Athora Lux Invest S.C.Sp
- Athora Deutschland Verwaltungs GmbH
- Athora Deutschland Holding GmbH & Co. KG
  - Athora Deutschland GmbH
    - Athora Pensionkasse AG
    - Athora Deutschland Service GmbH
    - Athora Lux Invest Management S.a.r.l.
      - Athora Lux Invest SCSp
        - Athora Real Estate Finance GP, LLC
          - Athora Real Estate Finance, L.P.
        - Athora US Invest (AH), LLC
        - Athora HD Investors, L.P.
    - Athora Lebensversicherung AG
      - Athora Real Estate (Lux) S.C.Sp
        - Athora Real Estate (Lux) Services S.a.r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Athora Real Estate S.a.r.l.
- Apollo Asset Management, Inc.
  - APO Asset Co., LLC
    - Apollo Principal Holdings I GP, LLC
      - Apollo Principal Holdings I, L.P.
        - Apollo Capital Management IV, Inc.
          - Apollo Advisors IV, L.P.
            - Apollo Investment Fund IV, L.P.
            - Apollo Overseas Partners IV, L.P.
          - Apollo Fund Administration IV, L.L.C.
        - Apollo Capital Management V, Inc
          - Apollo Advisors V, L.P.
            - Apollo Investment Fund V, L.P.
            - Apollo Overseas Partners V, L.P.
            - Apollo Netherlands Partners V(A), L.P.
            - Apollo Netherlands Partners V(B), L.P.
          - Apollo Fund Administration V, L.L.C
          - Apollo Verwaltungs V GmbH
            - Apollo German Partners V GmbH & Co.KG
        - Apollo Capital Management VI, LLC
          - Apollo Advisors VI, L.P.
            - Apollo Investment Fund VI, L.P.
            - Apollo Overseas Partners VI, L.P.
            - Apollo Overseas Partners (Delaware) VI, L.P.
            - Apollo Overseas Partners (Delaware 892) VI, L.P.
            - Apollo Overseas Partners (Germany) VI, L.P.
              - Apollo Management (Germany) VI, L.P.
            - Apollo Fund Administration VI, LLC
        - Apollo Capital Management VII, LLC
          - Apollo Advisors VII, L.P.
            - Apollo Investment Fund VII, L.P.
            - Apollo Investment Fund (I) VII, L.P.
            - Apollo Overseas Partners VII, L.P.
            - Apollo Overseas Partners (I) VII, L.P.
            - Apollo Overseas Partners (Delaware) VII, L.P.
            - Apollo Overseas Partners (Delaware 892) VII, L.P.
            - Apollo Investment Fund (PB) VII, L.P.
            - Apollo Fund Administration VII, LLC
        - AGRE CMBS GP II LLC
        - 2012 CMBS-I GP LLC
        - 2012 CMBS-II GP LLC
        - 2012 CMBS III GP LLC
        - AGRE CMBS GP LLC
        - Apollo ANRP Capital Management, LLC
          - Apollo ANRP Advisors, L.P.
            - Apollo ANRP Fund Administration, LLC
            - Apollo Natural Resources Partners, L.P.
        - Apollo Converse Co-Investors, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors Manager, LLC
- AGRE Europe Co-Investors (A), L.P.
- AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
- AOP Co-Investors (A), L.P.
- AOP Co-Investors (D), L.P.
- ASOP Co-Investors (D), L.P.
- Apollo A-N Credit Co-Investors (FC-D), L.P.
- Apollo Accord Co-Investors II (A), L.P.
- Apollo Accord Co-Investors II (D), L.P.
- Apollo Accord Co-Investors III (A), L.P.
- Apollo Accord Co-Investors III (D), L.P.
- Apollo Accord Co-Investors III B (A), L.P.
- Apollo Accord Co-Investors III B (D), L.P.
- Apollo Accord Co-Investors IV (A), L.P.
- Apollo Accord Co-Investors IV (B), L.P.
- Apollo Accord Co-Investors IV (D), L.P.
- Apollo Accord Co-Investors V (A), L.P.
- Apollo Accord Co-Investors V (D), L.P.
- Apollo Accord+ Co-Investors (A), L.P.
- Apollo Accord+ Co-Investors (B), L.P.
- Apollo Accord+ Co-Investors (D), L.P.
- Apollo ADIP Co-Investors (A), L.P.
- Apollo ADIP Co-Investors (D), L.P.
- Apollo AGRE SFR Co-Investors (A), L.P.
- Apollo AGRE APREF Co-Investors (D), L.P.
- Apollo AGRE USREF Co-Investors (A), L.P.
- Apollo AIE II Co-Investors (A), L.P.
- Apollo AIE II Co-Investors (B), L.P.
- Apollo Alamo Co-Investors (D), L.P.
- Apollo ANRP Co-Investors (A), L.P.
- Apollo ANRP Co-Investors (B), L.P.
- Apollo ANRP Co-Investors (D), L.P.
- Apollo ANRP Co-Investors (DC-D), L.P.
- Apollo ANRP Co-Investors (FC-D), LP
- Apollo ANRP Co-Investors (IH-A), LP
- Apollo ANRP Co-Investors (IH-D), LP
- Apollo ANRP Co-Investors II (A), L.P.
- Apollo ANRP Co-Investors II (D), L.P.
- Apollo ANRP Co-Investors II (IH-A), L.P.
- Apollo ANRP Co-Investors II (IH-D), L.P.
- Apollo ANRP Co-Investors II (DC-D), L.P.
- Apollo ANRP Co-Investors III (A), L.P.
- Apollo ANRP Co-Investors III (D), L.P
- Apollo ANRP Co-Investors III (DC-D), L.P.
- Apollo APC Co-Investors (A), L.P.
- Apollo Asia Co-Investors, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Real Estate Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (D), L.P.
Apollo Calliope Co-Investors (D), L.P.
Apollo Capital Efficient Co-Investors (D), L.P.
Apollo Centre Street Co-Investors (DC-D), L.P.
Apollo Champ Co-Investors, L.P.
Apollo Chiron Credit Co-Investors (D), L.P.
Apollo Co-Investors VI (DC-D), L.P.
Apollo Co-Investors VI (EH-GP), LLC
Apollo Co-Investors VI (FC-D), LP
Apollo Co-Investors VII (B), LLC
Apollo Co-Investors VII (C), LLC
Apollo Co-Investors VII (D), L.P.
Apollo Co-Investors VII (DC-D), L.P.
Apollo Co-Investors VII (EH-A), L.P.
Apollo Co-Investors VII (EH-D), LP
Apollo Co-Investors VII (FC-D), L.P.
Apollo Co-Investors VII (NR D), L.P.
Apollo Co-Investors VII (NR DC-D), L.P.
Apollo Co-Investors VII (NR EH-D), L.P.
Apollo Co-Investors VII (NR FC-D), LP
Apollo Co-Investors VIII (A), L.P.
Apollo Co-Investors VIII (D), L.P.
    Apollo Co-Investors VI (EH-D), LP
Apollo Co-Investors VIII (DC-D), L.P.
Apollo Co-Investors VIII (EH-A), L.P.
Apollo Co-Investors VIII (EH-D), L.P.
Apollo Co-Investors VIII (FC-D), L.P.
Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
    Apollo Co-Investors VI (A), LLC
    Apollo Co-Investors VI (B), LLC
    Apollo Co-Investors VI (C), LLC
    Apollo Co-Investors VI (D), L.P.
    Apollo Co-Investors VII (A), L.P
Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP
Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Defined Return Co-Investors (D), L.P.
Apollo Digital Origin Co-Investors (A), L.P.
Apollo Digital Origin Co-Investors (D), L.P.
Apollo Energy Opportunity Co-Investors (A) LP
Apollo EPF Co-Investors II (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (A), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.
Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.
Apollo Revolver Co-Investors II (A), L.P.
Apollo Revolver Co-Investors II (D), L.P.
Apollo Royalties Co-Investors I (D), L.P.
Apollo RRH Co-Investors (A), L.P.
Apollo Senior Loan Fund Co-Investors (D), L.P.
Apollo SOMA Co-Investors, LLC
Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.
Apollo Special Situations Co-Investors (IH-A), L.P.
Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors III (A) LP
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo SVF 2010 Bonus Pool, L.P.
Apollo SVF Co-Investors Offshore, L.P.
Apollo SVF Co-Investors, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (A), L.P.
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.

VA Capital Management CIV GP, LLC

- VA Capital Management Co-Investors, L.P.

APH Holdings, L.P.

- ACC Advisors A/B, LLC
- Apollo U.S. Real Estate Advisors GP III, LLC
  - Apollo U.S. Real Estate Advisors III, L.P.
    - Apollo U.S. Real Estate Partners III (Offshore), L.P.
    - Apollo U.S. Real Estate Partners III (TE), L.P.
    - Apollo U.S. Real Estate Fund III, L.P.
    - Apollo U.S. Real Estate Fund III (Lux) GP, S.a r.l.
    - Apollo U.S. Real Estate Fund III Acquisitions, LLC
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
  - Apollo Advisors X, L.P.
    - Apollo Co-Investors X (B), L.P.
    - Apollo Co-Investors X (C), L.P.
    - Apollo Investment Fund (DE-I) X, L.P.
    - Apollo Investment Fund X, L.P.
    - Apollo Overseas Partners (Delaware) X, L.P.
    - Apollo Overseas Partners (Delaware 892) X, L.P.
    - Apollo Overseas Partners (I) X, L.P.
    - Apollo Overseas Partners X, L.P.

APH I Holdings - Wednesday Sub (Cayman), LLC

AP Violet Advisors GP, LLC

Apollo Principal Holdings III GP, Ltd.

Apollo Principal Holdings III, L.P.

Apollo Administration GP Ltd.

- Stanhope Life Advisors, L.P.

Apollo Advisors V (EH), LLC

- Apollo Advisors V (EH Cayman), L.P.

Apollo Advisors VI (EH-GP), Ltd.

- Apollo Advisors VI (EH), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Advisors VII (EH-GP), Ltd.
  - Apollo Advisors VII (EH), L.P.
    - AAA Life Re Carry, L.P.
- Apollo ANRP Advisors (IH-GP), LLC
  - Apollo ANRP Advisors (IH), L.P.
- Financial Credit I Capital Management, LLC
  - Financial Credit Investment Advisors I, L.P.
- Apollo SPN Capital Management, LLC
  - Apollo SPN Advisors, L.P.
    - Apollo SPN Investments I, L.P.
- AAA MIP Limited
  - AAA Associates, L.P.
    - AAA Investments (Co-Invest VI), L.P.
- AP Caps II Holdings GP, LLC
  - Acropolis Infrastructure Acquisition Sponsor, L.P.
  - APSG Sponsor, L.P.
  - APSG Sponsor II, L.P.
  - APSG Sponsor III, L.P.
  - Delphi Growth Capital Sponsor, L.P.
- APSG Advisors GP, LLC
  - Acropolis Infrastructure Acquisition Advisors, L.P.
  - APSG Advisors, L.P.
  - APSG Advisors II, L.P.
  - Delphi Growth Capital Advisors, L.P.
- Delaware Rose GP L.L.C
  - Apollo Rose GP, L.P.
    - Apollo Rose II Co-Investors (H), L.P.
    - Apollo Rose II (A), L.P.
    - Apollo Rose II (B), L.P.
    - Apollo Rose II (C), L.P.
    - Apollo Rose II (D), L.P.
    - Apollo Rose II (E), L.P.
    - Apollo Rose II (F), L.P.
    - Apollo Rose II (G), L.P.
      - Catalina Holdings (Bermuda) Ltd.
        - Asia Capital Reinsurance Group PTE. Ltd.
          - Asia Capital Reinsurance Malaysia SDN BHD
          - Propco (Telford) Limited
          - ACR ReTakaful Holdings Ltd. UAE
            - ACCR Sendirian Berhad
        - Catalina Alpha Ltd
          - Alea Group Holdings (Bermuda) Ltd.
            - FIN LLC
              - Alea Holdings US Company
                - Alea North America Insurance Company
                - SPARTA Insurance Company
                  - Catalina U.S. Insurance Services LLC
                - National American Insurance Company of California

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

PART 1 – ORGANIZATIONAL CHART

- QLT Buffalo LLC
- AHUSCO Statutory Trust I
- AHUSCO Statutory Trust II
- AHUSCO Statutory Trust III

Catalina General Insurance Ltd.

- Catalina Echo Limited
  - Residential Loss Control Holdings LLC
    - Home Construction Management Inc
      - National Home Insurance Company (A Risk Retention Group)
    - ProBuilders Specialty Insurance Company, RRG
  - Glacier Reinsurance AG
  - Catalina Services Switzerland AG
- Catalina Foxtrot Holdings Limited
  - Catalina Insurance Ireland dac
    - Propco (Swansea) Limited
- Catalina Oxenwood Real Estate II Ltd
  - OXW Capital LP
  - Oxenwood Real Estate LLP
  - OXW Partners LP
- Catalina Oxenwood European Investments Ltd
  - Oxenwood Catalina III Limited
    - OXW Catalina European Holdco S.a.r.l.
      - Oxenwood Catalina (Germany II) S.à.r.l.
      - Oxenwood Catalina Neuss S.a.r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust
  - Propco (Newport) Limited
  - Propco (Greenock) Limited
  - Propco (Yeovil) Limited
  - Propco (Newcastle) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XVII) Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Propco (Swansea) Limited
  - Catalina Services UK Limited Catalina
  - London Limited
  - AGF Insurance Limited

Apollo Rose II (I), L.P.

APH III Holdings - Wednesday Sub (Cayman), LLC

Wessex GP LLC

- Athene Wessex Investor A, L.P.
- Athene Wessex Investor B, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Athene Wessex Investor C, L.P.
- Athene Wessex Investor D, L.P.
- Apollo Wessex Advisors GP, LLC
  - Apollo Wessex Advisors, L.P.
    - Wessex Holdings, L.P.
- AP Extreme Advisors GP, LLC

APH Holdings, L.P.

- Apollo ANRP Capital Management II, LLC
  - Apollo ANRP Advisors II, L.P.
    - Apollo Natural Resources Partners II, L.P.
      - AP Boardwalk GP, LLC
    - Apollo ANRP Co-Investors II (B), L.P.
- Apollo ANRP Capital Management III, LLC
  - Apollo ANRP Advisors III, L.P
    - Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
      - Apollo Natural Resources Partners (Lux) III, SCSp
    - Apollo Natural Resources Partners III, L.P.
    - Apollo ANRP Co-Investors III (B), L.P.
    - ANRP III (T-P1) Holdings, L.P.
  - Apollo ANRP Advisors III (P2), L.P.
    - Apollo Natural Resources Partners (P2) III, L.P.
- Apollo Capital Management VIII, LLC
  - Apollo Advisors VIII, L.P.
    - Apollo Fund Administration VIII, LLC
    - Apollo Investment Fund VIII, L.P.
    - Apollo Investment Fund (I) VIII, L.P.
    - Apollo Overseas Partners VIII, L.P.
    - Apollo Overseas Partners (I) VIII, L.P.
    - Apollo Overseas Partners (Delaware) VIII, L.P.
    - Apollo Overseas Partners (Delaware 892) VIII, L.P.
- Apollo Hybrid Value Capital Management, LLC
  - Apollo Hybrid Value Advisors, L.P.
    - Apollo HVF Co-Investors (B), L.P.
    - Apollo HVF Co-Investors (C), L.P.
    - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Hybrid Value Overseas Partners (Lux), SCSp
    - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
    - Apollo Hybrid Value Overseas Partners, L.P.
    - Apollo Hybrid Value Fund, L.P.
    - AA Direct GP, LLC
      - AA Direct, L.P.
    - AP AL Holdings GP, LLC
    - AP Ulysses Advisors, LLC
    - AP Monterrey Advisors, LLC
    - AP Violet, L.P.
      - VA Capital Company LLC
        - Venerable Holdings, Inc.
          - Venerable Insurance and Annuity Company

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

PART 1 – ORGANIZATIONAL CHART

Corporate Solutions Life Reinsurance Company
Rocky Range, Inc.
Directed Services LLC
VIAC Services Company
Apollo Special Situations Advisors GP, LLC
Apollo Special Situations Advisors, L.P.
Apollo Special Situations Fund, L.P.
AA GP Solutions Advisors GP, LLC
AA GP Solutions Advisors, L.P.
AA GP Solutions Fund, L.P.
Apollo Credit Secondaries I GP, LLC
Apollo Credit Secondaries Fund I, L.P.
Apollo Credit Secondaries Fund I (A), L.P.
Apollo Credit Secondaries Fund I (B), L.P.
Apollo Credit Secondaries I Advisors GP, LLC
Apollo Credit Secondaries I Advisors, L.P.
Apollo Advisors IX (EH-GP), LLC
Apollo Advisors IX (EH), L.P.
AIF IX International Holdings, L.P.
AP Highlands Holdings (GP), LLC
AP Highlands Holdings, L.P.
Highlands Bermuda Holdco, Ltd.
Aspen Insurance Holdings Limited
Aspen Bermuda Limited
Aspen (UK) Holdings Limited
Aspen Recoveries Limited
Aspen Risk Management Limited
Aspen UK Syndicate Services Limited
APJ Asset Protection Jersey Limited
Aspen U.S. Holdings, Inc.
Aspen American Insurance Company
Aspen Specialty Insurance Company
Aspen Insurance U.S. Services Inc.
Aspen Specialty Insurance Management, Inc.
Aspen Specialty Insurance Solutions, LLC
Aspen Re America, Inc.
Digital Risk Resources, LLC
Aspen Insurance UK Services Limited
AIUK Trustees Limited
Aspen European Holdings Limited
Aspen Insurance UK Limited
Acorn Limited
Blue Waters Insurers, Corp.
Aspen Managing Agency Limited
Aspen Singapore Pte. Limited
Aspen Underwriting Limited
Silverton Re Ltd.
Aspen (US) Holdings Limited

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

PART 1 – ORGANIZATIONAL CHART

Aspen Capital Advisors Inc.
Aspen Capital Management Limited
Peregrine Re Ltd
Aspen Cat Fund Limited
Aspen Australia Service Company Pty Limited

Harvest Holdings II GP, LLC
Harvest Holdings II (C), L.P.
Harvest Holdings II (V), L.P.
Karpos Investments II (C), L.P.
Karpos Investments II (V), L.P.
Apollo Infra Equity Advisors (IH-GP), LLC
Apollo Infra Equity Advisors (IH UT), L.P.
Apollo Infra Equity Advisors (IH), L.P.
Apollo Infra Equity International Fund, L.P.
Apollo Infra Equity Feeder Fund (TE Debt), L.P.
Apollo FIG Carry Pool Aggregator GP, LLC
Apollo FIG Carry Pool Aggregator, L.P.
Apollo FIG Carry Pool Intermediate (FC), L.P.
Apollo FIG Carry Pool Intermediate, L.P.
Apollo Advisors VIII (EH-GP), Ltd.
Apollo Advisors VIII (EH), L.P.
Apollo Co-Investors VIII (EH-E), L.P.
Financial Credit II Capital Management, LLC
Financial Credit Investment Advisors II, L.P.
Financial Credit Investment II, L.P.
Financial Credit III Capital Management, LLC
Financial Credit Investment Advisors III, L.P.
Financial Credit Investment III, L.P.
Financial Credit IV Capital Management, LLC
Financial Credit Investment Advisors IV, L.P.
Financial Credit Investment IV, L.P.
Financial Credit Investment (PF) IV, L.P.
Financial Credit Investment IV (Feeder), L.P.
Apollo ADIP Capital Management, LLC
Apollo ADIP Advisors, L.P.
Apollo/Athene Dedicated Investment Program (A), L.P.
Apollo/Athene Dedicated Investment Program (B), L.P.
Apollo/Athene Dedicated Investment Program (C), L.P.
Apollo/Athene Dedicated Investment Program (D), L.P.
Apollo/Athene Dedicated Investment Program (E), L.P.
Apollo ADIP (Lux) GP, S.a r.l.
Apollo/Athene Dedicated Investment Program (Lux), SCSp
Apollo Hybrid Value Capital Management II, LLC
Apollo Hybrid Value Advisors II, L.P.
Apollo Hybrid Value Overseas Partners II, L.P.
Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
Apollo Hybrid Value Fund II, L.P.
Apollo HVF Co-Investors II (B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.
  - Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
- Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
- Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
- Apollo Hybrid Value Fund (MS I) II, L.P.
- Apollo TAMF Co-Invest Ultimate GP, LLC
  - Apollo TAMF Co-Invest GP, L.P.
    - Apollo TAMF Co-Invest, L.P.

AA IX Holdings, LLC

Apollo Impact Mission Capital Management, LLC

- Apollo Impact Mission Advisors, L.P.
  - Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
  - Apollo Impact Mission Fund, L.P.
  - Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Impact Mission Overseas Partners (Lux), SCSp
  - Apollo Impact Mission Co-Investors (B), L.P.

Apollo Capital Management IX, LLC

- Apollo Advisors IX, L.P.
  - Apollo Advisors IX (EH), S.a r.l.
  - Apollo Fund Administration IX, LLC
  - Apollo Investment Fund IX, L.P.
  - Apollo Overseas Partners (Delaware) IX, L.P.
  - Apollo Overseas Partners (Delaware 892) IX, L.P.
  - Apollo Overseas Partners IX, L.P.
  - Apollo Overseas Partners (I) IX, L.P.
  - Apollo Co-Investors IX (B), L.P. Apollo Investment Fund (I) IX, L.P.
  - Apollo Co-Investors IX (C), L.P.
  - Apollo Overseas Partners (Lux) IX GP, S.a r.l.
    - Apollo Overseas Partners (Lux) IX, SCSp
  - AP IX GenPar, LLC
  - AP IX DSB Holdings, L.P.
    - DSB Parent GP, LLC
      - Knight Parent Ventures LP
        - Forward Health Ventures L.P.
          - Forward Health Ventures Holdings, Inc.
            - Forward Health Ventures (A) LLC
          - Forward Health Ventures (B) LLC
            - STeM Parent L.P.
            - STeM Holdings Inc.
            - STeM Management, LLC
            - STeM Operating, LLC
          - Forward Health Ventures Investments GP, LLC
    - DSB Holdings II GP, LLC
      - DSB Holdings II, L.P.
        - DSB Parent L.P.
          - DSB Holdings, Inc.
            - DSB Acquisition LLC
              - LifePoint Health, Inc.

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

PART 1 – ORGANIZATIONAL CHART

- Legacy LifePoint Health, LLC
  - Province Healthcare Company, LLC
    - Brim Hospitals, Inc.
    - Colorado Plains Physician Practices, LLC
    - Las Cruces Cardiology Group, LLC
    - Las Cruces Endoscopy Partner, LLC
      - Las Cruces Endoscopy, LLC
        - Lohman Endoscopy Center, LLC
    - Las Cruces Physician Practices, LLC
    - Los Alamos Physician Practices, LLC
    - Martinsville Physician Practices, LLC
    - Memorial Prompt Care, LLC
    - Northeastern Nevada Physician Practices, LLC
    - PHC-Aviation, Inc.
    - PHC-Elko, Inc.
    - PHC-Fort Mohave, Inc.
    - PHC-Fort Morgan, Inc.
    - PHC-Lake Havasu, Inc.
      - Havasu Regional Medical Center, LLC
      - HRMC, LLC
    - PHC-Lakewood, Inc
      - PHC-Morgan City, L.P.
    - PHC-Las Cruces, Inc.
    - PHC-Los Alamos, Inc.
    - PHC-Minden G.P., Inc
      - PHC-Minden, LLC
    - PHC-Morgan Lake, Inc.
      - PHC-Morgan City, L.P.
    - PHC-Selma, LLC
    - PHC-Tennessee, Inc.
    - Principal-Needles, Inc.
    - Teche Regional Physician Practices, LLC
    - Valley View Physician Practices, LLC
  - Historic LifePoint Hospitals, LLC
    - LifePoint Hospitals Holdings, LLC
      - AdvantagePoint Health Alliance, LLC
        - AdvantagePoint Health Alliance – Blue Ridge, LLC
        - AdvantagePoint Health Alliance – Bluegrass, LLC
        - AdvantagePoint Health Alliance - Hot Springs, LLC
        - AdvantagePoint Health Alliance - Mesilla Valley, LLC
        - AdvantagePoint Health Alliance - Paris, LLC
        - AdvantagePoint Health Alliance – Tennessee Valley, LLC
        - AdvantagePoint Health Alliance – Great Lakes, LLC
        - AdvantagePoint Health Alliance – Laurel Highlands, LLC
        - AdvantagePoint Health Alliance – Northwest, LLC
        - AdvantagePoint Health Alliance – Western North Carolina, LLC
      - Ashley Valley Medical Center, LLC
      - Ashley Valley Physician Practice, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Castleview Medical, LLC
  - Castleview Hospital, LLC
  - Castleview Physician Practice, LLC
- HealthyHub, LLC
- Home Health Partner, LLC
- HSC Credentialing Support Services, LLC
- HSCGP, LLC
  - LifePoint Corporate Services, General Partnership
    - America Management Companies, LLC
    - LifePoint Billing Services, LLC
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint CSLP, LLC
  - LifePoint Corporate Services, General Partnership
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint Holdings 2, LLC
  - AccessPoint, LLC
  - Acquisition Bell Hospital, LLC
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - AMG-Crockett, LLC
  - AMG-Southern Tennessee, LLC
  - AMG-Trinity, LLC
  - Athens Physicians Practice, LLC
  - Athens Regional Medical Center, LLC
  - Athens Surgery Center Partner, LLC
    - Athens Surgery Center, LLC
  - Bell JV, LLC
  - Bell Physician Practices, Inc.
  - Clark Regional Physician Practices, LLC
  - Community Medical, LLC
  - Community-Based Services, LLC
  - Crockett Hospital, LLC
  - Crockett PHO, LLC
  - Danville Diagnostic Imaging Center, LLC
  - Danville Physician Practices, LLC
  - Danville Regional Medical Center, LLC
    - Danville Regional Medical Center School of Health Professions, LLC
    - Gateway Health Alliance, Inc.
    - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
    - Two Rivers Physician Practices, LLC
  - DLP Partner, LLC
    - DLP Healthcare, LLC
      - DLP Marquette Holding Company, LLC
        - DLP Marquette Health Plan, LLC
          - Upper Peninsula Health Plan, LLC
          - Upper Peninsula Managed Care, LLC

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

- DLP Marquette General Hospital, LLC
- DLP Marquette JV, LLC
  - U.P. Imaging Management Services, LLC
- DLP Marquette Physician Practices, Inc.

DLP Cardiac Partners, LLC
DLP Central NC Holding Company, LLC
- DLP Central Carolina Medical Center, LLC
  - DLP Central Carolina Family Medicine, LLC
  - DLP Central Carolina Medical Group, LLC
  - DLP Central Carolina Physician Practices, LLC
- DLP Central NC JV, LLC
  - Guardian Health Service, L.L.C.
- DLP Frye Regional Medical Center, LLC
  - DLP Cardiology Associates, LLC
  - DLP Cardiology Physicians, LLC
  - DLP Frye Medical Group, LLC
  - DLP Frye Regional Physician Practices, LLC
  - DLP Graystone Family Practice Associates, LLC
  - DLP Hickory Family Practice Associates, LLC

DLP Good Shepherd Holding Company, LLC
- DLP Good Shepherd JV, LLC
- DLP Gregg County Hospital, LLC
- DLP Marshall Medical Center, LLC

DLP Harris JV, LLC
DLP Harris Regional Hospital, LLC
- DLP Western Carolina Physician Practices, LLC

DLP Haywood Regional Medical Center, LLC
DLP Maria Parham Medical Center, LLC
- DLP Maria Parham Physician Practices, LLC

DLP Person Memorial Hospital, LLC
- DLP Person Physician Practices, LLC
- DLP Person Urgent Care, LLC

DLP Rutherford Regional Health System, LLC
- DLP Rutherford Physician Practices, LLC

DLP Swain County Hospital, LLC
DLP Twin County Holding Company, LLC
- DLP Twin County Physician Practices, LLC
- DLP Twin County Regional Healthcare, LLC

DLP Wilson Holding Company, LLC
- DLP WilMed Nursing Care and Rehabilitation Center, LLC
- DLP Wilson Medical Center, LLC
  - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC

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

PART 1 – ORGANIZATIONAL CHART

- DLP Partner Wilson Rutherford, LLC
- Fauquier Partner, LLC
  - Fauquier Holding Company, LLC
    - Fauquier Diagnostic Imaging Center, LLC
    - Fauquier Long-Term Care, LLC
    - Fauquier Medical Center, LLC
    - Fauquier Physician Practices, LLC
- Georgetown Rehabilitation, LLC
- HDP Andalusia, LLC
- HDP Georgetown, LLC
- Hillside Hospital, LLC
- HSC Manager, LLC
- Kansas Healthcare Management Company, Inc.
  - Kansas Healthcare Management Services, LLC
- Kansas Healthcare Management Services, LLC
- Kentucky Hospital, LLC
- Kentucky Medserv, LLC
- Kentucky Physician Services, Inc. LHSC, LLC
- LifePoint Medical Group – Hillside, Inc.
  - AMG-Hillside, LLC
- LifePoint of Kentucky, LLC
  - Bourbon Community Hospital, LLC
  - Bourbon Physician Practice, LLC
  - Buffalo Trace Radiation Oncology Associates, LLC
  - Fleming Medical Center, LLC
  - Georgetown Community Hospital, LLC
  - HCK Logan Memorial, LLC
  - Kentucky MSO, LLC
  - Meadowview Physician Practice, LLC
  - Meadowview Regional Medical Center, LLC
    - Meadowview Regional Medical Center Pain Management, LLC
  - PineLake Physician Practice, LLC
  - PineLake Regional Hospital, LLC
  - R. Kendall Brown Practice, LLC
  - Siletchnik Practice, LLC
  - Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC
    - Lake Cumberland Surgery Center, LP
  - Lake Cumberland Cardiology Associates, LLC
  - Lake Cumberland Physician Practices, LLC
    - LCMC MRI, LLC
  - Lake Cumberland Regional Hospital, LLC
  - Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
  - The Regional Health Network of Kentucky and Southern Indiana, LLC
    - RHN Clark Memorial Hospital, LLC
      - RHN Clark Memorial Physician Practices, LLC
    - RHN Scott Memorial Hospital, LLC
      - RHN Scott Physician Practices, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
  - PH Copper Country Apothecaries, LLC
  - Portage Hospital, LLC
    - Portage Calumet MOB, LLC
  - Portage JV, LLC
    - Ontonagon Community Health Center, Inc.
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
  - Providence Group Practices, LLC
  - Providence Group Practices II, LLC
  - Providence Hospital, LLC
    - PERS Legacy, LLC
    - Providence Imaging Center, LLC
    - Providence Professional Services, LLC
  - Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Riverview Medical Center, LLC
- Riverview Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Partner, LLC
  - Sumner Ambulatory Surgery Center, LLC
- Sumner Physician Practices, LLC
- Sumner Real Estate Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Sumner Regional Medical Center, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Trousdale Medical Center, LLC
- Trousdale Physician Practices, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

- LifePoint VA Holdings, Inc.
  - Clinch Professional Physician Services, LLC
  - Clinch Valley Medical Center, Inc.
  - Clinch Valley Physicians Associates, LLC
  - Clinch Valley Pulmonology, LLC
  - Clinch Valley Urology, LLC
  - Orthopedics of Southwest Virginia, LLC
- LifePoint WV Holdings, Inc.
  - Raleigh General Hospital, LLC
  - West Virginia Management Services Organization, Inc.

Lima HoldCo, LLC

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC
        - KershawHealth Ambulatory Surgery Center, LLC
        - KershawHealth Cancer Center, LLC
      - Muskogee Holdings, LLC
        - Capella Holdings of Oklahoma, LLC
          - Muskogee Medical and Surgical Associates, LLC
          - Muskogee Physician Group, LLC
          - Muskogee Regional Medical Center, LLC
          - Providence MRI Associates, L.L.C.
          - Providence Radiologic Services, L.C.
      - NPMC Holdings, LLC
        - Arkansas Healthcare Services, LLC
        - Hot Springs Imaging Center, LLC
        - Hot Springs National Park Hospital Holdings, LLC
          - National Park Real Property, LLC
        - National Park Cardiology Services, LLC

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

PART 1 – ORGANIZATIONAL CHART

- National Park Endoscopy Center, LLC
- National Park Family Care, LLC
- National Park GI Services, LLC
- NPMC, LLC
- Oregon Healthcorp, LLC
  - McMinnville Immediate Health Care, LLC
  - Willamette Valley Clinics, LLC
  - Willamette Valley Health Solutions, LLC
  - Willamette Valley Medical Center, LLC
- RCCH PMDS, LLC
- RCCH Trios Health Holdings, LLC
- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
- Saline County Hospital, LLC
- St. Joseph Holdings, LLC
  - St. Joseph Hospital, LLC
    - SJRMC Interventional Radiology Services, LLC
  - St. Joseph Physician Services, LLC
- St. Mary's Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary's Primary Care Network, LLC
  - St. Mary's Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC
  - Saline Clinics, LLC
  - Saline Hospital, LLC
    - Saline FirstCare, Inc.

DLP Lima Partner, LLC
- DLP Conemaugh Holding Company, LLC
  - DLP Conemaugh Memorial Medical Center, LLC
  - DLP Conemaugh Miners Medical Center, LLC
  - DLP Conemaugh Meyersdale Medical Center, LLC
  - DLP Conemaugh Physician Practices, LLC
  - DLP Conemaugh JV, LLC

Nason Medical Center, LLC

Nason Physician Practices, LLC

RCHP-Ottumwa Holdings, Inc.
- Ottumwa Physicians, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Ottumwa ER, LLC
- Ottumwa Health Group, LLC
- RCHP-Ottumwa, LLC
- Collaborative Laboratory Services, L.L.C.
- RRL Ottumwa, LLC
- Western Plains Regional Hospital, LLC
- Dodge City Healthcare Group, LLC
- Western Plains Physician Practices, LLC

Lima HoldCo Parent, LLC

RCHP, LLC

- Point of Life Indemnity, LTD.
- RCHP Management Company, Inc.
- RegionalCare Hospital Partners, LLC
- Essent Healthcare, Inc.
- EHCO, LLC
- Essent Healthcare of Massachusetts, Inc.
- Essent Haverhill Healthcare Group, Inc.
- Essent DISCO, LLC
- Essent Healthcare – Ayer, Inc.
- Essent – Ayer Healthcare Group, Inc.
- Essent Healthcare – Paris, Inc.
- EHC PRMC G.P., LLC
- Essent PRMC, L.P.
- Texas & Oklahoma Preferred Provider System
- EHC PRMC L.P., LLC
- Essent PRMC, L.P.
- Lamar County Clinical Services, Inc.
- PRMC ER Group, Inc.
- PRMC Healthcare Group, Inc.
- Essent Healthcare – Pennsylvania, Inc.
- Essent Healthcare – Waynesburg, LLC
- SRMC Healthcare Group, LLC
- Essent Realty, Inc.
- Sharon Hospital Holding Company
- Essent Healthcare of Connecticut, Inc.
- Florence Physicians, LLC
- ECM Health Group, LLC
- ECM TVCC, LLC
- North Alabama Neuroservices, LLC
- North Alabama Ob-Gyn, LLC
- Shoals Health Group, LLC
- Shoals Obstetrics and Gynecology, LLC
- North Alabama RCO Holding Company, LLC
- My Care Alabama, Inc.
- RCHP-Clinical Trials, LLC
- RCHP DISCO, LLC
- RCHP-Florence, LLC
- Florence-UCC, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Med-Plus Muscle Shoals, LLC
- NAMC Anesthesia Services, LLC
- Northwest Alabama Emergency Medicine, LLC
- RCHP-McCurtain Memorial Holdings, LLC
- McCurtain Memorial Hospital, LLC
- RCHP-Montana, LLC
- Billings-RCHP Healthcare Holdings, LLC
- RCHP Billings-Missoula, LLC
- RCHP-Sierra Vista Holding, Inc.
- RCHP-Sierra Vista, Inc.
- RCHP-Sierra Vista Residents, LLC
- RCHP-Sierra Vista Development, LLC
- RCHP-Sierra Vista Medical Office Complex, LLC
- RCHP-Sierra Vista Physicians Holdings, LLC
- RCHP-Sierra Vista Properties, LLC
- Sierra Vista Regional Health Center Medical Group, L.L.C.

RegionalCare AR, LLC

LifePoint Rehab, LLC

LifePoint Rehab Blocker Parent, LLC

- JP Kentucky BL I, LLC
- LifePoint Rehab, LLC
- LifePoint Rehab Blocker, LLC
- LifePoint Rehab, LLC
- KT Hospital Holdings LLC
- LifePoint Rehab, LLC
- GEC Hospital, LLC
- LifePoint Rehab, LLC
- Centerre Healthcare, LLC
- CRH of Cleveland, LLC
- Beachwood RH, LLC
- CRH of St. Louis, LLC
- Mercy Rehabilitation Hospital - St. Louis, L.L.C.
- CRH of Lancaster, LLC
- Lancaster Rehabilitation Hospital, LLP
- CRH of Waukesha, LLC
- Rehabilitation Hospital of Wisconsin, LLC
- CRH of Dallas, LLC
- MHS-CHC, LLC
- MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
- Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
- St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
- Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
- Baptist Memorial Rehabilitation Hospital, G.P.
- CRH of Madison, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
  - Texas Rehabilitation Hospital of Fort Worth, LLC
    - Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
  - Avon RH, LLC
- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC

Kindred Behavioral Health, LLC
- Kindred Behavioral Health Services, LLC
- Kindred Behavioral Health Hospital Services, LLC
  - Kindred BH Acquisition 1, LLC
  - Kindred BH Acquisition 2, LLC
  - Kindred BH Acquisition 3, LLC
  - KND BH Development 1, LLC
    - Western Massachusetts Behavioral Hospital, LLC
  - KND BH Development 2, LLC
    - Antelope Valley Specialty Hospital, LLC
  - LP BH Development 5, LLC
    - Palomar Behavioral Health Institute, LLC
  - LPNT BH Development 3, LLC
    - Tampa Behavioral Hospital, LLC
  - LPNT BH Development 4, LLC

Kindred Rehab Services, LLC
- Kindred Rehab Development 2, LLC
  - East Valley Rehabilitation Hospital, L.L.C
  - TherEx, LLC
  - Dignity-Kindred Rehabilitation Hospital East Valley, L.L.C.
- Kindred Rehab Development 3, LLC
- Kindred Rehab Development 4, LLC
  - Franciscan Specialty Care, LLC
- Kindred Rehab Development 5, LLC
- Kindred Rehab Group Management Services, LLC
- Kindred Rehab Group of Texas, LLC
- Kindred Rehab Group of California, LLC

LifePoint Knight Contract Services, LLC

LP IRF Development 65, LLC
- Baptist Memorial Rehabilitation Hospital - Madison, LLC

LPNT IRF Development 61, LLC

LPNT IRF Development 70, LLC

Kindred Healthcare Services, LLC

Kindred Systems, LLC

Lacuna Health, LLC

KND IRF Development 14, LLC

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

PART 1 – ORGANIZATIONAL CHART

Anderson Rehabilitation Institute, LLC
KND IRF Development 21, LLC
KND IRF Development 22, LLC
KND IRF Development 23, LLC
KND IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
KND IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
KND IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
KND IRF Development 45, LLC
KND IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
KND IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
KND IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
KND IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
KND IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
KND IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
KND IRF Development 56, LLC
KND IRF Development 57, LLC
KND IRF Development 58, LLC
Irvine Rehabilitation Hospital
KND IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
KND IRF Development 60, LLC
KND IRF Development 61, LLC
Mercy Health Rehabilitation Hospital, LLC
KND IRF Development 62, LLC
KND IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
KND IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
KND Real Estate 41, L.L.C.
Kindred Real Estate 50, LLC
Kindred Rehab Texas HoldCo, LLC
Kindred Rehab Group of Arlington, LP
Kindred Rehab Group of Amarillo, LP
CTRH, L.L.C.
Kindred Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

Kindred Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
Kindred Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospital, LLC
KND Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
KND Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
KND Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
KND Development 65, LLC
Atlantic Rehabilitation Institute, LLC
KND Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
Kindred Rehab Group of Arlington, LP
Kindred Rehab Group of Amarillo, LP
Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Apollo Principal Holdings V GP, LLC
Apollo Principal Holdings V, L.P.
APH V Holdings - Wednesday Sub (Cayman), LLC
APO (FC), LLC
Apollo Principal Holdings VII GP, Ltd.
Apollo Principal Holdings VII, L.P.
Apollo European Credit Co-Investors, LLC
Apollo European Strategic Co-Investors, LLC
Apollo COF Investor, LLC
Apollo Europe Co-Investors III (D), LLC
Apollo Energy Yield Co-Investors (D) LLC
Redding Ridge Advisors LLC
Redding Ridge Holdings LP
Apollo Advisors VI (APO FC-GP), LLC
Apollo Advisors VI (APO FC), L.P.
Apollo Advisors VII (APO FC-GP), LLC
Apollo Advisors VII (APO FC), L.P.
Apollo ANRP Advisors (APO FC-GP), LLC
Apollo ANRP Advisors (APO FC), L.P.
Apollo AGRE Prime Co-Investors (D), LLC
Apollo Capital Efficient Advisors, LLC
RRH Asset Management CIV GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

RRH Asset Management Co-Investors, L.P.
AP Liberty GP, LLC
AP Liberty, L.P.
APH Holdings (FC), L.P.
Apollo Hercules Advisors GP, LLC
Apollo Hercules Advisors, L.P.
Apollo Hercules Partners, L.P.
Apollo A-N Credit Advisors (APO FC-GP), LLC
Apollo A-N Credit Advisors (APO FC Delaware), L.P.
Apollo A-N Credit Fund (Delaware), L.P.
Apollo Atlas Advisors (APO FC-GP), LLC
Apollo Atlas Advisors (APO FC), L.P.
Apollo Atlas Fund, LLC
Apollo Atlas Master Fund, LLC
Apollo Navigator Capital Management I, LLC
Apollo Navigator Advisors I, L.P.
Apollo Navigator Aviation Fund I, L.P.
Apollo Navigator Aviation Offshore Fund I, L.P.
ACC Advisors C, LLC
Apollo Oasis Advisors GP, LLC
Apollo Oasis Advisors, L.P.
Apollo Oasis Partners, L.P.
Apollo European MMPDF (B) Cayman GP, LLC
Apollo European MMPDF (B) Cayman, L.P.
Apollo HD Advisors GP, LLC
Apollo HD Advisors, L.P.
Athene HD Investor, L.P.
HD Finance Holdings Limited
HD Bidco Limited
Athora HD Investor, L.P.
HD Finance Holdings Limited
Apollo Energy Opportunity Advisors GP LLC
Apollo Energy Opportunity Advisors LP
Apollo Energy Opportunity Fund LP
Apollo Alteri Investments Advisors II, S.a r.l.
Alteri Investments II, SCSp
Apollo Alteri Holdings II, SCSp
Apollo Credit TALF Capital Management, LLC
Apollo Credit TALF Advisors, L.P.
Apollo Credit TALF Investment Vehicle, L.P.
Apollo Humber Advisors GP, LLC
Apollo Humber Advisors, L.P.
Apollo Humber Partners, L.P.
Apollo Europe Capital Management III, LLC
Apollo Europe Advisors III, L.P.
AP Investment Europe III, L.P.
Apollo Union Street Capital Management, LLC
Apollo Union Street Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Union Street Partners, L.P.

AP Kent Advisors GP, LLC
- AP Kent Advisors, L.P.
  - AP Kent Credit Fund, L.P.
  - AP Kent Credit Master Fund, L.P.

Apollo EPF Capital Management, Limited
- Apollo EPF Advisors, L.P.
  - Apollo European Principal Finance Fund (Feeder), L.P.
  - Apollo EPF Administration, Limited
    - Apollo EPF Co-Investors (A), L.P.
    - Apollo EPF Co-Investors (B), L.P.
- Apollo EPF Advisors II, L.P.
  - Apollo European Principal Finance Fund II (Dollar A), L.P.
  - Apollo European Principal Finance Fund II (Euro A), L.P.
  - Apollo European Principal Finance Fund II (Dollar B), L.P.
  - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
  - Apollo European Principal Finance Fund II (Euro B), L.P.
  - Apollo European Principal Finance Fund II (Master Euro B), L.P.

Apollo EPF II Capital Management, LLC

Apollo EPF III Capital Management, LLC
- Apollo EPF Advisors III, L.P.
  - Apollo European Principal Finance Fund III (Dollar A), L.P.
  - Apollo European Principal Finance Fund III (Master Dollar B), L.P.
  - Apollo European Principal Finance Fund III (Master Euro B), L.P.
  - Apollo European Principal Finance Fund III (Dollar B), L.P.
  - Apollo European Principal Finance Fund III (Euro B), L.P.

Apollo Tower Credit Advisors, LLC
- Apollo Tower Credit Fund, L.P.

ANRP II GenPar, Ltd.

Apollo Kings Alley Credit Capital Management, LLC
- Apollo Kings Alley Credit Advisors, L.P.
  - Apollo Kings Alley Credit Fund, L.P.

Apollo Accord Advisors, LLC

Apollo SB Advisors, LLC

Apollo European Credit Advisors GP, LLC
- Apollo European Credit Advisors, L.P.
  - Apollo European Credit Master Fund, L.P.
  - Apollo European Credit Fund, L.P.
  - Apollo European Credit Fund (Offshore), L.P.

Apollo European Strategic Advisors GP, LLC
- Apollo European Strategic Advisors, L.P.
  - Apollo European Strategic Investments, L.P.
    - Apollo European Strategic Investments (Subsidiary), Ltd.
      - Apollo European Strategic Investments (Holdings), L.P.

Apollo AION Capital Partners GP, LLC
- Apollo AION Capital Partners, L.P.

Apollo India Partners II GP (KY), LLC
- Apollo India Partners II (KY), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- AION Capital Partners II (Lux) GP, S.a r.l.
- Apollo Structured Credit Recovery Advisors IV LLC
  - Apollo Structured Credit Recovery Fund IV LP
  - Apollo Structured Credit Recovery Master Fund IV LP
  - Apollo Offshore Structured Credit Recovery Fund IV Ltd.
- Apollo Delos Investments Advisors, S.a r.l.
  - Apollo Delos Investments III, SCSp
  - Apollo Delos Investments IV, SCSp
- Apollo Accord Advisors GP II, LLC
  - Apollo Accord Advisors II, L.P.
- Apollo Chiron Advisors GP, LLC
  - Apollo Chiron Advisors, L.P.
    - Apollo Chiron Credit Fund, L.P.
- Apollo PPF Advisors GP, LLC
  - Apollo PPF Advisors, L.P.
    - Apollo PPF (Lux) GP, S.a r.l.
      - Apollo PPF Opportunistic Credit Partners (Lux), SCSp
- Apollo Accord Advisors GP III, LLC
  - Apollo Accord Advisors III, L.P.
    - Apollo Accord Master Fund III, L.P.
    - Apollo Accord Offshore Fund III, L.P.
    - Apollo Accord Fund III, L.P.
- Apollo Accord Advisors GP IV, LLC
  - Apollo Accord Advisors IV, L.P.
    - Apollo Accord Fund IV, L.P.
    - Apollo Accord IV Aggregator B, L.P.
    - Apollo Accord IV Aggregator A, L.P.
    - Apollo Accord Offshore Fund IV, L.P.
    - Apollo Accord Fund IV (Lux) GP, S.a r.l.
      - Apollo Accord Fund IV (Lux), SCSp
    - Apollo Accord Offshore Fund IV (Feeder A), LLC
- Apollo Accord Advisors GP III B, LLC
  - Apollo Accord Advisors III B, L.P.
    - Apollo Accord Fund III B, L.P.
    - Apollo Accord Master Fund III B, L.P.
    - Apollo Accord Offshore Fund III B, L.P.
- APH VII Holdings - Wednesday Sub (Cayman), LLC
- Apollo SPAC Advisors I GP, LLC
  - Apollo SPAC Advisors I, L.P.
    - Apollo SPAC Fund I, L.P.
    - Apollo SPAC Fund I (A), L.P.
    - Apollo SPAC Fund I (B FC), L.P.
- Apollo European Direct Lending (Lux) GP, S.a r.l.
  - AEDL Credit SCA SICAV-RAIF
  - Apollo European Direct Lending SCSp
- Apollo Accord+ Advisors GP, LLC
  - Apollo Accord+ Advisors, L.P.
    - Apollo Accord+ Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord+ Fund (Lux) GP, S.a r.l.
  - Apollo Accord+ Fund (Lux), SCSp
- Apollo Accord+ Offshore Fund, L.P.

Apollo Total Return Fund - Investment Grade Advisors GP, LLC
- Apollo Total Return Fund - Investment Grade Advisors, L.P.
  - Apollo Total Return Fund - Investment Grade, L.P.
  - Apollo Total Return Fund - Investment Grade (RN), L.P.
  - Apollo Total Return Fund - Investment Grade Co-Investors (B), L.P.
  - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.

Apollo Accord Advisors GP V, LLC
- Apollo Accord Advisors V, L.P.
  - Apollo Accord Offshore Fund V, L.P.
  - Apollo Accord Fund V, L.P.
  - Apollo Accord Co-Investors V (B), L.P.
  - Apollo Accord Fund V (Lux) GP, S.a r.l.
    - Apollo Accord Fund V (Lux), SCSp

Apollo Defined Return Advisors GP, LLC
- Apollo Defined Return Advisors, L.P.
  - Apollo Defined Return Fund, L.P.
  - Apollo Defined Return Offshore Fund, L.P.

Apollo Principal Holdings IX GP, Ltd.
- Apollo Principal Holdings IX, L.P.
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - AION Co-Investors (D) Ltd
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.

Apollo Athora Advisors GP, LLC
- Apollo Athora Advisors, L.P.

Apollo AGER Co-Investors Management, LLC
- Apollo AGER Co-Investors (A-UK), L.P.
- Apollo AGER Co-Investors (A), L.P.
- Apollo (Athora) Co-Investors (A-UK), L.P.
- Apollo (Athora) Co-Investors (A), L.P.

Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC

Apollo European Long Short Advisors GP, LLC

Apollo Alternative Credit Long Short Advisors LLC
- Apollo Alternative Credit Long Short Fund, L.P.

Apollo SPN Capital Management (APO FC-GP), LLC
- Apollo SPN Advisors (APO FC), L.P.

Apollo Credit Advisors I, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo/Palmetto Loan Portfolio, L.P.
Apollo Credit Advisors II, LLC
Apollo Credit Advisors III, LLC
Apollo APC Capital Management, LLC
Apollo APC Advisors, L.P.
A-A Asia Private Credit Fund (Feeder), L.P.
Apollo Asia Private Credit Fund, L.P.
Apollo IPF Advisors, LLC
India Property Fund, LP
India Property Fund Cayman, L.P.
India Property Fund, LLC
India Property Fund II LP
India Property Fund II Cayman LP
India Property Fund Cayman PS, L.P.
IPF II Co-Invest Cayman Master LP
IPF II Co-Invest BPS Cayman LP
IPF II Co-Invest Cayman LP
India Property Fund II Cayman BPS, L.P.
Apollo Tail Convexity Advisors, LLC
MMJV LLC
MMJV LP
APH Holdings (FC), L.P.
Apollo Credit Opportunity Advisors III (APO FC) GP LLC
Apollo Credit Opportunity Advisors III (APO FC) LP
Apollo Credit Opportunity Fund (Offshore) III LP
Apollo European Senior Debt Advisors, LLC
A-A European Senior Debt Fund, L.P.
Apollo Asia Real Estate Advisors II GP, LLC
Apollo Asia Real Estate Advisors II, L.P.
Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
Apollo Asia Real Estate Fund II (Lux), SCSp
Apollo Asia Real Estate Fund II, L.P.
Apollo Asia Real Estate Intermediate Fund II, L.P.
Apollo Asia Real Estate II Overseas Partners, L.P.
Apollo Asia Real Estate Fund II Administration, LLC
APH IX Holdings - Wednesday Sub (Cayman), LLC
Apollo India Partners II Co-Investors (D) Limited
Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC
Apollo Asia Real Estate Green Coinvest Advisors GP, LLC
Apollo Gretel Advisors GP, LLC
Apollo/Athora Preferred Share Partnership Management, LLC
Apollo/Athora Preferred Share Partnership (UA), L.P.
Apollo/Athora Preferred Share Partnership, L.P.
Apollo Athora KG Management, LLC
Apollo Athora KG Partnership, L.P.
APO (FC II), LLC
Apollo Principal Holdings X GP, Ltd.
Apollo Principal Holdings X, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo MidCap Holdings (Cayman) GP, Ltd.
  - Apollo Midcap Holdings (Cayman), L.P.
- APH X Holdings - Wednesday Sub (Cayman), LLC

APO (FC III), LLC
- Apollo Principal Holdings XII GP, LLC
  - Apollo Principal Holdings XII, L.P.
    - APH Holdings (FC), L.P.
      - Apollo ST Advisors, LLC
      - Apollo Revolver Capital Management, LLC
        - Apollo Revolver Advisors, L.P.
          - Apollo Revolver Fund, L.P.
          - Apollo Revolver Feeder Fund, L.P.
      - Apollo Hybrid Value Advisors (APO FC-GP), LLC
        - Apollo Hybrid Value Advisors (APO FC), L.P.
      - Apollo PPF Credit Strategies Advisors GP, LLC
        - Apollo PPF Credit Strategies Advisors, L.P.
          - Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
            - Apollo PPF Credit Strategies (Lux), SCSp
    - APH XII Holdings - Wednesday Sub (Cayman), LLC

APO Corp Holdings (2P DC), Inc.

APO Corp (Holdings Parent), L.P.

APO Corp.
- Apollo Principal Holdings II GP, LLC
  - Apollo Principal Holdings II, L.P.
    - Apollo Credit Short Opportunities Advisors, LLC
    - Apollo Credit Opportunity Advisors III GP LLC
      - Apollo Credit Opportunity Advisors III LP
        - Apollo Credit Opportunity Fund III LP
    - Apollo ST CLO Holdings GP, LLC
      - Apollo ST CLO Holdings, L.P.
    - ST Holdings GP, LLC
      - Apollo ST Credit Strategies GP LLC
        - Apollo Credit Strategies Fund LP
      - Apollo ST Credit Partners GP LLC
        - Apollo Credit Fund LP
      - Apollo ST Structured Credit Recovery Partners II GP LLC
        - Apollo Structured Credit Recovery Fund II LP
    - Apollo Incubator Advisors, LLC
    - Apollo Asia Capital Management, LLC
      - Apollo Asia Advisors, L.P.
        - Apollo Asia Administration, LLC
    - APH II Holdings - Wednesday Sub (Cayman), LLC
    - Apollo Oak Advisors GP, LLC
      - Apollo Oak Management, L.P.
- Apollo Principal Holdings IV GP, Ltd.
  - Apollo Principal Holdings IV, L.P.
    - Apollo Palmetto Management, LLC
      - Apollo Palmetto Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Palmetto Strategic Partnership, L.P.
  - Palmetto Athene Holdings (Cayman), L.P.
- Apollo Palmetto Athene Partnership, L.P.
- Apollo Palmetto Athene Advisors, L.P.

Apollo Thunder Co-Investors (D), LLC

AES Co-Investors II, LLC

Apollo Special Situations Advisors (APO DC-GP), LLC
- Apollo Special Situations Advisors (APO DC), L.P.

Apollo Asia Real Estate Advisors (APO DC-GP), LLC
- Apollo Asia Real Estate Advisors (APO DC), L.P.

Apollo AION Capital Partners (APO DC-GP), LLC
- Apollo AION Capital Partners (APO DC), L.P.

APH IV Holdings - Wednesday Sub (Cayman), LLC

AP Calliope (GP), LLC
- AP Calliope GP, L.P.
  - Apollo Calliope Fund, L.P.

APH Holdings (DC), L.P.

Apollo/Cavenham EMA Capital Management II, LLC
- Apollo/Cavenham EMA Advisors II, L.P.
  - Apollo/Cavenham European Managed Account II, L.P.

Apollo Multi-Credit Fund GP (Lux) S.a r.l.
- Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF

Apollo Emerging Markets Debt Advisors GP LLC
- Apollo Emerging Markets Debt Advisors LP

Apollo Total Return Advisors GP LLC
- Apollo Total Return Advisors L.P.
  - Apollo Total Return (Onshore), L.P.
  - Apollo Total Return Fund (Exempt) LP
  - Apollo Total Return Master Fund LP

Apollo Total Return Enhanced Advisors GP LLC
- Apollo Total Return Enhanced Advisors LP
  - Apollo Total Return Fund Enhanced (Onshore) LP
  - Apollo Total Return Fund Enhanced (Exempt) LP
  - Apollo Total Return Master Fund Enhanced LP

Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
- Apollo Tactical Value SPN Advisors (APO DC), L.P.
  - Apollo Tactical Value SPN Investments, L.P.

Apollo Moultrie Capital Management, LLC
- Apollo Moultrie Credit Fund Advisors, L.P.
  - Apollo Moultrie Credit Fund, L.P.

Apollo Europe Capital Management, Ltd.
- Apollo Europe Advisors, L.P.

Apollo SK Strategic Advisors, LLC
- Apollo SK Strategic Advisors, L.P.
  - Apollo SK Strategic Investments, L.P.

Apollo Zeus Strategic Advisors, LLC
- Apollo Zeus Strategic Advisors, L.P.
  - Apollo Zeus Strategic Investments, L.P.

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

PART 1 – ORGANIZATIONAL CHART

AES Advisors II GP, LLC
- AES Advisors II, L.P.
  - AESI II, L.P.

Apollo Thunder Advisors GP, Ltd.
- Apollo Thunder Advisors, L.P.
  - Apollo Thunder Partners, L.P.

Apollo EPF II Capital Management (APO DC-GP), LLC
- Apollo EPF Advisors II (APO DC), L.P.
- EPF II Team Carry Plan (APO DC), L.P.
- Lapithus EPF II Team Carry Plan (APO DC), L.P.
- Apollo EPF III Capital Management (APO DC-GP), LLC
- Apollo EPF Advisors III (APO DC), L.P.

RWNIH-ALL Advisors, LLC

Apollo SPN Capital Management (APO DC-GP), LLC
- Apollo SPN Advisors (APO DC), L.P.

Apollo ANRP Advisors III (P1 APO DC-GP), LLC
- Apollo ANRP Advisors III (P1 APO DC), L.P.
  - Apollo Natural Resources Partners (P1) III, L.P.

Apollo MidCap Holdings (Cayman) III GP, Ltd.
- Apollo MidCap Holdings (Cayman) III, L.P.

AOP Advisors GP, LLC
- Apollo Origination Advisors, L.P.
  - AOP Co-Investors (B), L.P.
  - Apollo Origination Advisors (Lux) GP, S.a r.l.
    - Apollo Origination Partnership (Lux), SCSp
  - Apollo Origination Partnership (Overseas), L.P.
  - Apollo Origination Partnership, L.P.
  - AOP Finance Partners, L.P.
  - AOP Finance Partners (Overseas), L.P.

ASOP Advisors GP, LLC
- Apollo Strategic Origination Advisors, L.P.
  - ACMP Account (M) US, L.P.
  - Apollo Strategic Origination Partners (AV), L.P.
  - Apollo Strategic Origination Partners, L.P.
  - ASOP Account (M) II, L.P.

A-A Mortgage Opportunities GP, LLC

Apollo Hybrid Value Advisors (APO DC-GP), LLC
- Apollo Hybrid Value Advisors (APO DC), L.P.

Apollo Athene Strategic Partnership Advisors, LLC
- A-A Offshore (AAA), L.P.
- Apollo Athene Strategic Partnership, L.P.

Apollo Infra Equity Advisors (APO DC-GP), LLC
- Apollo Infra Equity Advisors (APO DC), L.P.
  - Apollo Infra Equity US Fund, L.P.
  - Apollo Infra Equity Feeder Fund (Non-US), L.P.
  - Apollo Infra Equity Feeder Fund (TE), L.P.
  - Apollo Infra Equity Feeder Fund (TEUP), L.P.
- Apollo Infra Equity Advisors (APO DC UT), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Athene Momentum Investment Advisors GP, LLC
  - Athene Momentum Investment Advisors, L.P.
    - Athene Momentum Investor, L.P.
- Apollo Advisors VIII (APO DC-GP), LLC
  - Apollo Advisors VIII (APO DC), L.P.
- Apollo ANRP Advisors II (APO DC-GP), LLC
  - Apollo ANRP Advisors II (APO DC), L.P.
- Apollo Navigator Advisors I (APO DC-GP), LLC
- Apollo Infrastructure Opportunities Advisors II GP, LLC
  - Apollo Infrastructure Opportunities Advisors II, L.P.
    - Apollo Infrastructure Opportunities Fund II, L.P.
    - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
    - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
    - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
      - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
    - AIOF II Grid Aggregator, L.P.
    - AIOF II Njord Debt Aggregator, L.P.
    - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
  - AIOF II Thor Co-Invest GP, LLC
    - AIOF II Thor Co-Invest Feeder (FC), L.P.
    - AIOF II Thor Co-Invest Feeder (DC), L.P.
  - AIOF II Thor Aggregator, L.P.
- Apollo Structured Credit Recovery Advisors III LLC
- Apollo COF I Capital Management, LLC
  - Apollo Credit Opportunity Advisors I, L.P.
  - Apollo Credit Opportunity CM Executive Carry I, L.P.
- Apollo COF II Capital Management, LLC
  - Apollo Credit Opportunity Advisors II, L.P.
  - Apollo Credit Opportunity CM Executive Carry II, L.P.
- Apollo EPF IV Capital Management, LLC
  - Apollo EPF Advisors IV, L.P.
    - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund IV (Dollar A), L.P.
    - Apollo European Principal Finance Fund IV (Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Dollar B), L.P.
    - Apollo EPF IV (Lux) GP, S.a r.l.
      - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
      - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
- Apollo Core Infrastructure Advisors GP, LLC
  - Apollo Core Infrastructure Advisors, L.P.
    - Apollo Core Infrastructure Fund, L.P.
    - Apollo Core Infrastructure Feeder Fund, L.P.
      - Apollo Core Infrastructure Aggregator, LLC
- Apollo Structured Credit Recovery Advisors III (APO DC) LLC
- Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
  - Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
    - Apollo Lincoln Fixed Income Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
- Apollo Lincoln Private Credit Advisors (APO DC), L.P.
  - Apollo Lincoln Private Credit Fund, L.P.

Apollo Energy Opportunity Advisors (APO DC) GP LLC
- Apollo Energy Opportunity Advisors (APO DC) LP

Apollo Franklin Advisors (APO DC-GP), LLC
- Apollo Franklin Advisors (APO DC), L.P.
  - Apollo Franklin Partnership, L.P.

Apollo Tower Credit Advisors (DC-GP), LLC
- Apollo Tower Credit Advisors (DC), L.P.

Apollo SVF Capital Management, LLC
- Apollo SVF Advisors, L.P.
  - Apollo SVF Administration, LLC

Apollo Value Capital Management, LLC
- Apollo Value Advisors, L.P.
  - Apollo Value Administration, LLC

ACE Credit Advisors GP, LLC
- ACE Credit Advisors, LP
  - ACE Credit Fund, LP

Apollo Global Carry Pool GP, LLC
- Apollo Global Carry Pool Aggregator, L.P.
- Apollo Global Carry Pool Aggregator II, L.P.
- Apollo Global Carry Pool Intermediate, L.P.
- Apollo Global Carry Pool Intermediate (DC), L.P.
- Apollo Global Carry Pool Intermediate (FC), L.P.

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

Apollo SOMA Capital Management, LLC
- Apollo SOMA Advisors, L.P.
  - Apollo Special Opportunities Managed Account, L.P.

Apollo Credit Liquidity Capital Management, LLC
- Apollo Credit Liquidity Advisors, L.P.
- Apollo Credit Liquidity CM Executive Carry, L.P.

Apollo Credit Income Advisors LLC

Apollo Union Street SPV Advisors, LLC

Apollo Kings Alley Credit Advisors (DC-GP), LLC
- Apollo Kings Alley Credit Advisors (DC), L.P.

Apollo Centre Street Advisors (APO DC-GP), LLC
- Apollo Centre Street Advisors (APO DC), L.P.
  - Apollo Centre Street Partnership, L.P.

Apollo Total Return ERISA Advisors GP LLC
- Apollo Total Return ERISA Advisors, L.P.
  - Apollo Total Return ERISA Fund LP

Apollo Excelsior Ultimate GP, LLC
- Apollo Excelsior Advisors, L.P.
  - Apollo Excelsior, L.P.
  - Apollo Excelsior Co-Invest, L.P.

AAA Advisors GP, LLC
- Apollo Aligned Alternatives Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Aligned Alternatives, L.P.
- Apollo Aligned Alternatives (A), L.P.
- Apollo Aligned Alternatives (A-I), L.P.
- Apollo Aligned Alternatives (A-2), L.P.
- Apollo Aligned Alternatives (A-3), L.P.
- Apollo Aligned Alternatives (B), L.P.
- Apollo Aligned Alternatives (C), L.P.
- Apollo Aligned Alternatives (C-2), L.P.

Sliders Advisors GP, LLC
- Sliders Advisors, L.P.

ACC Advisors D, LLC

AAA Associates (Co-Invest VII GP), Ltd.
- AAA Associates (Co-Invest VII), L.P.

AGRE GP Holdings, LLC
- CPI 2005 Asia Pacific Carried Interest Program, L.P.
- CPI 2005 Global Carried Interest Program, L.P.
- CPI Capital Partners Asia Pacific GP, Ltd.
  - CPI Asia G-Fdr General Partner GmbH
  - CPI Capital Partners Asia Pacific, L.P.
  - CPI Capital Partners Asia Pacific (Cayman), L.P.
  - CPI Capital Partners Asia Pacific (Delaware), L.P.
  - CPI CP Asia TE, L.P.
- CPI 2005 European Carried Interest Program, L.P.
- CPI European Carried Interest, L.P.
- CPI European Fund GP LLC
  - CPI Capital Partners Europe, L.P.
  - CPI Capital Partners Europe (NFR), L.P.
  - CPI Capital Partners Europe (Delaware), L.P.
- CPI Capital Partners Europe GP Ltd.
  - CPI Capital Partners Europe (Cayman), L.P.
  - CPI CCP EU-T Scots LP
- CPI 2005 North America Carried Interest Program, L.P.
- CPI NA GP LLC

Apollo Royalties Advisors I GP, LLC
- Apollo Royalties Advisors I, L.P.
  - Apollo Royalties Feeder Fund I, L.P.
  - Apollo Royalties Fund I, L.P.
  - Apollo Royalties Feeder Fund I-L, L.P.

Apollo Principal Holdings VI GP, LLC
- Apollo Principal Holdings VI, L.P.

Apollo Credit Liquidity Investor, LLC

Apollo Credit Opportunity Co-Investors III (D) LLC

Apollo Structured Credit Recovery Co-Investors III (D) LLC

Apollo Advisors VII (APO DC-GP), LLC

Apollo ANRP Advisors (APO DC-GP), LLC
- Apollo ANRP Advisors (APO DC), L.P.

Apollo Energy Opportunity Co-Investors (DC-D) LLC

Apollo Credit Short Opportunities Co-Investors (D), LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Emerging Markets Debt Co-Investors (D) GP LLC
- Apollo Emerging Markets Debt Co-Investors (D) LP

Apollo Credit Income Co-Investors (D) LLC

Apollo U.S. Real Estate Advisors GP II, LLC
- Apollo U.S. Real Estate Advisors II, L.P.
  - Apollo U.S. Real Estate Fund II, L.P.
  - Apollo U.S. Real Estate Partners II (TE) L.P.
  - Apollo USREF Co-Investors II (B), L.P.
- AGRE U.S. Senior Living Advisors, L.P.
  - Bishop Senior Living Coinvest L.P.
  - AGRE MHC Coinvest L.P.

AGRE U.S. Real Estate Advisors GP, LLC
- AGRE U.S. Real Estate Advisors, L.P.
  - AGRE U.S. Real Estate Fund, L.P.

Apollo AGRE USREF Co-Investors (B), LLC

APH VI Holdings - Wednesday Sub (Cayman), LLC

Apollo Tundra Advisors GP, LLC

Apollo Freedom Advisors GP LLC
- Apollo Freedom Advisors, LP
  - Freedom Parent LP
  - Freedom Parent Holdings LP

Apollo Pencil Advisors GP, LLC

Apollo VP Advisors GP, LLC
- Apollo VP Advisors, L.P.

Apollo Eliant GP Advisors LLC
- Eliant Invest GP LP
  - Eliant Invest Holding LP

ARIS Special Limited Partner, LLC

Apollo Petros Advisors GP, LLC
- Apollo Petros Advisors, L.P.
  - Athene Petros Investor, L.P.

AA MMF 1 HOLDCO GP LLC
- AA MMF 1 HOLDCO LP

Apollo HV Advisors GP, LLC

AA WH HoldCo GP, LLC
- AA WH HoldCo, L.P.

Apollo Otter Advisors GP, LLC
- Apollo Otter Advisors, L.P.
  - AA Otter Investor Holdings, L.P.
  - AA Otter Investor, L.P.
  - AA Otter AssetCo Investor, L.P.

Apollo Concrete Advisors GP, LLC
- Apollo Concrete Advisors, L.P.
  - AA Concrete Investor, L.P.

Apollo PK Air Advisors GP, LLC
- Apollo PK Air Advisors, L.P.
  - PK AIR HOLDINGS, LP
  - Apollo PK Air GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- A-A Funding Holdco GP, LLC
  - A-A Funding Holdco, L.P.
    - APH Funding 1, LLC
    - APH Funding 2, LLC
    - APH Funding 3, LLC
- Apollo Diversified Opportunities Advisors GP, LLC
  - Apollo Diversified Opportunities Advisors, L.P.
    - Apollo Diversified Opportunities Advisors, L.P.

Apollo Principal Holdings VIII GP, Ltd.

- Apollo Principal Holdings VIII, L.P.
  - Apollo Zeus Strategic Co-Investors (DC-D), LLC
  - Apollo SK Strategic Co-Investors (DC-D), LLC
  - Apollo Total Return Co-Investors (D) GP LLC
    - Apollo Total Return Co-Investors (D) LP
  - APH HFA Holdings GP, Ltd.
    - APH HFA Holdings, L.P.
  - AGRE Asia Pacific Real Estate Advisors GP, Ltd.
    - AGRE Asia Pacific Real Estate Advisors, L.P.
  - APH VIII Holdings - Wednesday Sub (Cayman), LLC
  - APH VII (Sub), Ltd.
- APH Holdings (FC), L.P.
  - Apollo Revolver Capital Management II, LLC
    - Apollo Revolver Advisors II, L.P.
      - Apollo Revolver Fund II (Offshore), L.P.
      - Apollo Revolver Fund II, L.P.
      - AP Revolver Fund II Holdings, L.P.
    - Apollo Revolver Advisors II (ATH), L.P.
      - Apollo Revolver Fund II (ATH), L.P.
  - A-M Direct Lending GP (Lux) S.a r.l.
    - AM-EDL (Lux) SCSp
  - Apollo Digital Origin Advisors GP, LLC
    - Apollo Digital Origin Advisors, L.P.
      - Apollo Digital Origin Aggregator A, L.P.
      - Apollo Digital Origin Aggregator B, L.P.
      - Apollo Digital Origin Aggregator C, L.P.
      - Apollo Digital Origin Co-Investors (B), L.P.
      - Apollo Digital Origin Partners, L.P.
      - Apollo Digital Origin Offshore Partners, L.P.

AMH Holdings GP, Ltd.

- AMH Holdings (Cayman), L.P
  - AMH Holdings - Wednesday Sub (Cayman), LLC

Apollo Management Holdings GP, LLC

- Apollo Management Holdings, L.P.
  - Apollo CERPI Management LLC
  - Apollo Management GP, LLC
    - Apollo Management, L.P.
      - Apollo ANRP Management III, LLC
      - AIF III Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Management III, L.P.
- Apollo Management IV, L.P.
- AIF V Management, LLC
  - Apollo Management V, L.P.
- AIF VI Management, LLC
  - Apollo Management VI, L.P.
- AIF VII Management, LLC
  - Apollo Management VII, L.P.
    - Apollo Management (AOP) VII, LLC
- AIF VIII Management, LLC
  - Apollo Management VIII, L.P.
    - Apollo Uniform GP, LLC
- AIF IX Management, LLC
  - Apollo Management IX, L.P.
    - Apollo Management (AOP) IX, LLC
    - AP IX Tiger Holdings GP, LLC
- Apollo Special Situations Management, LLC
  - Apollo Special Situations Management, L.P.
- Apollo HD Management GP, LLC
  - Apollo HD Management, L.P.
- Apollo Hybrid Value Management GP, LLC
  - Apollo Hybrid Value Management, L.P
- Apollo Infra Equity Management GP, LLC
  - Apollo Infra Equity Management L.P.
- Apollo Infrastructure Opportunities Management II GP, LLC
  - Apollo Infrastructure Opportunities Management II, L.P.
- Apollo Hybrid Value Management GP II, LLC
  - Apollo Hybrid Value Management II, L.P.
- UFL Management GP, LLC
  - UFL Management, L.P.
- Apollo Impact Mission Management GP, LLC
  - Apollo Impact Mission Management, L.P.
- AA GP Solutions Management GP, LLC
  - AA GP Solutions Management, L.P.
- Apollo Core Infrastructure Management GP, LLC
  - Apollo Core Infrastructure Management, L.P.
- AIF X Management, LLC
  - Apollo Management X, L.P.

AAA Holdings GP Limited
- AAA Holdings, L.P.

Apollo Global Securities, LLC

Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

AP TSL Funding, LLC

Apollo Capital Management GP, LLC
- Apollo Capital Management, L.P.
  - Apollo Accord Management, LLC
  - Apollo Accord Management II, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Management III, LLC
- Apollo Atlas Management, LLC
- ACF Europe Management, LLC
  - Apollo Credit Funds ICAV
  - Apollo Credit Funds II ICAV
- Apollo Total Return Enhanced Management LLC
- Apollo Total Return Management LLC
  - Apollo Total Return Fund (Offshore) Ltd.
- Apollo Longevity, LLC
- Apollo Credit Opportunity Management, LLC
- Apollo Credit Opportunity Management III LLC
- Apollo Credit Income Management LLC
- Apollo Energy Yield Management LLC
- Apollo Energy Opportunity Management LLC
  - Apollo Offshore Energy Opportunity Fund Ltd.
- Apollo Emerging Markets Debt Management LLC
  - Apollo Emerging Markets Debt Fund Ltd
- Apollo Lincoln Fixed Income Management, LLC
- Financial Credit Investment I Manager, LLC
- Financial Credit Investment II Manager, LLC
- Apollo Palmetto Athene Management, LLC
- Apollo Credit Short Opportunities Management, LLC
- Apollo Incubator Management, LLC
- Apollo Emerging Markets, LLC
- Apollo Structured Credit Recovery Management III LLC
- Apollo Zeus Strategic Management, LLC
- Apollo Maritime Management, LLC
- Apollo Kings Alley Credit Fund Management, LLC
- Apollo Tower Credit Management, LLC
  - ATCF HoldCo S.à r.l.
- Apollo Thunder Management, LLC
- Apollo A-N Credit Management, LLC
- Apollo Emerging Markets Fixed Income Strategies Management, LLC
- Apollo Lincoln Private Credit Management, LLC
- Apollo Capital Credit Management, LLC
  - Apollo BSL Management, LLC
  - Apollo Credit Management (CLO), LLC
    - Apollo Senior Floating Rate Fund Inc.
    - Apollo Tactical Income Fund Inc.
  - Apollo Credit Management (Senior Loans), LLC
  - Apollo Credit Management (Senior Loans) II, LLC
  - Apollo Credit Management (CLO), LLC
    - ALME Loan Funding 2013-1 Limited
    - ALM V, Ltd.
    - ALM VI, Ltd.
    - ALM VII, Ltd.
    - ALM VII (R), Ltd.
    - ALM VII (R)-2, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- ALM VIII, Ltd.
- ALM XI, Ltd.
- ALM XII, Ltd.
- ALM XVI, Ltd.
- ALM XVII, Ltd.
- ALM XVIII, Ltd.
- ALM XIX, Ltd.

Apollo Credit Management (European Senior Debt), LLC
- Apollo European Senior Debt Management, LLC

ST Management Holdings, LLC
- Apollo ST Debt Advisors LLC
  - Stone Tower CDO II Ltd.
  - Stone Tower CDO III Ltd.
  - Stone Tower CDO III (Delaware) Corp.
  - Stone Tower CLO V Ltd.
  - Stone Tower CLO VI Ltd.
  - Stone Tower CLO VII Ltd.
  - Broderick CDO 2 Ltd
  - Broderick CDO 2 Corp
  - Broderick CDO 3 Ltd
  - Broderick CDO 3 Corp
  - Longshore CDO Funding 2007-3, Ltd.
    - Longshore CDO Funding 2007-3 LLC
  - Whitehawk CDO Funding, Ltd.
  - Whitehawk CDO Funding LLC
  - Witherspoon Funding, Ltd.
  - Cornerstone CLO Corp.
  - Rampart CLO 2006-I Ltd.
  - Rampart CLO 2006-I Corp.
  - Rampart CLO 2007 Ltd.
- Apollo ST Capital LLC
  - Apollo ST Operating LP
    - Apollo ST Fund Management LLC
      - Apollo Credit Strategies Master Fund Ltd.
      - Apollo Offshore Credit Strategies Fund Ltd.
      - Apollo Credit Master Fund Ltd.
      - Apollo Credit Funding III Ltd.
      - Apollo Credit Funding IV Ltd.
      - Apollo Credit Funding VI Ltd.
      - Apollo Offshore Credit Fund Ltd.
    - Stone Tower Europe LLC

Apollo European Strategic Management GP, LLC
- Apollo European Strategic Management, L.P.

Apollo SPN Management, LLC

ARM Manager, LLC

Apollo Franklin Management, LLC

Apollo Centre Street Management, LLC

Apollo SK Strategic Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.
    - Gulf Stream - Sextant CLO 2007-1, Inc.
    - Neptune Finance CSS, Ltd.
    - Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
  - Apollo European Credit Management, L.P.
- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - Apollo Investment Corporation
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.
- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC
- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
  - AION Capital Management II Limited
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Structured Credit Recovery Management IV LLC
Apollo Delos Investments Management, LLC
Apollo Oasis Management, LLC
ACE Credit Management, LLC
Apollo AJB Management, LLC
Financial Credit Investment IV Manager, LLC
Apollo Tail Convexity Management, LLC
Apollo European Middle Market Private Debt Management, LLC
Apollo ADIP Management, LLC
Apollo Revolver Management, LLC
    Apollo Revolver Management, L.P.
AP Kent Management, LLC
Apollo Navigator Management I, LLC
Apollo Chiron Management, LLC
Apollo PPF Credit Management, LLC
Apollo WCH Management, LLC
Apollo Royalties Management I, LLC
Apollo PK Air Management (CLO) GP LLC
    Apollo PK Air Management (CLO) LP
PK AirFinance US, LLC
Apollo Accord Management IV GP, LLC
    Apollo Accord Management IV, L.P.
Apollo Life Asset GP, LLC
    Apollo Life Asset, L.P.
        AISG GP Ltd.
            AISG Holdings LP
                Apollo Insurance Solutions Group LP
Apollo Accord Management III B GP, LLC
    Apollo Accord Management III B, L.P.
Apollo PPF Credit Strategies Management, LLC
AOP Capital Management, LLC
    Apollo Origination Management, L.P.
    Apollo AVG Management, L.P.
ASOP Capital Management, LLC
    Apollo M-EDL Management, L.P.
    Apollo Strategic Origination Management, L.P.
Apollo ETLIC Management GP, LLC
    Apollo ETLIC Management, L.P.
ACTIV Management, LLC
    Apollo Credit TALF Management, L.P.
Apollo Tundra Management GP, LLC
    Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
    Apollo Freedom Management LP
Apollo Humber Management GP, LLC
    Apollo Humber Management, L.P.
AP Lobster GP, LLC
Apollo Olive Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
Apollo Pencil Management, L.P.
Apollo EIG GP, LLC
Apollo EIG Management, L.P.
Apollo EIG Management, L.P.
Apollo HGA Management GP, LLC
Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC
Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC
Apollo Accord+ Management, L.P.
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HV Management GP, LLC
Apollo HV Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Calliope Management, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC
Apollo Capital Management Funding, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Defined Return Management GP, LLC
  - Apollo Defined Return Management, L.P.
- ACMP Capital Management, LLC
  - Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
  - Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
  - Apollo Excelsior Management, L.P.
- Apollo Capital Credit Adviser Holdings, LLC
- Apollo Digital Origin Management GP, LLC
  - Apollo Digital Origin Management, L.P.
- Apollo Diversified Opportunities Management GP, LLC
  - Apollo Diversified Opportunities Management, L.P.
- Sliders Management GP, LLC
  - Sliders Management, L.P.

Apollo Commodities Management GP, LLC

- Apollo Commodities Management, L.P.
  - Apollo Royalties Management, LLC

Apollo International Management GP, LLC

- Apollo International Management, L.P.
  - Apollo Investment Consulting, LLC
  - AIM (P2) Anguilla, LLC
  - Apollo International Management (India), LLC
  - Apollo India Services LLP
  - Apollo Alternative Assets GP Limited
    - Apollo Alternative Assets, L.P.
  - AMI (Holdings), LLC
    - AMI (Luxembourg) S.a r.l.
    - Apollo Management Asia Pacific Limited
      - Apollo PK Japan G.K.
        - PK AirFinance Japan G.K.
    - August Global Management, LLC
    - Apollo Investment Consulting Europe Ltd.
    - Apollo Management International LLP
      - ALME Loan Funding II Designated Activity Company
      - ALME Loan Funding III Designated Activity Company
    - Apollo Advisors (Mauritius) Ltd.
      - AGM India Advisors Private Limited
    - Apollo Management Asia Pacific Holdings Limited
    - APO UK (FC), Limited
      - Apollo Principal Holdings XI, LLC
        - AAME UK CM, LLC
          - Apollo Investment Management Europe LLP
          - Apollo Asset Management Europe LLP
            - Apollo Asset Management Europe PC LLP
        - APH XI Holdings - Wednesday Sub (Cayman), LLC
    - Apollo Capital Solutions Europe B.V.

Apollo Global Real Estate Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Global Real Estate Management, L.P.
- Apollo Asia Real Estate Management LLC
- AGRE Hong Kong Management, LLC
  - Venator Real Estate Capital Partners (Hong Kong) Limited
    - Venator Investment Management Consulting (Shanghai) Limited
- ACREFI Management, LLC
  - Apollo Commercial Real Estate Finance, Inc.
- AGRE Asia Pacific Management, LLC
  - AGRE Asia Pacific Legacy Management, LLC
- AGRE NA Management, LLC
  - AGRE NA Legacy Management, LLC
- AGRE Europe Management, LLC
  - AGRE Europe Legacy Management, LLC
- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
  - NNN Opportunities Fund IV, L.P.
- AGRE U.S. Senior Living Management, LLC
- Apollo NA Management III, LLC
- Apollo IPF Real Estate Management, LLC
- Apollo Asia Management II Advisors, LLC
  - Apollo Asia Management II, L.P.
- Apollo EPF Management IV GP, LLC
  - Apollo EPF Management IV, L.P.
- ARIS Management, LLC
- Apollo Shore Management GP, LLC
  - Apollo Shore Management, L.P.
- A-AC RML Depositor, LLC
- A-AC RML-EBO Manager, LLC
  - A-AC EBO Depositor, LLC
- Apollo Asia Green Management GP, LLC
  - Apollo Asia Green Management, L.P.
- Apollo 100 West Putnam Management, LLC
- Visionbridge Life Sciences Management GP, LLC
- Apollo Gretel Management GP, LLC
  - Apollo Gretel Management, L.P.

AMH Servicing, LLC

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

PART 1 – ORGANIZATIONAL CHART

AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.

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

Non-AGM Consolidated Affiliated Funds and Management Entities
Apollo Capital Management I, Inc.
Apollo Advisors, L.P.
Apollo Capital Management II, Inc.
Apollo Advisors II, L.P.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2960988				A-A European Senior Debt Fund, L.P.	DE	NIA	Apollo European Senior Debt Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A European Senior Debt SPV, L.P.	DE	NIA	Apollo ESD SPV Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Mortgage Opportunities, L.P.	DE	NIA	A-A Mortgage Opportunities Corp	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0569924				AAA Co-Invest VI (LS), LLC	AIA	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0569923				AAA Co-Invest VII (LS), LLC	AIA	NIA	Apollo Alternative Assets, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0537486		1512685		AAA Guarantor - Co-Invest VI, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563600				AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0495845				AAA Holdings, L.P.	GGY	NIA	AAA Holdings GP Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1170067				AAA Investments (Co-Invest VI), L.P.	DE	NIA	AAA Associates, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0676754				AAA Senior Loan (FC), LLC	AIA	NIA	AAA Guarantor - Apollo Credit Senior Loan Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2398593				Presidio, Inc.	DE	NIA	AP VIII Aegis Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEH (OWB) I GP, LLC	DE	NIA	AEH (PEC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEH (OWB) I, L.P.	DE	NIA	AEH (OWB) I GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1016606				AES Structured Finance (Lux) S.a r.l.	LUX	NIA	AES Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I-60 Curzon S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0752603				AGRE Excalibur Platform LLC	DE	NIA	AGRE USREF SFFR Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0865037				AGRE Grupe Platform LLC	DE	NIA	AGRE USREF SFFR Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Haven Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE HP Industrial Platform LLC	DE	NIA	Apollo U.S. Real Estate Fund II (HP Industrial Platform) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Madeline Member LLC	DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE NPL Platform II LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE NPL Platform LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Steelbridge Platform II LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Steelbridge II) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1053587		1553250		AGRE USREF - GSS, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1053589		1553249		AGRE USREF AIV - I, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0451206				AGRE USREF Kemper Lakes Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5388946				AGRE USREF SFFR Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIC Pelican Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0580063		1483392		AIE EuroLux S.a r.l.	LUX	NIA	Apollo Investment Europe II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.870	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.160	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.870	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.810	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.290	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF V Hexion GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.240	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.180	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.830	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.810	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.940	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4709798				AIF VC REO (D AIF DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2579674				AIF VII (ALST TE Conduit), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2579547				AIF VII (ALST) Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2059596				AIF VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1666530				AIF VII (Parallel DC), LLC	DE	NIA	AIF VII (Parallel Conduit), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2441008				AIF VII (Talos Conduit II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0808764				AIF VII (Talos Conduit III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0808542				AIF VII (Talos Conduit), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4728420				AIF VII (Talos DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3176124				AIF VII (VC), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4438486				AIF VII (VC-D), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0620864				AIF VII ALS Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0611918				AIF VII ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIF VII Asia Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1036784				AIF VII Asia Intermediate, LLC	AIA	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0689526				AIF VII Charter Holdings (FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VII Euro Holdings Hedge Subsidiary, LLC	MHL	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1065098				AIF VII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments II Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3991071				AJLR-TCW Co-Investors LLC	DE	NIA	Apollo Principals	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM Loan Funding 2010-1, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM Loan Funding 2010-3, Ltd.	DE	NIA	ALM Loan Funding 2010-3, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1532775		ALM V, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VI, LLC	DE	NIA	ALM VI, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VI, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII (R), LLC	DE	NIA	ALM VII(R), Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII (R)-2, LLC	DE	NIA	ALM VII(R)-2, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII (R)-2, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VIII, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XI, LLC	DE	NIA	ALM XI, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XI, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XII, LLC	CYM	NIA	ALM XII, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XII, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XIX, Ltd.	CYM	NIA	Apollo Credit Management (CLO) LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XVI, Ltd.	CYM	NIA	Apollo Credit Management (CLO) LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XVII, LLC	DE	NIA	ALM XVII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XVII, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ALM XVIII, Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALME Loan Funding 2013-1 Limited	IRL	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALME Loan Funding II Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (AEH) Holdings GP, LLC	DE	NIA	ANRP (AIV II), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1042185				ANRP (AIV II FC), LLC	AIA	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0451409				ANRP (Corp AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0916135				ANRP (DEE Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044398				ANRP (EPE AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044392				ANRP (EPE AIV II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044370				ANRP (EPE Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044381				ANRP (EPE Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797247				ANRP (EPE Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1046483				ANRP (Talos AIV I FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1046510				ANRP (Talos AIV II FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1046633				ANRP (Talos AIV III FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1046707				ANRP (Talos AIV IV FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1081224				ANRP (Talos AIV V FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5517899				ANRP (Zenergy Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP AEH Management, LLC	DE	NIA	ANRP E.C. Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1730087				ANRP Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV-L), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Resource Energy Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	ANRP II (Resource Energy Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Energy Credit Holdings GP, LLC	DE	NIA	ANRP E.C. Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Energy Credit Holdings, L.P.	DE	NIA	Energy Credit Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			42-1773727				ANRP E.C. Holdings, L.P.	DE	NIA	ANRP (AEH) Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666311				AOP (DE) VII (AIV FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666310				AOP (DE) VII (AIV II FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008423				AOP (DE) VII (ALST AIV I FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1009079				AOP (DE) VII (ALST AIV II FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044518				AOP (DE) VII (EPE AIV I), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044489				AOP (DE) VII (EPE AIV II), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044510				AOP (DE) VII (EPE Intermediate FC I), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044553				AOP (DE) VII (EPE Intermediate FC II), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044737				AOP (DE) VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044879				AOP (DE) VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563501				AOP Delaware VI Hamlet Blocker I, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563503				AOP Delaware VI Hamlet Blocker II, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563506				AOP Delaware VI Hamlet Blocker III, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563507				AOP Delaware VI Hamlet Blocker IV, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563509				AOP Germany VI Hamlet Blocker, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563489				AOP VI Hamlet Blocker I, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0563490				AOP VI Hamlet Blocker II, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563493				AOP VI Hamlet Blocker III, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563495				AOP VI Hamlet Blocker IV, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563496				AOP VI Hamlet Blocker V, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563497				AOP VI Hamlet Blocker VI, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563500				AOP VI Hamlet Blocker VII, L.P.	CYM	NIA	Apollo Hamlet Genpar	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0655423				AOP VII (AIV II), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666283				AOP VII (AIV III FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666287				AOP VII (AIV IV FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666297				AOP VII (AIV V FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666304				AOP VII (AIV VI FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666309				AOP VII (AIV VII FC), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0655426				AOP VII (AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1007804				AOP VII (ALST AIV I FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1007959				AOP VII (ALST AIV II FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1007991				AOP VII (ALST AIV III FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008400				AOP VII (ALST AIV IV FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008408				AOP VII (ALST AIV V FC), L.P.	CYM	NIA	Apollo ALST GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044371				AOP VII (EPE AIV I), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044400				AOP VII (EPE AIV II), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044444				AOP VII (EPE AIV III), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044556				AOP VII (EPE AIV IV), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044509				AOP VII (EPE AIV V), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044423				AOP VII (EPE Intermediate FC I), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044463				AOP VII (EPE Intermediate FC II), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044494				AOP VII (EPE Intermediate FC III), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1044514				AOP VII (EPE Intermediate FC IV), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044535				AOP VII (EPE Intermediate FC V), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4728513				AOP VII (EPE Intermediate), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044397				AOP VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044617				AOP VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044647				AOP VII (Talos AIV III FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044691				AOP VII (Talos AIV IV FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044701				AOP VII (Talos AIV V FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0615259				AOP VII REO Holdings, LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0934655				AP Hostess Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1986809				AP Hostess Holdings, L.P.	DE	NIA	AP Hostess Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Marvel Holdings, Ltd.	CYM	NIA	AES Europe, L.P.	Ownership	11.240	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Marvel Holdings, Ltd.	CYM	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	17.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Marvel Holdings, Ltd.	CYM	NIA	COF III Structured Finance (Lux) S.a r.l.	Ownership	37.390	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP NRI Holdings LLC	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0808842				AP Overseas Talos Holdings (DC I), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797400				AP Overseas Talos Holdings (DC II), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			90-0809208				AP Overseas Talos Holdings (DC III), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Towers LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0888705				AP VII Pinnacle GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2455462				AP VII Pinnacle, L.P.	DE	NIA	AP VII Pinnacle GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (Scotia) GP, LLC	DE	NIA	AP VII TXU Holdings (Scotia), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (Scotia), L.P.	DE	NIA	AP VII TXU (Scotia) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2035868				AP VII TXU Holdings (Scotia), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0809013				Apollo (EPE Intermediate DC I), LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0809013				Apollo (EPE Intermediate DC I), LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0373136				Apollo (EPE Intermediate DC II), LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0373136				Apollo (EPE Intermediate DC II), LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Achilles Co-Invest GP, LLC	AIA	NIA	Apollo Advisors VII (EH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3903694				Apollo AGRE SFR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3862970				Apollo AGRE USREF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0579673				Apollo AIE II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2519569		1546936		Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2519569				Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2519569				Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Credit Opportunity Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2519648		1546937		Apollo ALS Holdings II, L.P.	DE	NIA	Apollo ALS Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3787433				Apollo ALS Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3787433				Apollo ALS Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2423378				Apollo ALST (DC Conduit) Holdings II, LLC	DE	NIA	Apollo ALST (DC Conduit) Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2579830				Apollo ALST (DC Conduit) Holdings, LLC	DE	NIA	AIF VII (ALST TE Conduit), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo Asset Management Europe LLP	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Belenos Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Bidco d.o.o. Beograd	SRB	NIA	Shantilal Holdings Netherlands B.V.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0585046				Apollo Big Eagle SPV, Ltd.	CYM	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	7.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0585046				Apollo Big Eagle SPV, Ltd.	CYM	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	71.050	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0585046				Apollo Big Eagle SPV, Ltd.	CYM	NIA	Apollo Strategic Value Master Fund, L.P.	Ownership	21.600	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1555695		Apollo CKE GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CKE Holdings GP, LLC	DE	NIA	Apollo CKE Investors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2910040				Apollo CKE Investors, L.P.	DE	NIA	Apollo CKE GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8986490				Apollo Claire's Investors A, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8986519				Apollo Claire's Investors B, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			33-1224847				Apollo Co-Investment Strategic Investments Co-Investors, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1038075				Apollo Co-Investment Strategic Investments, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1038075				Apollo Co-Investment Strategic Investments, L.P.	CYM	NIA	Apollo Fund Administration VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CORE Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2527125				Apollo CORE Holdings, L.P.	DE	NIA	Apollo CORE Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					150441		Apollo Credit Advisors II, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funding IV LLC	CYM	NIA	Apollo Credit Funding IV Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Income Advisors LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Master Fund Cayman Holdings GP Ltd.	CYM	NIA	ACMF (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2423110				Apollo Credit Opportunity Advisors, LLC	DE	NIA	Apollo Principal Holdings V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0946339				Apollo Credit Short Opportunities Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Strategies Master Fund Cayman Holdings GP Ltd.	CYM	NIA	ACSMF (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Strategies Master Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Credit Strategies Master Fund Cayman Holdings GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5517286				Apollo ECI (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5517286				Apollo ECI (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ESD SPV Advisors, LLC	DE	NIA	A-A European Senior Debt Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Long Short Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Long Short Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2960797				Apollo European Senior Debt Advisors, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Senior Debt Management, LLC	DE	NIA	Apollo Credit Management (European Senior Debt), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1013504				Apollo European Strategic Investments (Holdings), L.P.	CYM	NIA	Apollo European Strategic Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013555				Apollo European Strategic Investments (Subsidiary), Ltd.	CYM	NIA	Apollo European Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1013210		1532779		Apollo European Strategic Investments, L.P.	CYM	NIA	Apollo European Strategic Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo GSS GP Limited	GGY	NIA	AAA Associates, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo GSS Holding (Cayman), L.P.	CYM	NIA	Apollo GSS GP Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1759626				Apollo HK TMS Investment Holdings, L.P.	DE	NIA	Apollo HK TMS Investment Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			68-0679390				Apollo India Private Equity II (Mauritius) Ltd.	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-2439556		1278752	NYSE: AINV	Apollo Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	69.110	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	0.950	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	9.080	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0093347		1206226		Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0095578		1206227		Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3914258				Apollo Novitex Holdings, L.P.	DE	NIA	Novitex Parent GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0330003		1162724		Apollo Overseas Partners V, L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1120582				Apollo Overseas VII Insight Solutions Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1581657				Apollo Parallel Holdings (DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0637506				Apollo Parallel Holdings (FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1064199				Apollo Parallel Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1497755				Apollo Parallel Partners A, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Parallel Partners Administration, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1497814				Apollo Parallel Partners B, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pegasus Holdings GP, LLC	DE	NIA	ANRP II (AIV P), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pegasus Holdings, L.P.	DE	NIA	Apollo Pegasus Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Residential Mortgage Loans, LLC	DE	NIA	ARM TRS, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1771327				Apollo Residential Mortgage Securities, LLC	DE	NIA	ARM TRS, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4774071				Apollo Structured Credit Recovery Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-5318103				Apollo SVF 2010 Bonus Pool, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0539425				Apollo SVF Co-Investors Offshore, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4991778				Apollo SVF Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return ERISA European Holdings Ltd.	CYM	NIA	Apollo Total Return ERISA Fund LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return ERISA Fund LP	DE	NIA	Apollo Total Return ERISA Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund Enhanced (Exempt) LP	DE	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund Enhanced (Onshore) LP	DE	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Master Fund Enhanced (AIV) LP	CYM	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Master Fund Enhanced LP	CYM	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Alpha Credit LLC	DE	NIA	Apollo Total Return Master Fund Enhanced (AIV) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund Enhanced (Exempt) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund Enhanced (Offshore) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Levered Yield LLC	DE	NIA	Apollo Total Return Master Fund Enhanced LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo TR Enhanced PL Holdings LLC	DE	NIA	Apollo Total Return Fund Enhanced (Offshore) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced PL Offshore Holdings Corp.	DE	NIA	Apollo TR Enhanced PL Holdings LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Proprietary Lending (Supplemental) Holdings LP	DE	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Enhanced Proprietary Lending Holdings LP	DE	NIA	Apollo Total Return Enhanced Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0664947				Apollo Twin River Holdings (FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2871273				Apollo Twin River Holdings, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (HP Industrial Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Steelbridge II) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors II (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0552372				Apollo VC L.P.	CYM	NIA	Apollo Fund Administration VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0552372				Apollo VC L.P.	CYM	NIA	Apollo Fund Administration VI, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0216554				Apollo VIF Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0216554				Apollo VIF Co-Investors, LLC	DE	NIA	Hannan, John J.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VII TXU Partners, L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zohar Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2950184		1497114		Apollo/Palmetto Loan Portfolio, L.P.	DE	NIA	Apollo Credit Advisors I, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3891523				ARM TRS, LLC	DE	NIA	ARM Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-6506494				ARWL 2013-1 Trust	DE	NIA	ARM TRS, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Asbury Park II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Asbury Park III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0576553				Autumnleaf S.a.r.l.	LUX	NIA	Autumnleaf, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0789016				Avant Holdings (MI) III, LLC	MHL	NIA	Apollo European Strategic Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Avant Ireland Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	48.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Avant Ireland Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	48.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Avant Ireland Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) III, LLC	Ownership	3.600	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Avant Tarjeta H1 S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Bedford DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0672922				Big Eagle (Lux) S.?.r.l.	LUX	NIA	Apollo Big Eagle SPV, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Broderick CDO 2 Corp	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Broderick CDO 2 Ltd	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Broderick CDO 3 Corp	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Broderick CDO 3 Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Champ II Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Champ LUX Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			06-1782133		1435154		CMP Apollo LLC	DE	NIA	Apollo Management VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5259920				CMP Carry LP	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0502825				CMP Offshore, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0656453				COF II (ST) (Lux) Holdings Sarl	LUX	NIA	COF II (ST), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0656456				COF II (ST) (Lux) Sarl	LUX	NIA	COF II (ST) (Lux) Holdings Sarl	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 14 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 15 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 16 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 17 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 18 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 19 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Co-Invest Corporate Blocker 2, Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4848815				EPE 892 and TE Co-Investors (DC), LLC	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4848129				EPE 892 Co-Investors I, L.P.	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			45-4848313				EPE 892 Co-Investors II, L.P.	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4848679				EPE 892 Co-Investors III, L.P.	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4865855				EPE Acquisition, LLC	DE	NIA	EPE Acquisition Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4848962				EPE Domestic Co-Investors, L.P.	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5086572				EPE Employee Holdings, LLC	DE	NIA	EPE Acquisition, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPE Holdings LLC	DE	NIA	EPE Intermediate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPE Intermediate LLC	DE	NIA	EPE Acquisition, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5086668				EPE Management Investors, LLC	DE	NIA	EPE Acquisition, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4861514				EPE Overseas Co-Investors (DC), LLC	DE	NIA	EPE Overseas Co-Investors (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Phoenix Luxco S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cavenham Holdings S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cavenham Investments S.a r.l.	LUX	NIA	Cavenham Holdings S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt 4, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 1 GmbH	DEU	NIA	Finale S.a r.l.	Ownership	94.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 1 GmbH	DEU	NIA	Hadrian Investment GmbH & Co. KG	Ownership	5.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 2 GmbH	DEU	NIA	Finale S.a r.l.	Ownership	94.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 2 GmbH	DEU	NIA	Hadrian Investment GmbH & Co. KG	Ownership	5.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 3 GmbH	DEU	NIA	Finale S.a r.l.	Ownership	94.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 3 GmbH	DEU	NIA	Hadrian Investment GmbH & Co. KG	Ownership	5.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 4 GmbH	DEU	NIA	Finale S.a r.l.	Ownership	94.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale 4 GmbH	DEU	NIA	Hadrian Investment GmbH & Co. KG	Ownership	5.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Finale S.a r.l.	LUX	NIA	Oracle REO Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Fracciona Financiera Holdings SL	ESP	NIA	Fracciona Holdings S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Fracciona Holdings S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1020714				Gerona Holdings S.a.r.l	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1015196				Granele Limited	CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Compass CLO 2007, Inc.	DE	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Compass CLO 2007, Ltd.	CYM	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Rashinban CLO 2006-I, LLC	DE	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Rashinban CLO 2006-I, Ltd.	CYM	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Sextant CLO 2007-1, Inc.	DE	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream - Sextant CLO 2007-1, Ltd.	CYM	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							H&K Investments GP 2005, LLC	AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1002234				Insight Solutions (DE), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			90-1002234				Insight Solutions (DE), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Insight Solutions Ltd	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Insight Solutions Ltd	MRT	NIA	ANRP International Ltd	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1675851		1542642		K-9 Investors, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1064490				Las Rozas Funding Holding S.a r.l	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Las Rozas Funding TopCo Securitization S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LeverageSource Holdings GP, LLC	DE	NIA	LeverageSource, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2282319				LeverageSource Holdings, L.P.	DE	NIA	LeverageSource Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0576655				LeverageSource III GP, Ltd.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0576556				LeverageSource III S.ar.l.	LUX	NIA	LeverageSource III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LeverageSource Management, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0573832				LeverageSource S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0576558				LeverageSource VI S.ar.l.	LUX	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0330341		1473525		LeverageSource, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0330341				LeverageSource, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582974		90987		Lion Advisors, L.P.	DE	NIA	Lion Capital Management Inc.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-3582976				Lion Capital Management Inc.	DE	NIA	Leon D. Black	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Longshore CDO Funding 2007-3 LLC	DE	NIA	Longshore CDO Funding 2007-3, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Longshore CDO Funding 2007-3, Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Neptune Finance CCS, Inc.	DE	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Neptune Finance CCS, Ltd.	CYM	NIA	Gulf Stream Asset Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							New HB Acquisition (RE), LLC	DE	NIA	HB Holdings (RE), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas Maritime S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas Maritime Topco 1 S.a r.l.	LUX	NIA	Novellas Maritime (Cayman) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas Maritime Topco 2 S.a r.l.	LUX	NIA	Novellas Maritime (Cayman) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Clemens GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Georg GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Lukas GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Novellas MT St. Michaelis GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Pauli GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Raphael GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MT St. Severini GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas MV Santa Margherita GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novitex Parent GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0947347				Novitex Parent, L.P.	DE	NIA	Novitex Parent GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oracle Bucephale S.a r.l.	LUX	NIA	Oracle REO Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2332519				Overbloom GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2332449				Overbloom, L.P.	DE	NIA	Overbloom GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3121261				Overbud, L.P.	DE	NIA	Overbloom GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PA HFA Holdings, LLC	DE	NIA	Apollo Palmetto HFA Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 4, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 5, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 6, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3138320				PEH I, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0567678				Point Break S.a.r.l	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rampart CLO 2006-I Corp.	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rampart CLO 2006-I Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rampart CLO 2007 Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ribbon Holdings (MI), LLC	MHL	NIA	Ribbon Holdings (Delaware), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Saxony Acquisition S.a r.l.	LUX	NIA	Saxony Cayman, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1054526				Saxony Cayman, L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Skylink Aviation Holdings, LLC	DE	NIA	Apollo SVF Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0599469				SL Aviation Bidco Inc.	CAN	NIA	SL Aviation Group, Sarl	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0581279				SOMA Lux SPV SARL	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stanhope Life Advisors, L.P.	CYM	NIA	Apollo Administration GP Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CDO II Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CDO III (Delaware) Corp.	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CDO III Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CLO V Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CLO VI Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stone Tower CLO VII Ltd.	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0677591				Stone Tower Credit Solutions Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Striker Debt Holdings, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4031468		1547063		Taminco Corporation	DE	NIA	AP Taminco Global Chemical Holdings, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0803316				Taminco Co-Investors GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1034443				Triton Maritime Holdings (Cayman), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Varus S.a r.l.	LUX	NIA	Oracle REO Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Verso Paper Investments LP	DE	NIA	Verso Paper Investments Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1435157		Verso Paper Investments Management LLC	DE	NIA	CMP Apollo LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0666698				Webb II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Whitehawk CDO Funding, Ltd	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Witherspoon Funding, Ltd	CYM	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			32-0440039				CP Parent Inc.	DE	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CP Parent Inc.	DE	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	42.270	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CP Parent Inc.	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	21.180	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AAME UK CM, LLC	AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEC (APNMT) Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEH (NR), L.P.	DE	NIA	ANRP (AEH) Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AES (APNMT) Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AESI II Power Trust Management LLC	DE	NIA	AESI II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether NR II, LLC	AIA	NIA	ANRP (AIV II), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether NR, LLC	AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt Fund I - FB, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE VPCV Palmer Plaza Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHL 2014 Investor GP, Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Hexion Holdings II, LP	DE	NIA	AIF Hexion Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alpage Debt Holdings S.a r.l.	LUX	NIA	Alpage Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM IV, LLC	DE	NIA	ALM IV, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII (R), Ltd.	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XIX, LLC	DE	NIA	ALM XIX, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Investment Europe III Power Trust Management LLC	DE	NIA	AP Investment Europe III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP VIII Bambino Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO UK (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Centre Street Partnership Power Trust Management LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Opportunity Fund III AIV I Power Trust Management LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Co-Investors (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Fund Power Trust Management LLC	DE	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Principal Holdings VIII GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	APO UK (FC), Limited	Ownership	46.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	AMI (Holdings), LLC	Ownership	54.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPN Investments I Power Trust Management LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund Enhanced LP	Ownership	3.460	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo TR Emerging Markets (Can.) LP	CAN	NIA	Apollo TR Emerging Markets GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund Enhanced LP	Ownership	15.680	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund Enhanced LP	Ownership	14.740	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR PL Holdings LLC	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR PL Ltd.	CYM	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR PL Offshore Holdings Corp.	DE	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR PL Offshore Holdings Ltd.	CYM	NIA	Apollo TR PL Offshore Holdings Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Proprietary Lending (Supplemental) Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Proprietary Lending (Supplemental) Ltd.	CYM	NIA	Apollo TR Proprietary Lending (Supplemental) Holdings LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Proprietary Lending Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Proprietary Lending Ltd.	CYM	NIA	Apollo TR Proprietary Lending Holdings LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo TR US Middle Market Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR US Middle Market Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Zeus Strategic Investments Power Trust Management LLC	DE	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Asbury Park I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							August Global Management, LLC	FL	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Dutch Holdings Cooperatief U.A.	NLD	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lily (APNMT) Ltd.	CYM	NIA	Lily (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lunar JV Finance Limited	JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lunar JV Holding Ltd.	JEY	NIA	Apollo Lunar Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NR Debt Holdings (Lux) S.a r.l.	LUX	NIA	NR Debt Holdings Parent (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							NR Debt Holdings Parent (Lux) S.a r.l.	LUX	NIA	ANRP Debt Holdings AIV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PA Investment Advisors, Inc.	JPN	NIA	Apollo Management Asia Pacific Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 2, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH 3, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Polar Cod Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Polar Unicorn Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta I, LLC	AIA	NIA	Apollo Investment Fund VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta II, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta IV, LLC	AIA	NIA	Apollo Overseas Partners VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta NR II, LLC	AIA	NIA	ANRP (AIV II), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta NR, LLC	AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Theta V, LLC	AIA	NIA	Apollo Investment Fund (PB) VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							W.E. I Paris Republique SAS	FRA	NIA	W.E. I FRA SAS	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Vulcan Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Advisors LP	CYM	NIA	Apollo Emerging Markets Debt Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund Enhanced LP	Ownership	13.450	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Europe Hotel JVCo S.a r.l.	LUX	NIA	Europe Mezz Holdco 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A.R. Maritime Investments Pte. Ltd	SGP	NIA	Apollo Shipco Holdco S.a r.l.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A.R. Second Maritime Investments Pte. Ltd.	SGP	NIA	Apollo Shipco Holdco S.a r.l.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A.R. Second Maritime Investments Pte. Ltd.	SGP	NIA	Rickmers Reederei (Singapore) Pte. Ltd.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Gewerbeimmobilien S.a r.l.	DEU	NIA	Texas Holding S.a r.l.	Ownership	69.480	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Texas Gewerbeimmobilien S.a r.l.	DEU	NIA	Apollo/Cavenham European Managed Account, L.P.	Ownership	10.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Akki Navigation Pte. Ltd.	SGP	NIA	A.R. Second Maritime Investments Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Alina Navigation Pte. Ltd.	SGP	NIA	A.R. Second Maritime Investments Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Alva Navigation Pte. Ltd.	SGP	NIA	A.R. Second Maritime Investments Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							A. R. Amiko Navigation Pte. Ltd.	SGP	NIA	A.R. Second Maritime Investments Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Eighth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Eleventh Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Fifteenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Fifth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. First Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Fourteenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Fourth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Ninth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Second Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Seventeenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Seventh Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Sixteenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Sixth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Tenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Third Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Thirteenth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A. R. Twelfth Navigation Pte. Ltd.	SGP	NIA	A.R. Maritime Investments Pte. Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACSMF (ST) LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VII (PB) Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VII (TE Theta Corp AIV), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TE (Resource Energy Conduit I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE 892) VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (DE) VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO UK (FC), Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo RN Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Residential Mortgage Securitization Trust 2015-1	DE	NIA	Apollo Residential Mortgage Securities, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 53 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 54 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Epsilon Debt, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Europe Mezz Holdco 1 S.a r.l.	LUX	NIA	Europe Hotel Holdings (MI), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Europe Mezz Holdco 2 S.a r.l.	LUX	NIA	Europe Mezz Holdco 1 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Europe Mezz Holdco 3 S.a r.l.	LUX	NIA	Europe Hotel JVCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Juno NR PCDH, LLC	AIA	NIA	ANRP International Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NR Debt 1, LLC	DE	NIA	NR Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NR Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Moon A Limited	JEY	NIA	Lunar JV Finance Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Moon B Limited	JEY	NIA	Lunar JV Finance Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - AC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Service Company Limited	THA	NIA	Apollo Asia Service Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	30.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Real Estate AAC Fund, L.P.	Ownership	17.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII (ARX) 892, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII ARX Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	66.660	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ARX Co-Invest, L.P.	CYM	NIA	AP ARX Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1329346				ANRP II ARX Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ARX Co-Invest Intermediate, LLC	AIA	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP ARX Co-Invest Intermediate, LLC	AIA	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1320550				Apollo EOF Offshore I Ltd.	CYM	NIA	Apollo Offshore Energy Opportunity Fund Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1323880				ANRP II (AIV-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3307217				Apollo USRE II REIT (Las Olas West) LLC	DE	NIA	Apollo USREF II (Las Olas) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Steelbridge Las Olas West Member, LLC	DE	NIA	Apollo USRE II REIT (Las Olas West) LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3286805				Apollo USREF II (Las Olas) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3255431				Apollo A-N Credit Fund (DC), LLC	DE	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Steelbridge Las Olas East Member LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Las Olas East) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3056285				Apollo U.S. Real Estate Fund II (Las Olas East) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 62 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							TR Enhanced (CT) LLC	DE	NIA	Apollo TR Enhanced Levered Yield LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1316002				Apollo Investment Consulting Europe Ltd.	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - Boca, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF II (HP Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XVIII, LLC	DE	NIA	ALM XVIII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE HP Industrial Platform II LLC	DE	NIA	Apollo U.S. Real Estate Fund II (HP Industrial Platform) Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XII Tax Subsidiary Inc.	DE	NIA	ALM XII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM XI Tax Subsidiary Inc.	DE	NIA	ALM XI, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VIII Tax Subsidiary Inc.	DE	NIA	ALM VIII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII(R)-2 Tax Subsidiary Inc.	DE	NIA	ALM VII (R)-2, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII(R) Tax Subsidiary Inc.	DE	NIA	ALM VII (R), Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALM VII Tax Subsidiary Inc.	DE	NIA	ALM VII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1307207				A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1301565				ALM VI ETB Subsidiary, Ltd.	CYM	NIA	ALM VI, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1301406				ALM V ETB Subsidiary, Ltd.	CYM	NIA	ALM V, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							UK Nobrac Limited	GBR	NIA	AAA Guarantor - Co-Invest VI (B), L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	AAA Guarantor - Co-Invest VII, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	AIF VI Euro Holdings, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	AIF VII Euro Holdings, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	AP Investment Europe III, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Alteri Investments, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Centre Street Partnership, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Credit Opportunity Fund III LP?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo EPF II Partnership?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo European Credit Master Fund, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo European Strategic Investments, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Franklin Partnership, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo German Partners V GmbH & Co. KG?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Investment Fund IV, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Investment Fund V, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo NLD Partners V (A), L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo NLD Partners V (B), L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Overseas Partners IV, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Overseas Partners V, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo SK Strategic Investments, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Special Opportunities Managed Account, L.P.?	Ownership	4.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Zeus Strategic Investments, L.P.?	Ownership	4.450	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPE III Spilliaert SPRL	BEL	NIA	EPF Acquisition Opera S.a r.l.?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPE III Mermoz SAS	FRA	NIA	EPF Acquisition Opera FRA S.a r.l. ?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPE III Eolis SPRL	BEL	NIA	EPF Acquisition Opera S.a r.l.?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 71 S.a r.l.	LUX	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Value Investment Master Fund Holdings, LLC	DE	NIA	Apollo Value Investment Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ATCF S.a r.l.	LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1350070				ATCF HoldCo S.a r.l.	LUX	NIA	Apollo Tower Credit Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0979468				Apollo (Wolfcamp Intermediate DC II), LLC	DE	NIA	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gistrat ITG, S.L.U.	ESP	NIA	Korunda ITG, S.L.U.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP (DEE II Intermediate), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1053782				AP Mixtape Holdings, L.P.	DE	NIA	AP Mixtape Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Granite Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	92.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia West Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOCOMB Company Limited	IMN	NIA	Apollo Shipco Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOCOMA Company Limited	IMN	NIA	Apollo Shipco Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOTOK Company Limited	IMN	NIA	SOCOMA Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOAUK Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOSIN Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOSYD Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOSHA Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOMEL Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOHAM Company Limited	IMN	NIA	SOCOMB Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOCAP Company Limited	IMN	NIA	SOCOMA Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOCOL Company Limited	IMN	NIA	SOCOMA Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOMANILA Company Limited	IMN	NIA	SOCOMA Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SOMUM Company Limited	IMN	NIA	SOCOMA Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 10 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 10 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 10 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 6 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 6 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 6 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			82-3234428				AP Spartan Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 19 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 19 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 19 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri IndigoCayman 2, LLC	CYM	NIA	Alteri Investments, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri IndigoCayman 1, LLC	CYM	NIA	Alteri Investments, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Uniform Co-Invest, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Overseas AIV-B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV-B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4996024				AOP VIII (AIV L-Zed A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5041805				ANRP II (AIV L-Zed B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5059452				ANRP II (AIV L-Zed C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4977549				AOP (DE) VIII (AIV L-Zed), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5029209				ANRP II (AIV L-Zed A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5029588				AOP VIII (AIV L-Zed B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4962427				ANRP II (Zed Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Zed Holdings, LLC	DE	NIA	ANRP II (Zed Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5007192				AOP VIII (Zed Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP VIII Zed Holdings, LLC	DE	NIA	AOP VIII (Zed Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Europe Ladit B.V.	NLD	NIA	Europe Mezz Holdco 3 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV Spain Project 5, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV REOCO 21, S.L.U.	ESP	NIA	SPV Spain Project 5, S.L.U	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV SPAIN PROJECT 14, S.L.U.	ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV REOCO 30, S.L.U.	ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments III Singapore Pte. Ltd.	SGP	NIA	AION Direct II Singapore Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1352535				CC Alliance Company Limited	THA	NIA	Capital Advisory Services (Thailand) Limited	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor X Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor IX Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor VII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor VI Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor V Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor IV Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor III Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor II Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Falcon Investor I Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4546735				APO Corp Holdings (2P DC), Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4527543				APO Corp (Holdings Parent), L.P.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4895184				Apollo Accord Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1418265				New VAC Ultimate Holdings B.V.	NLD	NIA	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Structured Credit LLC	DE	NIA	ACE Credit Fund, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE IG Corporate LLC	DE	NIA	ACE Credit Fund, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Global Multi-Credit LLC	DE	NIA	ACE Credit Fund, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Financials LLC	DE	NIA	ACE Credit Fund, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Emerging Markets LLC	DE	NIA	ACE Credit Fund, LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4909549				ACE Credit Fund, LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 22 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5322813				AP Talos Energy LLC	DE	NIA	Apollo Talos Holdings, L.P.	Ownership	99.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta III, LLC	Ownership	5.190	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta I, LLC	Ownership	34.170	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta IV, LLC	Ownership	12.980	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta NR, LLC	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta II, LLC	Ownership	13.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta V, LLC	Ownership	1.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1012827				Apollo U.S. Real Estate Fund II (HP Industrial Platform III) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							HoldCo East d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AJB Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0750807				AP KRP Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0750402				KRP (Intermediate DC), LLC	DE	NIA	AHVF Intermediate Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Biser Holdings Limited	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management, L.P	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Spartan Energy Acquisition Sponsor LLC	DE	NIA	AP Spartan Energy Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1219887				AP KRP Credit Intermediate, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1219887				AP KRP Credit Intermediate, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1219780				AP KRP Credit Blocker (KA), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1180259				AP KRP Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1180259				AP KRP Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1235223				AP KRP Credit Blocker (USP), LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1219690				AP KRP Intermediate (USP), LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1216900				AP KRP Credit Blocker (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors IX (EH), S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management Japan Limited	JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1445635				Financial Credit Investment (PF) IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Sub I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ANRP II (AIV II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Shanghai Zhi Tao Automotive Components Company Limited	CHN	NIA	Shanghai Weili Enterprise Company Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mighty Magic Limited	VGB	NIA	Apollo Asia Link Limited	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Fortune Fusion Limited	HKG	NIA	Mighty Magic Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1457634				Apollo European MMPDF (B) SCSp	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1457586				Apollo Infra Equity Feeder Fund (TEUP), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European MMPDF SV SARL	LUX	NIA	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity International Lux, S.a r.l.	LUX	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor I Inc.	Ownership	16.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor II Inc.	Ownership	8.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor III Inc.	Ownership	8.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor IV Inc.	Ownership	8.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor V Inc.	Ownership	8.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VI Inc.	Ownership	9.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VII Inc.	Ownership	9.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VIII Inc.	Ownership	9.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor IX Inc.	Ownership	9.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor X Inc.	Ownership	9.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Shanghai Huan Yi Technology Co., Limited	CHN	NIA	Ideal Project Consultant Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ideal Project Consultant Limited	VGB	NIA	Link JV Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SPV Spain Project 11, S.L.U.	ESP	NIA	Plecore ITG, S.L.U.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Verwaltung Novellas Union GmbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Woodmont RP GP 2017-2, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1452501				Pleasant Resources Limited	VGB	NIA	Apollo Asia Link Limited	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1455514				Swift Unique Limited	VGB	NIA	Apollo Asia Link Limited	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Amber Unique Limited	HKG	NIA	Swift Unique Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sparkia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1468844				Apollo Accord Master Fund III, L.P.	CYM	NIA	Apollo Accord Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1468873				Apollo Accord Offshore Fund III, L.P.	CYM	NIA	Apollo Accord Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							RRH Asset Management Co-Investors, L.P.	CYM	NIA	RRH Asset Management CIV GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3434504				Apollo Accord Fund III, L.P.	DE	NIA	Apollo Accord Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Acme Co-Invest, L.P.	DE	NIA	Apollo Acme Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Acme Holdings, L.P.	DE	NIA	AP IX Acme Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1469495				Apollo Alamo RA, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Bonneville Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Bonneville Co-Invest, L.P.	CYM	NIA	AP Bonneville Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Bonneville Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3513089				ALM XIX Tax Subsidiary Inc.	DE	NIA	ALM XIX, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3571059				ALM XVIII Tax Subsidiary Inc.	DE	NIA	ALM XVIII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3490908				ALM XVII Tax Subsidiary Inc.	DE	NIA	ALM XVII, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3552839				ALM XVI Tax Subsidiary Inc.	DE	NIA	ALM XVI, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Bonneville Holdings L.P.	CYM	NIA	Bonneville Holdings DE GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1476700				ADIP ACRA Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 12	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (TEUP AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 11	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (TEUP AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Funds II ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2867388				A-A SPN-2 (ANRP III - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2867282				A-A SPN-2 (ANRP III-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2867188				A-A SPN-2 (ANRP III ? AADE), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2867094				A-A SPN-2 (ANRP III - AAIA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Elbow Re Ltd.	BMU	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1485560				AOP DE IX (First Street Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Capital Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo India Partners II (KY), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1493644				Apollo Chiron Credit Fund, L.P.	CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							A-A SPN-3 (FCI IV - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2047079				Apollo Zed Holdings II, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2047079				Apollo Zed Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TRF (IA) SCSp	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Lux IX (First Street Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 7 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Concert CCP 7 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European MMPDF SV II S.a r.l.	LUX	NIA	Apollo European Middle Market Private Debt Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo U.S. Real Estate Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-3 (FCI IV - VIGMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gilumo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Acquisition Company B.V.	NLD	NIA	Crossbow Holding B.V.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Crossbow Holding B.V.	NLD	NIA	Crossbow Holding Cayman	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Fermendio Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Gonesil Properties Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment IV (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3011633				Apollo Navigator Aviation (DC II-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3008088				Apollo Navigator Aviation (DC I-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1518799				Apollo PK Japan G.K.	JPN	NIA	Apollo Management Asia Pacific Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK Air 1 IRL Limited	IRL	NIA	PK AIR 1 LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Verdenia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Horizon Investment Holdings S.a r.l.	LUX	NIA	Horizon Parent Holdings S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - LINCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - DEFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-6 (AREV - ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 5387, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wolbetia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ulipriv Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Cluxo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK AirFinance US, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK AirFinance Japan G.K.	JPN	NIA	Apollo PK Japan G.K.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII - AARESP), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? LINCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? DEMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-5 (USREIII - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-4 (ANAF - ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADH Islantilla, S.L.U.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3167928				Terrier Reps Buyer, Inc.	DE	NIA	Terrier Media Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3772473				Terrier Media Holdings, Inc.	DE	NIA	AP IX Titan Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			84-5149126				Apollo Accord Fund IV, L.P.	DE	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH XII Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings XII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH XI Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings XI, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH X Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH IX Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH VIII Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH VII Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH VI Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH V Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH IV Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH II Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH I Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AMH Holdings - Wednesday Sub (Cayman), LLC	CYM	NIA	AMH Holdings (Cayman), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TRF (IA) Cayman, LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Njord (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - 5TS, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1536858				Apollo Accord IV Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1536824				Apollo Accord IV Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1536855				Apollo Accord Fund IV Intermediate A (FC), L.P.	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1536908				Apollo Accord Offshore Fund IV, L.P.	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5129893				Apollo Accord Fund IV Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Call Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Fund III B, L.P.	DE	NIA	Apollo Accord Advisors III B, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors III B (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Master Fund III B, L.P.	CYM	NIA	Apollo Accord Advisors III B, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Offshore Fund III B, L.P.	CYM	NIA	Apollo Accord Advisors III B, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0511942				Alturus Warehouse SPV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Millcreeck Invest, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK AIR 1 JPN SETTLEMENT SPV G.K.	JPN	NIA	PK AirFinance Japan G.K.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4101069				ANRP II (TKK Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AION Capital Management II Limited	MUS	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo Credit Funds ICAV	Ownership	53.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1843562				AP Beta 5, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1843435				AP Violet, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACMP Account (M) US, L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Origination Partners (AV), L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Polygon Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Co-Investors (B), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ASOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ASOP LoanCo, L.P.	DE	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							ASOP Financial, LLC	DE	NIA	Apollo Strategic Origination Partners, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Origination Partners, L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1327643				Apollo Navigator Aviation (DC VI-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50033, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50030, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50029, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50027, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eos Aviation 50026, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors IV (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1260585				AP AL (RE DC) II, LLC	DE	NIA	AP AL Co-Invest (RE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1099912				AP AL (RE DC), LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ETLIC Management, L.P.	DE	NIA	Apollo ETLIC Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ETLIC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0804509				AP Fort Holdings, L.P.	DE	NIA	AP Fort Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0804324				AP Fort Co-Invest, L.P.	DE	NIA	AP Fort Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Fort Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - DSB, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Diversified S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Diversified S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Diversified S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UFL Management, L.P.	DE	NIA	UFL Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UFL Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UFL Beneficiary Limited	GBR	NIA	UFL Holdco Limited	Ownership	75.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UFL Holdco Limited	GBR	NIA	Athene UFL Investor, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							UFL Holdco Limited	GBR	NIA	Athora UFL Investor, L.P.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1479132				AION Capital Partners II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1536858				Apollo Accord IV Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Invest Mauritius Private Limited	MUS	NIA	AION Capital Partners II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Investments Mauritius Private I Limited	MUS	NIA	AION Capital Partners II Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord IV (ST) LLC	DE	NIA	Apollo Accord IV Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1554313				Apollo Accord Fund IV (Lux), SCSp	LUX	NIA	Apollo Accord Fund IV (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cineland EOOD	BGR	NIA	Leto Invest EOOD	Ownership	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Delphi Growth Capital Corp.	DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Acropolis Infrastructure Acquisition Corp.	DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Daisy Topco Limited	JEY	NIA	Daisy Holdings Luxembourg S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Olive UK Holdco Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Primrose Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2719755				AIOF II Thor B (DC), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2532719				AIOF II Njord (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OF1-Investment Net Lease, LLC	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Thor Co-Invest Feeder (FC), L.P.	CYM	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAWHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - AELIFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit TALF Management, L.P.	DE	NIA	ACTIV Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACTIV Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2601528				AIOF II Grid Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2601337				AIOF II Grid B (DC), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2601043				AIOF II Grid A (DC), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							A-A SPN-10 (AROY - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-10 (AROY - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-10 (AROY - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-10 (AROY - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo India Partners II Co-Investors (D) Limited	MUS	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1711565				Apollo Credit TALF Investment Vehicle, L.P.	DE	NIA	Apollo Credit TALF Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1711886				Apollo Credit TALF Advisors, L.P.	DE	NIA	Apollo Credit TALF Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit TALF Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2622575				AIOF II Grid Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1541513				AP Print, Ltd.	CYM	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps IX, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps VIII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps VII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps VI, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Caps V, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1572027				Catalyst Holdings Limited	GBR	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Swissport Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Tele Co-Invest, L.P.	DE	NIA	AP Tele Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Tele Co-Invest Debt Sub, LLC	DE	NIA	AP Tele Co-Invest, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4123373				AHVF Tele Debt, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3946899				ES New Platform, Inc.	DE	NIA	ES New Platform Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3946526				ES New Platform Holdings, LLC	DE	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3946526				ES New Platform Holdings, LLC	DE	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1567225				ALM 2020 Tax Subsidiary, Ltd.	CYM	NIA	ALM 2020, LTD.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (Pref Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL Borrower GP, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Borrower AL GP), LLC	DE	NIA	Apollo EPF Advisors III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Pref Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (Pref Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Eagle 2020 Holdings II, LLC	DE	NIA	AP Eagle 2020 Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Eagle 2020 Merger Sub, Inc.	DE	NIA	AP Eagle 2020 Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Eagle 2020 Parent, LLC	DE	NIA	AP Eagle 2020 Holdings II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1563786				Apollo Accord Offshore Fund IV (Feeder A), LLC	CYM	NIA	Apollo Accord Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Mortgage Opportunities GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Humber Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1563324				Apollo Humber Partners, L.P.	CYM	NIA	Apollo Humber Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Humber Advisors, L.P.	CYM	NIA	Apollo Humber Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Humber Management, L.P.	DE	NIA	Apollo Humber Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Humber Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3281439				Apollo USREF III Polygon Holdings II, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - VIGMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - LISWMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - LINCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							A-A SPN-11 (HVFII - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - DEFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-11 (HVFII - AELIFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II Singapore IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1550677				Apollo Strategic Growth Capital III	CYM	NIA	APSG Sponsor III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1550673				Apollo Strategic Growth Capital IV	CYM	NIA	APSG Sponsor IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1592254				AP Lobster Aggregator LP	CYM	NIA	AP Lobster GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Lobster GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Monterrey Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2579124				Surf (MA) Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			86-2578830				AP Surf Investments, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-13 (ULYSSES - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-13 (ULYSSES - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN Offshore (Ulysses), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-13 (ULYSSES - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-13 (ULYSSES - IAELMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-13 (ULYSSES - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Olive UK Holdco Limited	GBR	NIA	Olive Holding, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH VII (Sub), Ltd.	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Magic Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III (Sub), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III (Sub II), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III (Sub V), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III (Sub IV), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APH III (Sub III), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Donlen Mobility LLC	DE	NIA	Freedom Acquirer LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP DSB Merger Sub 2, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP DSB Merger Sub 1, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Viking Holdings, L.P.	DE	NIA	AP IX Viking Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NLN Pencil GP, LLC	DE	NIA	NLN Pencil Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Raptor Co-Issuer LLC	DE	NIA	Raptor Acquisition Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Mermaid	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III BPG Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III BAG (DC) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III BPG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - VIGMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-12 (ROYCE - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1676705				AWH AGRE Anaheim JV, LLC	DE	NIA	AGRE Mouse, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1576892				Apollo Europe Limited	MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1182458				Spartan Acquisition Corp. III	DE	NIA	Spartan Acquisition Sponsor III LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital IX	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital VIII	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital VII	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital VI	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital V	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Catalyst Holdings, L.P.	CYM	NIA	AP Catalyst Holdings (GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II Mauritius I	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Viking V Parent, Inc.	DE	NIA	AP IX Viking Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Viking V MidCo II, Inc.	DE	NIA	Viking V Parent, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Viking V Holdings, Inc.	DE	NIA	Viking V MidCo, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Viking V MidCo, Inc.	DE	NIA	Viking V MidCo II, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4251872				AGRE Royce REIT LLC	DE	NIA	AGRE Royce Member LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4261436				AGRE Royce Parent LLC	DE	NIA	AGRE Royce REIT LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4251746				AGRE Royce Member LLC	DE	NIA	Apollo USREF III Royce Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP Impact Euro (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF S.a r.l.	Ownership	13.640	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APSG Europe Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EIG GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EIG Management, L.P.	DE	NIA	Apollo EIG GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Strategic Growth Capital Europe B.V.	NLD	NIA	APSG Europe Sponsor, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ASOP Account (M) II, L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							North Star Partners SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Junonia Partners SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1599596				Athene Eliant Holdings LP	CYM	NIA	Eliant Invest GP LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3403398				College Holdings I, LLC	DE	NIA	College Top Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							College Holdings II, LLC	DE	NIA	College Holdings I, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							College Holdings III, LLC	DE	NIA	College Holdings II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Core Holdings I, LLC	DE	NIA	College Holdings III, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Core Holdings II, LLC	DE	NIA	AP Core Holdings I, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Pioneer Management Holdings, LLC	NV	NIA	Pioneer TopCo GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3250745				NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	NIA	Marc J. Rowan	Ownership	6.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	NIA	Joshua J. Harris	Ownership	6.700	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	NIA	Leon D. Black	Ownership	11.820	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	3

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							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3210109				AHVF (TE AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3268064				AHVF Credit (DC) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF (TE DC AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3254863				AHVF Credit Holdings VI, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2843662				NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-14 (GIBRALTAR - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-14 (GIBRALTAR - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Good Advisors, LP	CYM	NIA	Apollo Good Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Good Merger Sub I, Inc.	DE	NIA	Good HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP/AA Good Holdings, L.P.	DE	NIA	Apollo Good Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Good Guarantor, LLC	DE	NIA	Good Merger Sub II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Good HoldCo, LLC	DE	NIA	AP/AA Good Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Good Borrower Merger Sub, LLC	DE	NIA	Good Merger Sub II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Good Merger Sub II, LLC	GEO	NIA	Good Merger Sub II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Good Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Invest Jewel Portsmouth B.V.	NLD	NIA	A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Invest Jewel Norwich B.V.	NLD	NIA	A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Invest Jewel Cardiff B.V.	NLD	NIA	A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II Holdings SGP III Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II Holdings SGP II Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Coffee TopCo SARL	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lune Holdings S.a r.l.	LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sequoia Merger Sub, Inc.	DE	NIA	AA Sequoia Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Newport Holdings, LLC	DE	NIA	Newport Holdings Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Newport Parent Ultimate Holdings, L.P.	DE	NIA	Newport Parent GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Newport Parent Corporation	DE	NIA	Newport Parent Ultimate Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Newport Holdings Parent, LLC	DE	NIA	Newport Parent Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1617403				Apollo Asia Mercury Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP MC IM Investor, L.P.	CYM	NIA	Apollo MC IM Investor (GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MC IM Investor (GP), LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP MC GP Investor, L.P.	CYM	NIA	Apollo MC GP Investor (GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo MC GP Investor (GP), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Wessex Investor C, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Wessex Investor D, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Wessex Investor B, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Manatee Hotel, LLC	DE	NIA	AGRE Manatee JV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1419493				Falcon Parent, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1535337				Athene AOG Holding I Ltd.	BMU	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1537060				Athene AOG Holding II LLC	BMU	NIA	Athene AOG Holding I Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-15 (AREVII - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Opportunistic (Lux) S.? r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Green Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Green Management, L.P.	DE	NIA	Apollo Asia Green Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Green Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643744				Apollo Asia Real Estate Green Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3770178				Apollo Core Infrastructure Feeder Fund, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Castle UK Bidco Limited	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Castle UK Midco 2 Limited	GBR	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1636960				Apollo EPF Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIC SB Holdings LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3418679				Apollo Total Return Fund - Investment Grade Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3418469				Apollo Total Return Fund - Investment Grade Co-Investors (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo HV Management, L.P.	DE	NIA	Apollo HV Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HV Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA HV Investor, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3320618				Apollo USREF III 3 VDG Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Eliant Inventory Logistics HKG Limited	HKG	NIA	Eliant Inventory Logistics LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lune MidCo S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Linos XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			87-3537188				Apollo Core Infrastructure Fund, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF SIP Intermediate, LLC	DE	NIA	Apollo CIF SIP Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF SIP (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo CIF SIP Holdings, LLC	DE	NIA	Apollo CIF SIP (DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1843435				AP Violet, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Calliope Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Otter Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord Fund V (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-16 (Accord+ - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

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							A-A SPN-17 (EPF IV - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-17 (EPF IV - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-17 (EPF IV - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-17 (EPF IV - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-17 (EPF IV - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-17 (EPF IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AOP Finance Partners (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo AVG Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Co-Invest, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Advisors, L.P.	DE	NIA	Apollo PK Air Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK INVESTOR, LP	DE	NIA	Apollo PK Air Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PK AIR HOLDINGS, LP	DE	NIA	Apollo PK Air Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Management, L.P.	DE	NIA	Apollo PK Air Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo PK Air Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Visionbridge Life Sciences Management, L.P.	DE	NIA	Visionbridge Life Sciences Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Visionbridge Life Sciences Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Management, L.P.	DE	NIA	Apollo Defined Return Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Defined Return Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Poseidon Midco	FRA	NIA	Poseidon Holdco	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1648220				Poseidon Bidco	FRA	NIA	Poseidon Midco	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Poseidon Holdco	FRA	NIA	Poseidon Holdco (Lux) SCA	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings III Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions Holdings III Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-19 (AIFIX - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							JCP Investments 2021-A1 Funding LLC	DE	NIA	JCP Investments 2021-A1 LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Convivio LUX SCSp	LUX	NIA	Third Party	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Castle UK Finco PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4072681				Apollo Core Infrastructure Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Polygon Advisors, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							A-A SPN-18 (AIMF - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-18 (AIMF - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IAPDMD1PR2), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A SPN-8 (AIOFII - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Golden Bravo Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Golden Charlie Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Golden Alpha Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo TR Opportunistic (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2169391				30 Dan Property Owner LLC	DE	NIA	30 Dan Mezz LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Maia SPV II LLC	CYM	NIA	AP Maia Manager LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Maia SPV I LLC	CYM	NIA	AP Maia Manager LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Third Party	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Third Party	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AFT Alpine SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIF Alpine SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADCF Alpine SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP CA V, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP CA IV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP CA III, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP CA II, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Alpine SPV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2120781				Apollo USREF III Nexus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2123554				Apollo USREF III Nexus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Nexus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Nexus (DC) LLC	DE	NIA	Elworth, James	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADS Jewel SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Aggregator C, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Aggregator B, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1886844				Apollo PK Air GP, LLC	DE	NIA	Apollo PK Air Advisors, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Capital Credit Adviser Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sliders Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Diversified Opportunities Management, L.P.	DE	NIA	Apollo Diversified Opportunities Management GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Diversified Opportunities Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AIUK Trustees Limited	GBR	NIA	Aspen Insurance UK Services Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0793138				Aspen Capital Advisors Inc.	DE	NIA	Aspen US Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Holdings, Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Recoveries Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Risk Manangement Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Peregrine Re Ltd	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.480	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AADE RML, LLC	DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	UDP	Athene Annuity Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity & Life Assurance Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	IA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0630022		1858681		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	67.070	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	4
							Athene IP Holding Ltd.	IA	NIA	Athene Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0628973				Athene Life Re Ltd.	BMU	UIP	Athene Annuity Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athene Securities, LLC	IA	DS	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Germany Real Estate GP GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate Finance GP, LLC	CYM	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-1435871				Athora Real Estate Finance, L.P.	CYM	NIA	Athora Real Estate Finance GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate Investment B.V.	NLD	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	YES	
							Dedale S.A./N.V.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							P.L. Assigned Services, Inc.	NY	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Verzekeringskantoor Soenen S.A./N.V.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Webbroker S.A./N.V.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACCR Sendirian Berhad	MYS	NIA	ACR ReTakaful Holdings Ltd. UAE	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							ACR ReTakaful Holdings Ltd. UAE	ARE	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							AGF Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Catalina Alpha Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina General Insurance Ltd	BMU	IA	Catalina Alpha Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.790	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.530	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.200	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.230	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.720	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Insurance Ireland dac	IRL	IA	Catalina Foxtrot Holdings Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina London Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd	Ownership	17.640	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ireland Ltd	Ownership	17.820	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd	Ownership	13.820	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	21.150	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	AGF Insurance Limited	Ownership	11.520	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Statutory Trust	Ownership	53.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd	Ownership	67.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2344755				Catalina U.S. Insurance Services LLC	DE	NIA	SPARTA Insurance Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Glacier Reinsurance AG	CHE	IA	Catalina Echo Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	44016	84-1028538				National Home Insurance Company (A Risk Retention Group)	CO	IA	Home Construction Management, Inc	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Catalina (Germany II) S.?.r.l.	LUX	NIA	Oxenwood Catalina European Holdco S.?.r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Catalina European Holdco S.?.r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Catalina III Limited	BMU	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Catalina III Limited	BMU	NIA	OXW Partners LP	Ownership	1.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Catalina Neuss S.a.r.l.	LUX	NIA	OXW Catalina European Holdco S.a.r.l.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina (Logistics XVII) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina (Logistics XXV) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina (Logistics XXVI) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina (Logistics XXVII) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina UK Limited	GBR	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Catalina UK Limited	GBR	NIA	OXW Partners LP	Ownership	1.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
		11671	88-0510283				ProBuilders Specialty Insurance Company, RRG	DC	OTH	Residential Loss Control Holdings LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	5
							Propco (Newcastle) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Newport) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	44.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Insurance Ireland dac	Ownership	55.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Telford) Limited	GBR	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Yeovil) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Propco (Greenock) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3014811				AccessPoint, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0950290				AdvantagePoint Health Alliance ? Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5061651				AdvantagePoint Health Alliance ? Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4845692				AdvantagePoint Health Alliance ? Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0512128				AdvantagePoint Health Alliance ? Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-4076135				AdvantagePoint Health Alliance ? Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1792513				AdvantagePoint Health Alliance ? Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4896262				AdvantagePoint Health Alliance ? Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	KND IRF Development 14, LLC	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	KND BH Development 2, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	KND Development 65, LLC	Ownership	45.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	KND IRF Development 51, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	KND Development 63, L.L.C.	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	KND IRF Development 53, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	KND IRF Development 59, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-3724879				Dignity-Kindred Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Kindred Rehab Development 2, LLC	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-3724879				Dignity-Kindred Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	Kindred Rehab Development 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Kindred Development 7, L.L.C.	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	KND IRF Development 52, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1479933				Essent Healthcare ? Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3052275				Essent Healthcare ? Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3052232				Essent Healthcare ? Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	.1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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							Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Kindred Rehab Development 4, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							GEC Hospital, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Irvine Rehabilitation Hospital	CA	NIA	KND IRF Development 58, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	KND IRF Development 64, LLC	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							JP Kentucky BL I, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5165618				Kindred Behavioral Health Hospital Services, LLC	DE	NIA	Kindred Behavioral Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5176434				Kindred Behavioral Health Services, LLC	DE	NIA	Kindred Behavioral Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5145030				Kindred Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0535260				Kindred BH Acquisition 1, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-0520285				Kindred BH Acquisition 2, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2655351				Kindred BH Acquisition 3, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			20-2822200				Kindred Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2822219				Kindred Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2822097				Kindred Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1264993				Kindred Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1536262				Kindred Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3621144				Kindred Rehab Development 2, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3621168				Kindred Rehab Development 3, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3621198				Kindred Rehab Development 4, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3621228				Kindred Rehab Development 5, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4204216				Kindred Rehab Group Management Services, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			41-2185466				Kindred Rehab Group of Amarillo, LP	TX	NIA	Kindred Rehab Texas Holdco, LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			41-2185466				Kindred Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			11-3746563				Kindred Rehab Group of Arlington, LP	TX	NIA	Kindred Rehab Texas Holdco, LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			11-3746563				Kindred Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			77-0473927				Kindred Rehab Group of California, LLC	DE	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-2742089				Kindred Rehab Group of Texas, LLC	TX	NIA	Kindred Rehab Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			33-0359338				Kindred Rehab Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4027097				Kindred Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1239343				Kindred Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3075569				KND BH Development 1, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3925603				KND BH Development 2, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0717720				KND Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-0905418				KND Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2162868				KND Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2162889				KND Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3605450				KND Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0710314				KND IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			26-2162815				KND IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2162837				KND IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2162857				KND IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2165510				KND IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2166781				KND IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2166808				KND IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2166835				KND IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2166872				KND IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3605470				KND IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3620952				KND IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4406502				KND IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5007421				KND IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-2475781				KND IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2503013				KND IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3429763				KND IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4149389				KND IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-4130389				KND IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1161355				KND IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1178840				KND IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1217503				KND IRF Development 61, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2740849				KND IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2691253				KND IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2715868				KND IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2166736				KND Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Knight Parent Ventures LP	DE	NIA	DSB Parent GP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	KND IRF Development 26, LLC	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							KT Hospital Holdings, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3434344				Lacuna Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab, LLC	DE	NIA	JP Kentucky BL I, LLC	Ownership	28.090	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	11.660	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab, LLC	DE	NIA	KT Hospital Holdings LLC	Ownership	17.150	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab, LLC	DE	NIA	GEC Hospital, LLC	Ownership	31.430	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							LifePoint Rehab, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	11.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Kindred Behavioral Health Hospital Services, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mercy Health Rehabilitation Hospital, LLC	OH	NIA	KND IRF Development 61, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	KND IRF Development 42, LLC	Ownership	50.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	KND Development 64, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Kindred Development 12, L.L.C.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	KND Development 56, L.L.C.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	KND IRF Development 54, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4000401				RHN Clark Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			61-1764853				RHN Clark Memorial Physician Practices, LLC	DE	NIA	RHN Clark Memorial Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1113518				RHN Scott Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1705734				RHN Scott Physician Practices, LLC	DE	NIA	RHN Scott Memorial Hospital, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	KND IRF Development 44, LLC	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	Kindred Development 13, L.L.C.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

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			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	KND IRF Development 63, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
							Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	KND IRF Development 50, LLC	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Partner, LLC	Ownership	75.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Enterprises, Inc.	Ownership	25.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	KND Development 69, LLC	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1732653				TherEx, LLC	DE	NIA	Kindred Rehab Development 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	

SCHEDULE Y

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4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	KND IRF Development 55, LLC	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	KND BH Development 1, LLC	Ownership	51.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	Apollo Global Management, Inc.; Leon Black; Joshua Harris; Marc Rowan	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM Management Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	NO	

Asterisk	Explanation
1	Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares (as of June 30, 2022).
2	Mr. Harris and vehicles he has formed hold approximately 6.7% of the AGM Shares (as of June 30, 2022).
3	Mr. Black personally holds approximately 9.2% of the AGM Shares, and has formed two separate vehicles that collectively hold approximately 5.8% of the AGM Shares (as of May 27, 2022).
4	AGM directly owns all of the common stock of each of AAM and AHL (as of March 31, 2022).
5	Management Agreement
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

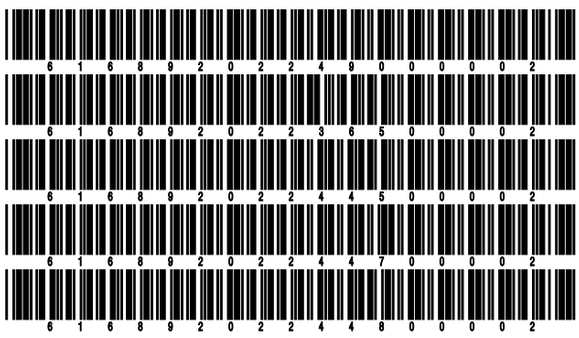
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. The Company has no trusteed surplus.
2. The Company has no Medicare Part D business.
3. The Reasonableness and Consistency of Assumptions Certification will be filed.
5. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous Liability	98,968,309	247,420,831
2505.	Unclaimed Funds	56,658,425	71,624,985
2597.	Summary of remaining write-ins for Line 25 from overflow page	155,626,734	319,045,816

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expense	441,104	311,365	53,274,702
2705.	Fines and Penalties	32,742	431,971	566,802
2797.	Summary of remaining write-ins for Line 27 from overflow page	473,846	743,336	53,841,504

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,388,542	9,388,542
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	9,388,542	9,388,542
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	9,388,542	9,388,542

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	13,971,802,293	8,788,285,390
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,296,796,867	6,496,671,427
	2.2 Additional investment made after acquisition	345,430,018	390,234,771
3.	Capitalized deferred interest and other	3,127,535	842,705
4.	Accrual of discount	16,839,950	38,018,817
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(1,534,744)	7,815,732
7.	Deduct amounts received on disposals	1,110,579,798	1,691,136,137
8.	Deduct amortization of premium and mortgage interest points and commitment fees	8,200,301	15,982,219
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(169,879,691)	(42,840,505)
10.	Deduct current year's other than temporary impairment recognized		107,688
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,343,802,130	13,971,802,293
12.	Total valuation allowance	(355,609)	(172,899)
13.	Subtotal (Line 11 plus Line 12)	19,343,446,520	13,971,629,394
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	19,343,446,520	13,971,629,394

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,495,435,892	2,627,984,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,167,704,648	2,778,565,669
	2.2 Additional investment made after acquisition	5,694,910,939	718,624,801
3.	Capitalized deferred interest and other		
4.	Accrual of discount	713,373	1,119,750
5.	Unrealized valuation increase (decrease)	(266,011,574)	77,575,690
6.	Total gain (loss) on disposals	529,767,402	180,759,994
7.	Deduct amounts received on disposals	5,622,122,062	1,875,662,958
8.	Deduct amortization of premium and depreciation	1,060,961	2,620,997
9.	Total foreign exchange change in book/adjusted carrying value	(7,467,283)	(1,410,768)
10.	Deduct current year's other than temporary impairment recognized	18,172,944	9,500,250
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,973,697,430	4,495,435,892
12.	Deduct total nonadmitted amounts	472,164	140,483
13.	Statement value at end of current period (Line 11 minus Line 12)	6,973,225,266	4,495,295,409

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	48,194,366,071	40,610,050,517
2.	Cost of bonds and stocks acquired	13,065,159,743	25,077,551,471
3.	Accrual of discount	91,194,897	213,875,601
4.	Unrealized valuation increase (decrease)	(64,117,268)	14,324,770
5.	Total gain (loss) on disposals	59,194,163	353,965,729
6.	Deduct consideration for bonds and stocks disposed of	10,843,817,534	17,731,829,399
7.	Deduct amortization of premium	65,765,238	136,064,395
8.	Total foreign exchange change in book/adjusted carrying value	(439,091,961)	(224,481,098)
9.	Deduct current year's other than temporary impairment recognized	54,409,347	13,811,212
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,813,945	30,784,087
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	49,947,527,471	48,194,366,071
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	49,947,527,471	48,194,366,071

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	28,502,737,026	67,709,886,517	70,398,801,263	208,111,941	28,502,737,026	26,021,934,221		25,654,668,618
2.	NAIC 2 (a)	21,591,420,656	1,178,576,269	1,139,551,888	(482,813,364)	21,591,420,656	21,147,631,673		21,755,319,540
3.	NAIC 3 (a)	1,666,562,478	71,387,595	279,490,207	15,046,788	1,666,562,478	1,473,506,654		1,684,684,736
4.	NAIC 4 (a)	578,283,680	5,677,973	22,971,904	(45,020,415)	578,283,680	515,969,334		584,909,486
5.	NAIC 5 (a)	48,313,831		3,340,200	(21,620,270)	48,313,831	23,353,361		59,732,462
6.	NAIC 6 (a)	34,188,402	16,240	588,775	19,914,997	34,188,402	53,530,864		34,448,493
7.	Total Bonds	52,421,506,073	68,965,544,594	71,844,744,237	(306,380,323)	52,421,506,073	49,235,926,107		49,773,763,335
	PREFERRED STOCK								
8.	NAIC 1	15,844,233			(2,242,229)	15,844,233	13,602,004		8,960,066
9.	NAIC 2	156,466,555	90,560,717	67,351,290	(18,175,110)	156,466,555	161,500,872		147,930,145
10.	NAIC 3	68,575,090	94,598,698		(19,813,254)	68,575,090	143,360,534		71,485,300
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	59,389,751		52,816,978	(6,572,773)	59,389,751			56,066,725
14.	Total Preferred Stock	300,275,629	185,159,415	120,168,268	(46,803,366)	300,275,629	318,463,410		284,442,236
15.	Total Bonds and Preferred Stock	52,721,781,702	69,150,704,009	71,964,912,505	(353,183,689)	52,721,781,702	49,554,389,517		50,058,205,571

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 149,323,233 ; NAIC 2 $ 76,643,145 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	224,966,190	XXX	219,776,908	716,551	46,274

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,461,656,433	2,543,195,705
2.	Cost of short-term investments acquired	178,307,128,444	683,638,985,439
3.	Accrual of discount	150,402	123,021
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(274,593)	85,400
6.	Deduct consideration received on disposals	180,542,373,434	683,719,720,244
7.	Deduct amortization of premium	144,659	653,571
8.	Total foreign exchange change in book/adjusted carrying value	(1,176,404)	(359,318)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	224,966,190	2,461,656,433
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	224,966,190	2,461,656,433

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	933,872,710
2.	Cost Paid/(Consideration Received) on additions	613,717,689
3.	Unrealized Valuation increase/(decrease)	608,793,108
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	127,799,957
6.	Considerations received/(paid) on terminations	959,783,702
7.	Amortization	(440,420,288)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	185,229,503
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,069,208,976
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,069,208,976

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				54,428,337
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(38,593,044)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	15,835,293			
	3.14 Section 1, Column 18, prior year	54,428,337	(38,593,044)	(38,593,044)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	15,835,293			
	3.24 Section 1, Column 19, prior year plus	54,428,337			
	3.25 SSAP No. 108 adjustments		(38,593,044)	(38,593,044)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				15,835,293
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				15,835,293

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,068,503	2,093,540	05/15/2016	01/25/2037	Credit Default Swap		(214,522)	742718-DB-2	Proctor and Gamble	1.D FE	2,068,503	2,308,062
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,102,754	3,140,309	05/18/2016	01/25/2037	Credit Default Swap		(321,783)	742718-DB-2	Proctor and Gamble	1.D FE	3,102,754	3,462,093
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,062,897	3,691,845	05/18/2016	01/25/2037	Credit Default Swap		(536,305)	037411-AW-5	Apache Corporation	3.A FE	5,062,897	4,228,150
9999999999 - Totals				10,234,154	8,925,694	XXX	XXX	XXX		(1,072,611)	XXX	XXX	XXX	10,234,154	9,998,305

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,240,213	3	10,237,205					3	10,240,213
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,009	XXX	3,050	XXX		XXX		XXX	6,059
7. Ending Inventory	3	10,237,205	3	10,234,155					3	10,234,155

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,069,208,976	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	15,835,293	
3.	Total (Line 1 plus Line 2)		1,085,044,268
4.	Part D, Section 1, Column 6	1,746,908,972	
5.	Part D, Section 1, Column 7	(661,864,704)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	831,103,424	
8.	Part B, Section 1, Column 13	15,835,293	
9.	Total (Line 7 plus Line 8)		846,938,717
10.	Part D, Section 1, Column 9	1,924,608,551	
11.	Part D, Section 1, Column 10	(1,077,669,834)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	426,304,779	
14.	Part B, Section 1, Column 20	20,480,626	
15.	Part D, Section 1, Column 12	446,785,405	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		27,110,354
2.	Cost of cash equivalents acquired	11,024,733	772,304,618
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	10,000,000	799,354,935
7.	Deduct amortization of premium	24,545	60,037
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,000,188	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,000,188	

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19349	SACRAMENTO	CA		01/25/2022	3.750		74,490,566	203,726,640
19351	VARIOUS	GBR		04/22/2022	5.330	125,764,026	20,766,821	149,078,969
19353	LONDON	GBR		06/28/2022	4.800	20,140,250		25,000,000
40012736	ELMONT	NY		03/13/2020	7.131		25,245	484,500
40014024	ISLAND PARK	NY		07/10/2020	7.953		94,645	605,200
40014313	HYATTSVILLE	MD		08/11/2020	7.913		27,403	488,750
40014529	NEWARK	NJ		10/08/2020	7.913		21,879	416,500
40014533	HIGHLAND	NY		10/28/2020	6.538		1,976	212,500
40015026	NEWARK	NJ		11/19/2020	7.663		30,230	431,800
40015027	NEWARK	NJ		11/19/2020	7.663		23,183	436,900
40015347	LOS ANGELES	CA		12/10/2020	7.163		109,605	3,234,250
40015428	NORTH PLAINFIELD	NJ		08/06/2021	7.350		14,070	351,050
40015519	PHILADELPHIA	PA		10/28/2020	7.475		14,810	327,250
40015961	DALLAS	TX		03/18/2021	7.475		23,708	340,000
40015978	GARDEN CITY	NY		12/10/2020	7.038		15,396	1,551,250
40015997	TIPP CITY	OH		11/19/2020	7.538		6,362	119,000
40016073	PITTSBURGH	PA		12/10/2020	6.658		36,580	365,500
40016529	SADDLE BROOK	NJ		02/26/2021	7.158		23,225	807,500
40016570	EAST ORANGE	NJ		01/13/2021	7.381		45,725	289,000
40017051	BROOKLYN	NY		12/10/2020	6.413		23,831	1,508,750
40017206	NEWARK	NJ		05/12/2021	7.475		36,106	421,600
40017248	LONG BRANCH	NJ		05/12/2021	7.288		60,943	1,083,750
40017304	NEW ORLEANS	LA		01/13/2021	7.725		15,820	96,050
40017362	WALTERBORO	SC		01/13/2021	7.379		2,172	140,250
40017372	HICKSVILLE	NY		01/13/2021	7.413		21,038	935,000
40017503	PLEASANTVILLE	NY		01/21/2021	7.163		27,332	714,000
40017667	WINDHAM	NY		03/18/2021	7.413		7,774	552,500
40017791	PHILADELPHIA	PA		04/30/2021	7.288		9,425	202,300
40017814	HARTFORD	CT		02/26/2021	7.975		11,209	187,000
40018087	NEWARK	NJ		06/03/2021	7.600		66,295	529,550
40018312	STAMFORD	CT		06/24/2021	7.038		259,216	1,232,500
40018464	KEARNY	NJ		03/18/2021	7.038		15,568	510,000
40018519	CHICAGO	IL		03/18/2021	6.913		18,848	181,900
40018615	CHICAGO	IL		04/20/2021	7.350		39,172	126,650
40018618	JERSEY CITY	NJ		02/23/2021	7.038		36,819	1,253,750
40018626	BALTIMORE	MD		03/26/2021	7.038		2,292	268,600
40018642	DETROIT	MI		04/20/2021	6.913		10,224	212,500
40018738	BOWIE	MD		03/18/2021	6.913		14,371	510,000
40018840	PHILADELPHIA	PA		06/03/2021	7.975		12,322	552,500
40018878	MANSFIELD	NJ		03/26/2021	7.163		39,551	300,050
40018968	CHICAGO	IL		03/18/2021	6.913		10,021	195,500
40018976	CHICAGO	IL		03/18/2021	7.288		29,410	233,750
40019029	ORANGE	NJ		04/20/2021	7.163		17,372	306,000
40019058	HARTFORD	CT		03/26/2021	6.913		63,799	273,700
40019129	COLUMBUS	OH		03/26/2021	7.788		19,111	467,500
40019137	RANDALLSTOWN	MD		04/20/2021	7.158		22,721	331,500
40019158	RICHMOND	VA		03/26/2021	7.038		11,678	123,250
40019187	CHICAGO	IL		06/03/2021	7.381		12,973	221,000
40019214	PORT JERVIS	NY		03/18/2021	7.088		18,932	158,100
40019223	NEWNAN	GA		03/26/2021	7.381		3,976	178,500
40019236	LINDENHURST	NY		04/30/2021	7.038		11,459	463,250
40019453	PAWLING	NY		04/30/2021	7.325		7,574	416,500
40019473	COLUMBUS GROVE	OH		06/03/2021	7.288		7,045	86,700
40019551	JERSEY CITY	NJ		03/26/2021	7.263		97,203	1,706,800
40019555	JERSEY CITY	NJ		03/26/2021	7.263		97,203	1,702,550
40019669	DELRAY BEACH	FL		04/30/2021	7.413		11,023	1,870,000
40019733	MILLERSPORT	OH		06/03/2021	7.663		27,512	312,800
40019868	NEWARK	NJ		04/20/2021	7.038		79,080	433,500
40020085	CHICAGO	IL		06/03/2021	8.225		6,101	212,500
40020183	VALLEY STREAM	NY		04/20/2021	6.913		3,082	510,000
40020314	WASHINGTON	DC		04/30/2021	7.381		13,670	748,000
40020448	MEMPHIS	TN		04/20/2021	6.913		18,221	361,250
40020544	HONOLULU	HI		07/22/2021	6.663		11,360	1,615,000
40020702	CHARLOTTE	NC		04/20/2021	7.413		49,431	684,250
40020769	RIVER FOREST	IL		06/03/2021	6.788		4,712	455,600

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
40020898	RINGWOOD	NJ		04/30/2021	7.381		27,096	412,250
40020983	WATER MILL	NY		06/24/2021	6.663		384,986	4,675,000
40021075	CHATTANOOGA	TN		07/22/2021	7.158		7,561	221,000
40021131	SAYREVILLE	NJ		05/12/2021	6.913		30,837	403,750
40021171	NORTH PLAINFIELD	NJ		06/03/2021	7.413		55,292	431,800
40021199	INDIANAPOLIS	IN		07/30/2021	6.913		16,796	565,250
40021217	RANCHO PALOS VERDES	CA		05/12/2021	6.913		31,035	1,927,800
40021224	ALEXANDRIA	VA		05/12/2021	7.413		22,721	1,105,000
40021250	MILLVILLE	NJ		06/03/2021	7.038		3,188	221,000
40021295	JERSEY CITY	NJ		05/12/2021	6.913		69,979	4,165,000
40021333	CAMBRIA HEIGHTS	NY		06/03/2021	7.158		8,443	799,000
40021365	CHICAGO	IL		06/03/2021	7.158		2,625	181,900
40021413	KENILWORTH	NJ		06/24/2021	6.663		50,313	553,350
40021428	CHICAGO	IL		06/03/2021	6.913		34,804	280,500
40021488	JERSEY CITY	NJ		06/03/2021	6.913		172,163	1,734,000
40021643	CHICAGO	IL		06/03/2021	6.913		29,105	267,750
40021733	SOUTHAMPTON TOWNSHIP	NJ		06/03/2021	6.913		13,195	242,250
40021783	TITUSVILLE	NJ		06/03/2021	7.325		72,876	759,900
40021800	LAUDERHILL	FL		06/24/2021	7.038		10,409	233,750
40022117	RUTHER GLEN	VA		07/30/2021	6.913		93,118	290,700
40022365	DETROIT	MI		06/24/2021	6.913		1,360	157,250
40022447	CINCINNATI	OH		06/24/2021	6.913		3,997	221,000
40022451	NEWPORT NEWS	VA		07/22/2021	7.038		6,811	152,150
40022491	SADDLE BROOK	NJ		06/24/2021	7.288		56,801	641,750
40022559	LACEY TOWNSHIP	NJ		07/30/2021	7.038		81,925	425,000
40022561	LACEY TOWNSHIP	NJ		07/30/2021	7.038		59,435	425,000
40022564	LACEY TOWNSHIP	NJ		07/30/2021	7.038		46,356	318,750
40022613	COLUMBUS	OH		07/22/2021	7.288		24,252	255,000
40022614	CHICAGO	IL		07/30/2021	7.288		31,756	255,000
40022737	CITY OF ORANGE	NJ		07/22/2021	7.038		44,768	340,000
40022750	SACRAMENTO	CA		07/22/2021	6.738		64,771	620,500
40022870	GAINESVILLE	GA		07/22/2021	6.658		13,275	1,785,000
40022876	CHICAGO	IL		07/30/2021	6.913		34,069	539,750
40023134	PALM SPRINGS	CA		07/30/2021	7.163		16,416	1,190,000
40023172	JERSEY CITY	NJ		07/30/2021	6.913		179,063	2,664,750
40023439	PALMYRA	NJ		07/30/2021	6.908		8,331	259,250
40023456	ORANGE	NJ		07/30/2021	7.038		52,510	340,000
40023565	PALM SPRINGS	CA		07/30/2021	6.338		161,743	1,717,000
40023579	JERSEY CITY	NJ		07/22/2021	6.658		111,175	1,687,250
40023776	NASHVILLE	TN		07/22/2021	7.038		191,481	2,210,000
40023778	SCOTTSDALE	AZ		07/22/2021	6.513		14,449	1,700,000
40023800	REDDING	CT		07/30/2021	7.038		5,785	561,000
40023832	BAYONNE	NJ		07/22/2021	6.638		58,905	511,700
40023900	TAMPA	FL		07/30/2021	6.663		5,049	191,250
40024098	DORCHESTER	MA		07/30/2021	7.163		84,150	1,232,500
3300002736	LIVINGSTON	NJ		07/02/2021	6.075		109,346	612,500
3300002745	TEANECK	NJ		11/19/2021	6.100		70,384	612,500
3300002897	JERSEY CITY	NJ		05/18/2021	6.349		78,437	980,000
3300002909	JERSEY CITY	NJ		09/13/2021	5.950		26,021	808,500
3300002981	SPRING VALLEY	NY		06/08/2021	6.400		10,613	1,029,000
3300002988	NEWARK	NJ		05/18/2021	6.724		17,782	161,700
3300003078	COLONIA	NJ		07/13/2021	6.450		23,415	281,750
3300003082	LIVINGSTON	NJ		07/26/2021	6.325		39,055	637,000
3300003165	PARAMUS	NJ		08/25/2021	5.750		58,281	808,500
3300003177	SCOTCH PLAINS	NJ		10/07/2021	6.075		26,068	245,000
3300003241	WAYNE	NJ		08/09/2021	5.950		32,073	735,000
3300003258	RIVER EDGE	NJ		10/07/2021	5.750		75,551	612,500
3300003281	TOMS RIVER	NJ		11/01/2021	6.325		23,275	311,150
3300003282	BROOKLYN	NY		10/07/2021	5.950		43,152	1,494,500
3300003283	PISCATAWAY	NJ		09/13/2021	5.950		14,896	198,450
3300003284	STATEN ISLAND	NY		02/16/2022	5.950		59,212	320,950
3300003287	TEANECK	NJ		11/19/2021	5.950		19,691	294,000
3300003313	ROSELLE PARK	NJ		11/19/2021	5.950		24,578	274,400
3300003325	WESTFIELD	NJ		03/21/2022	6.075		4,073	465,500
3300003338	BELLEVILLE	NJ		11/01/2021	6.075		6,517	210,700

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300003341	JERSEY CITY	NJ		02/02/2022	5.825		38,357	715,400
3300003347	SPRING VALLEY	NY		12/29/2021	5.800		34,400	592,900
3300003352	SPRING VALLEY	NY		12/29/2021	5.800		8,286	592,900
3300003359	UNION	NJ		05/26/2022	5.950	121,216	9,124	286,650
3300003371	JERSEY CITY	NJ		03/03/2022	6.075		11,079	355,250
3300003386	WESTFIELD	NJ		11/19/2021	5.825		14,943	482,650
3300003387	ESSEX FELLS	NJ		02/16/2022	5.825		30,676	1,127,000
3300003395	JERSEY CITY	NJ		01/18/2022	5.825		49,343	374,850
3300003398	BRONX	NY		02/02/2022	5.850		20,296	382,200
3300003472	DOVER	NJ		03/21/2022	5.750		8,244	218,050
3300003473	WESTFIELD	NJ		01/18/2022	5.825		54,277	784,000
3300003477	WEST CALDWELL	NJ		02/02/2022	5.950		29,792	360,150
3300003505	ELIZABETH	NJ		12/29/2021	6.125		30,537	330,750
3300003536	PARAMUS	NJ		03/09/2022	5.750		16,293	808,500
3300003540	CLIFTON	NJ		03/09/2022	6.075		6,647	294,000
3300003547	MAPLEWOOD	NJ		03/03/2022	5.950		28,056	588,000
3300003552	WAYNE	NJ		03/21/2022	5.950		117,073	710,500
3300003582	HOPATCONG	NJ		03/31/2022	5.875		34,075	191,100
3300003587	PARAMUS	NJ		03/21/2022	5.825		18,280	808,500
3300003589	HASBROUCK HEIGHTS	NJ		03/09/2022	5.750		61,427	445,900
3300003591	EATONTOWN	NJ		05/26/2022	6.350	154,118	11,600	301,350
3300003595	KEARNY	NJ		03/21/2022	6.075		22,875	178,850
3300003617	BROOKLYN	NY		03/09/2022	6.200		17,922	539,000
3300003626	NEW SQUARE	NY		05/17/2022	5.950	389,624		857,500
3300003641	RIVER EDGE	NJ		03/09/2022	5.750		13,555	602,700
3300003653	LONG BRANCH	NJ		03/21/2022	5.950		9,678	262,150
3300003654	WEST PALM BEACH	FL		03/03/2022	6.075		8,798	205,800
3300003657	RIVER EDGE	NJ		03/09/2022	5.750		98,798	622,300
3300003663	NEW YORK	NY		04/27/2022	5.950	744,800	7,616	1,445,500
3300003667	SCOTCH PLAINS	NJ		05/17/2022	6.075	257,584	34,447	637,000
3300003672	DENVILLE	NJ		03/03/2022	5.750		17,140	490,000
3300003677	BALTIMORE	MD		05/26/2022	6.350	135,069	26,412	529,200
3300003679	NEW PROVIDENCE	NJ		05/26/2022	6.075	128,576	9,678	482,650
3300003693	BROOKLYN	NY		03/31/2022	5.825		24,811	735,000
3300003701	GARDEN CITY	NY		05/26/2022	6.325	297,846	22,418	943,250
3300003706	UNION	NJ		04/27/2022	6.100	110,789		237,650
3300003714	NEWARK	NJ		06/23/2022	6.075	183,989		392,000
3300003718	OCEAN	NJ		04/27/2022	5.825	144,305		306,250
3300003724	CAMDEN	NJ		05/17/2022	6.325	164,508		328,300
3300003733	BAYONNE	NJ		05/17/2022	6.075	128,576		269,500
3300003734	PHILADELPHIA	PA		06/23/2022	6.200	61,474		249,900
3300003739	POMPTON LAKES	NJ		04/27/2022	6.075	112,186	22,344	259,210
3300003743	JERSEY CITY	NJ		05/17/2022	6.075	177,495		330,750
3300003745	JERSEY CITY	NJ		05/26/2022	6.075	91,778	6,908	196,000
3300003755	RIVER EDGE	NJ		05/17/2022	5.750	183,556		622,300
3300003758	BRIDGEWATER	NJ		04/27/2022	6.025	154,081		335,650
3300003760	CHICAGO	IL		06/23/2022	6.200	757,601		1,470,000
3300003777	BELLEVILLE	NJ		06/10/2022	6.100	125,112		254,800
3300003790	TEANECK	NJ		06/23/2022	6.075	141,563		286,650
3300003791	JERSEY CITY	NJ		06/23/2022	6.075	59,309		127,400
3300003795	CLIFTON	NJ		06/23/2022	6.195	128,576		318,500
3300003796	BROOKLYN	NY		06/10/2022	6.200	779,247		3,454,500
3300003797	UNION CITY	NJ		05/26/2022	6.375	159,313	11,991	372,400
3300003810	CRANFORD	NJ		06/10/2022	6.325	176,629		409,150
3300003823	SADDLE BROOK	NJ		06/10/2022	5.850	110,826		392,000
3300003824	EATONTOWN	NJ		06/10/2022	6.350	142,862		313,600
3300003828	BERGENFIELD	NJ		06/10/2022	6.325	128,576		264,600
3300003847	ADELPHIA	NJ		06/23/2022	6.575	113,424		259,700
3300003869	JERSEY CITY	NJ		06/23/2022	6.075	220,787		539,000
3310014535	CLOVIS	CA		11/29/2021	5.880		3,259	126,000
3310019670	PITTSBURGH	PA		10/14/2021	7.163		6,759	43,500
3310022096	JERSEY CITY	NJ		09/28/2021	7.413		12,219	315,000
3310022134	PISCATAWAY	NJ		10/14/2021	7.288		10,721	137,400
3310022231	JERSEY CITY	NJ		03/09/2022	6.800		39,979	883,500
3310023015	MILTON	DE		12/16/2021	6.732		83,006	292,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310023071	PLAINFIELD	NJ		10/22/2021	7.213		3,456	142,500
3310023590	EAST ROCKAWAY	NY		11/12/2021	6.800		4,513	148,500
3310023620	HUMBLE	TX		10/22/2021	7.675		3,890	85,500
3310023677	CATASAUQUA	PA		10/22/2021	7.425		1,960	45,600
3310023847	INDIANAPOLIS	IN		10/22/2021	6.800		1,544	121,500
3310024200	JERSEY CITY	NJ		09/28/2021	6.783		66,228	187,500
3310024344	VICKSBURG	MS		10/22/2021	6.043		26,636	82,200
3310024429	PHILADELPHIA	PA		12/16/2021	7.722		12,189	145,500
3310024464	PHILADELPHIA	PA		10/14/2021	6.658		1,370	42,000
3310024553	BALDWIN	NY		10/22/2021	6.300		11,293	189,000
3310024738	FOLSOM	CA		09/28/2021	6.438		40,267	480,000
3310024739	CAMERON PARK	CA		10/14/2021	6.438		25,549	330,000
3310024781	JACKSONVILLE	FL		01/11/2022	6.550		843	44,100
3310025164	JERSEY CITY	NJ		11/29/2021	5.700		10,623	220,500
3310025275	PERTH AMBOY	NJ		11/12/2021	7.040		5,346	93,000
3310025343	HEWITT	NJ		10/14/2021	6.648		90,906	1,237,500
3310025467	PITTSBURGH	PA		10/22/2021	6.800		5,826	85,500
3310025489	COLUMBUS	OH		09/28/2021	7.163		10,699	100,800
3310025536	POLSON	MT		09/28/2021	6.413		15,744	750,000
3310025555	NEWARK	NJ		02/11/2022	7.010		22,810	150,000
3310025580	UPPER SADDLE RIVER	NJ		10/14/2021	6.648		77,517	990,000
3310025585	DARIEN	CT		10/14/2021	7.413		24,200	456,000
3310025601	BALTIMORE	MD		10/22/2021	7.800		15,904	54,000
3310025622	DARBY	PA		10/22/2021	6.700		956	42,600
3310025704	EAST BOSTON	MA		11/12/2021	6.050		81,250	600,000
3310025804	BAYONNE	NJ		02/07/2022	7.050		19,157	237,000
3310025831	EAST ORANGE	NJ		11/12/2021	6.300		5,346	159,000
3310025856	JERSEY CITY	NJ		10/22/2021	6.300		4,586	667,800
3310025885	SEVIERVILLE	TN		10/22/2021	6.050		15,334	187,500
3310026012	BRIDGEHAMPTON	NY		10/14/2021	6.667		27,977	1,050,000
3310026016	KINGSTON	NY		05/19/2022	6.050	26,730		57,000
3310026081	FRANKLIN SQUARE	NY		10/22/2021	5.840		752	205,650
3310026111	HOPATCONG	NJ		09/28/2021	6.667		3,217	39,000
3310026117	EAST ORANGE	NJ		10/22/2021	5.847		3,088	149,100
3310026132	ELIZABETH	NJ		11/29/2021	7.040		13,781	159,000
3310026260	ABINGDON	MD		09/28/2021	7.163		9,681	119,100
3310026276	MILWAUKEE	WI		09/28/2021	6.730		3,402	42,000
3310026285	CLARENCE	NY		12/28/2021	6.237		1,069	115,500
3310026293	ST. PETERSBURG	FL		09/28/2021	6.413		19,498	145,500
3310026325	CLINTON	MD		11/29/2021	7.040		5,821	120,000
3310026353	CHICAGO	IL		11/18/2021	6.800		2,376	60,600
3310026405	MASTIC BEACH	NY		11/18/2021	5.847		12,244	112,500
3310026419	SALT LAKE CITY	UT		09/28/2021	7.163		7,351	240,000
3310026458	CALUMET CITY	IL		11/12/2021	6.190		6,209	67,500
3310026512	PHILADELPHIA	PA		11/18/2021	9.450		6,848	42,600
3310026521	ISLIP	NY		09/28/2021	6.553		12,229	216,900
3310026529	WASHINGTON	DC		10/22/2021	6.190		34,156	360,000
3310026552	MAPLEWOOD	NJ		10/22/2021	7.425		44,550	384,000
3310026584	SPARTANBURG	SC		10/14/2021	6.733		6,989	46,500
3310026619	PHILADELPHIA	PA		10/14/2021	6.813		1,660	135,000
3310026655	OBERLIN	OH		11/12/2021	7.300		1,420	54,900
3310026715	FORT MILL	SC		11/12/2021	6.160		13,068	114,000
3310026745	CHICAGO	IL		11/18/2021	6.800		5,680	91,500
3310026746	FRANKLIN TOWNSHIP	NJ		10/14/2021	6.733		11,494	182,400
3310026748	PHILADELPHIA	PA		10/22/2021	6.390		7,669	61,500
3310026752	BALTIMORE	MD		10/22/2021	6.800		4,514	67,500
3310026867	CHICAGO	IL		11/29/2021	6.550		8,055	163,500
3310026873	CHICAGO	IL		12/16/2021	7.475		16,933	73,500
3310026901	PHILADELPHIA	PA		10/22/2021	6.350		8,865	95,400
3310026906	BALTIMORE	MD		10/22/2021	7.300		12,694	74,700
3310026917	DECATUR	GA		10/14/2021	6.788		12,889	136,500
3310026941	IRVINGTON	NJ		10/22/2021	6.650		950	88,500
3310026945	PHILADELPHIA	PA		10/22/2021	6.800		16,681	183,000
3310026954	HOWARD BEACH	NY		11/12/2021	5.847		27,716	240,000
3310026960	DETROIT	MI		11/29/2021	5.850		5,518	69,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310026965	WEST NEW YORK	NJ		12/28/2021	6.732		3,861	214,500
3310027056	NEWARK	NJ		10/22/2021	5.980		5,043	175,500
3310027120	CROSS	SC		11/18/2021	6.555		3,218	120,000
3310027125	EASTON	PA		11/12/2021	6.390		6,599	53,400
3310027206	CHICAGO	IL		11/12/2021	5.350		33,813	177,000
3310027288	LANEXA	VA		11/18/2021	6.050		4,990	108,000
3310027352	FAIRBORN	OH		11/18/2021	6.190		5,940	57,000
3310027370	MORGANVILLE	NJ		05/19/2022	6.490	19,008	25,839	205,500
3310027375	MILWAUKEE	WI		01/11/2022	6.050		6,527	34,800
3310027391	RANCHO CUCAMONGA	CA		11/18/2021	6.550		5,881	336,000
3310027406	WESTPORT	CT		11/18/2021	6.800		81,527	1,050,000
3310027450	WEST ORANGE	NJ		12/16/2021	6.326		15,658	142,800
3310027489	CHICAGO	IL		11/18/2021	6.190		1,990	81,000
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700		8,851	67,500
3310027499	ST. LOUIS	MO		01/05/2022	5.700		600	129,000
3310027559	NEWARK	NJ		11/29/2021	6.550		18,424	120,000
3310027672	ROOSEVELT	NY		11/18/2021	6.059		33,264	165,000
3310027687	COTTONWOOD HEIGHTS	UT		11/18/2021	5.350		8,865	201,300
3310027717	NEW ORLEANS	LA		02/07/2022	7.050		3,631	64,500
3310027734	CRANFORD	NJ		11/18/2021	7.050		26,136	180,000
3310027739	SCHENECTADY	NY		01/05/2022	6.340		7,069	54,300
3310027747	DETROIT	MI		11/12/2021	6.190		8,617	99,000
3310027827	HOLYOKE	MA		01/11/2022	7.290		2,049	95,700
3310027897	MARRERO	LA		04/14/2022	6.060	1,334	11,194	69,600
3310027900	NASHVILLE	TN		11/12/2021	7.680		74,243	900,000
3310027981	LOS ANGELES	CA		11/29/2021	5.350		40,095	600,000
3310027990	BELLEVUE	WA		03/09/2022	8.040		94,369	816,000
3310028029	PISCATAWAY	NJ		12/16/2021	6.445		7,128	132,000
3310028116	LODI	NJ		11/29/2021	6.060		16,166	177,000
3310028122	INDIANAPOLIS	IN		01/11/2022	6.300		41,321	180,000
3310028139	STERLING HEIGHTS	MI		11/29/2021	6.050		2,422	109,500
3310028212	CHESTER	NJ		01/05/2022	6.800		23,522	405,000
3310028224	PHILADELPHIA	PA		12/16/2021	5.990		20,434	70,500
3310028249	TAMPA	FL		11/18/2021	6.690		6,528	75,000
3310028254	CHICAGO	IL		04/29/2022	6.190	19,031	7,529	112,500
3310028273	BIRMINGHAM	AL		04/01/2022	7.050	14,140	15,083	45,000
3310028295	MILWAUKEE	WI		01/31/2022	6.050		1,785	25,500
3310028346	FORT LEE	NJ		11/18/2021	5.980		68,919	391,500
3310028362	WASHINGTON	DC		11/18/2021	6.190		15,890	345,000
3310028376	IRVINGTON	NJ		02/07/2022	6.800		2,884	97,200
3310028453	PITTSBURGH	PA		12/28/2021	6.108		11,880	118,500
3310028466	NORTH HALEDON	NJ		02/07/2022	6.640		19,157	158,700
3310028540	CHICAGO	IL		12/16/2021	6.732		15,662	165,000
3310028568	LIVINGSTON	NJ		02/18/2022	5.700		88,798	376,500
3310028586	IRVINGTON	NJ		12/16/2021	6.128		1,069	129,600
3310028649	IRVINGTON	NJ		11/29/2021	6.540		3,861	150,000
3310028728	CRANFORD	NJ		01/11/2022	6.540		16,484	159,600
3310028813	BALTIMORE	MD		01/11/2022	5.700		8,543	96,000
3310028865	MANCHESTER	NJ		02/11/2022	5.910		5,866	57,000
3310028916	RIVERSIDE	CA		12/16/2021	5.643		16,332	435,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350		4,455	517,500
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350		2,114	3,135,000
3310028969	NEWARK	NJ		01/11/2022	6.550		7,062	127,500
3310029008	WASHINGTON	DC		12/16/2021	5.643		13,161	300,000
3310029017	NASHVILLE	TN		12/28/2021	6.980		7,841	121,642
3310029032	CHICAGO	IL		01/31/2022	6.170		20,083	79,500
3310029044	PHILADELPHIA	PA		12/16/2021	6.950		5,198	71,700
3310029071	MONACA	PA		03/09/2022	6.043		7,310	66,000
3310029082	DANBURY	CT		12/28/2021	5.913		1,565	99,000
3310029083	CHICAGO	IL		12/28/2021	6.128		12,510	91,500
3310029094	INDIANAPOLIS	IN		01/11/2022	7.050		726	225,000
3310029105	CHICAGO	IL		01/11/2022	8.155		4,623	69,000
3310029107	NEWARK	NJ		12/16/2021	5.470		15,444	174,000
3310029118	BETHEL	OH		12/16/2021	6.920		3,347	54,000
3310029129	HILLSIDE	NJ		11/29/2021	5.690		7,952	150,300

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

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3310029142	PATERSON	NJ		05/19/2022	7.800	90,882		165,000
3310029151	EAST ORANGE	NJ		04/08/2022	6.540	93,555	11,138	150,000
3310029158	ATLANTA	GA		12/16/2021	5.983		1,783	102,000
3310029168	SAINT GEORGE	SC		01/31/2022	7.050		4,228	69,000
3310029180	ELLENDALE	DE		01/05/2022	7.050		334	45,000
3310029235	ELIZABETH	NJ		01/11/2022	6.490		35,046	279,000
3310029302	PHILADELPHIA	PA		01/11/2022	7.010		7,323	105,300
3310029351	BRONX	NY		04/01/2022	5.350	176,418		360,000
3310029421	ROSELLE	NJ		01/11/2022	6.690		3,892	127,500
3310029435	MILWAUKEE	WI		12/16/2021	6.673		1,449	42,000
3310029481	INDIANAPOLIS	IN		12/16/2021	6.098		5,021	60,600
3310029488	MILFORD	DE		01/11/2022	6.800		34,802	270,000
3310029494	WAUSEON	OH		01/11/2022	7.050		3,218	42,900
3310029500	BELLEAIR	FL		03/09/2022	5.700		60,501	420,000
3310029546	ST. LOUIS	MO		03/22/2022	5.700		4,080	27,900
3310029587	BLOOMFIELD	CT		06/29/2022	6.550	36,065		70,500
3310029597	PHILADELPHIA	PA		02/07/2022	6.050		16,632	96,000
3310029629	BELMONT	NC		12/16/2021	7.475		5,816	119,400
3310029731	WARWICK	NY		04/29/2022	6.160	75,794		160,500
3310029735	WEST CALDWELL	NJ		12/28/2021	5.990		4,502	205,500
3310029754	LINDENHURST	NY		04/01/2022	5.973	74,844		147,150
3310029848	PHILADELPHIA	PA		02/18/2022	6.800		38,415	172,500
3310029889	OGDEN	UT		12/28/2021	5.297		12,356	196,500
3310029953	SAYREVILLE	NJ		12/28/2021	7.475		1,270	120,000
3310029957	WASHINGTON	DC		12/28/2021	5.643		20,215	420,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665	8,910		402,000
3310030005	KEANSBURG	NJ		05/19/2022	7.550	43,503		105,000
3310030048	HARVEY	IL		02/07/2022	6.800		11,241	51,000
3310030049	SCARSDALE	NY		03/09/2022	5.980		14,018	345,000
3310030056	SALT LAKE CITY	UT		01/11/2022	7.050		10,187	214,500
3310030103	MONTCLAIR	NJ		04/01/2022	6.800	142,560	27,904	441,900
3310030277	LITTLE FALLS	NJ		01/11/2022	6.690		18,309	142,500
3310030298	BAKERSFIELD	CA		04/20/2022	7.050	6,980	23,836	97,500
3310030356	WINTER SPRINGS	FL		02/25/2022	5.350		11,669	143,700
3310030417	BALTIMORE	MD		02/25/2022	7.050		23,910	127,500
3310030443	OAKLAND	CA		02/25/2022	5.700		26,938	744,900
3310030452	OAKLAND	CA		02/25/2022	5.700		37,386	636,000
3310030464	BROOKLYN	NY		02/07/2022	5.700		23,898	2,120,700
3310030486	WILLIAMSTOWN	NJ		01/31/2022	7.050		17,264	66,000
3310030534	BALTIMORE	MD		01/31/2022	7.050		2,651	130,800
3310030545	WEATHERLY	PA		03/17/2022	6.550		7,214	48,600
3310030574	CLANTON	AL		02/07/2022	6.800		7,143	50,700
3310030671	PORT NORRIS	NJ		02/11/2022	6.300		19,434	48,000
3310030695	CITY OF ORANGE	NJ		01/31/2022	5.350		19,958	202,500
3310030696	DUNEDIN	FL		01/31/2022	5.896		22,008	204,300
3310030734	FAIRFIELD	CT		02/07/2022	6.050		10,949	175,500
3310030740	FAR ROCKAWAY	NY		01/11/2022	6.029		29,106	219,000
3310030742	BALTIMORE	MD		02/07/2022	7.050		11,672	57,000
3310030828	BRICK TOWNSHIP	NJ		04/01/2022	5.700	280,665		387,000
3310030834	CHICAGO	IL		01/31/2022	6.090		7,140	75,600
3310030892	JERSEY CITY	NJ		02/11/2022	6.070		9,118	304,500
3310030895	TARBORO	NC		02/25/2022	5.840		7,187	42,300
3310030938	ATLANTA	GA		02/11/2022	5.616		21,641	135,000
3310030979	EAST ORANGE	NJ		02/18/2022	6.043		56,455	1,704,000
3310031004	CHICAGO	IL		01/31/2022	6.190		9,356	102,000
3310031042	IRVINGTON	NJ		01/31/2022	6.050		15,111	120,000
3310031066	ALBANY	NY		06/07/2022	5.343	563,112		1,027,500
3310031083	SAN BERNARDINO	CA		02/25/2022	5.700		6,175	123,000
3310031086	GOSHEN	NY		01/31/2022	6.050		10,676	219,900
3310031105	NEWARK	NJ		02/11/2022	6.050		6,797	150,000
3310031124	NEW BRITAIN	CT		01/31/2022	6.050		5,613	70,800
3310031129	QUEENS	NY		02/25/2022	5.819		14,702	232,500
3310031134	PHILADELPHIA	PA		04/20/2022	8.400	13,514	17,095	88,500
3310031135	NEWARK	NJ		02/11/2022	6.690		15,407	204,000
3310031170	CHICAGO	IL		01/31/2022	6.190		7,599	79,200

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310031235	EAST HADDAM	CT		02/11/2022	6.550		1,916	45,000
3310031287	BRONX	NY		02/25/2022	6.540		24,132	174,000
3310031291	WINSTED	CT		03/17/2022	6.050		16,222	94,500
3310031312	NEW YORK	NY		04/08/2022	7.290	378,675		780,000
3310031453	CHICAGO	IL		02/07/2022	6.190		3,603	51,000
3310031456	CHICAGO	IL		02/07/2022	6.050		5,726	75,000
3310031477	WYANDOTTE	MI		04/29/2022	6.050	24,688	1,840	51,600
3310031478	TAYLOR	MI		04/29/2022	6.050	20,790	6,863	43,200
3310031490	ROSELLE	NJ		04/29/2022	6.050	73,508	21,533	132,000
3310031518	CHATTANOOGA	TN		04/20/2022	7.050		23,429	67,500
3310031580	BALTIMORE	MD		02/11/2022	7.050		5,103	76,800
3310031583	BALTIMORE	MD		02/11/2022	7.050		15,236	75,000
3310031589	FOUNTAIN HILLS	AZ		01/31/2022	6.190		6,104	285,000
3310031608	IRVINGTON	NJ		03/09/2022	6.050		21,819	150,000
3310031610	CHICAGO	IL		02/25/2022	6.050		20,965	103,500
3310031617	PHILADELPHIA	PA		02/11/2022	6.800		8,825	186,000
3310031629	HIGHLAND PARK	NJ		03/09/2022	6.390		28,885	258,000
3310031636	AKRON	OH		06/23/2022	5.700	19,305		40,500
3310031683	JACKSONVILLE	FL		02/18/2022	6.170		1,554	96,300
3310031687	CLIFTON	NJ		02/11/2022	5.840		9,177	225,000
3310031742	VENTNOR CITY	NJ		04/20/2022	6.050	74,250		180,000
3310031783	WASHINGTON	DC		02/25/2022	6.050		15,541	180,000
3310031806	FRANKLINVILLE	NJ		02/25/2022	6.550		20,011	77,400
3310031819	BERKELEY	NJ		04/01/2022	6.800	12,236	44,461	138,000
3310031821	FORKED RIVER	NJ		03/09/2022	6.800		17,141	138,000
3310031841	CHICAGO	IL		02/07/2022	6.550		3,663	156,000
3310031847	ST. PETERSBURG	FL		02/11/2022	5.700		5,841	204,000
3310031854	EAST ORANGE	NJ		04/20/2022	5.700	74,844		144,000
3310031856	TINTON FALLS	NJ		02/18/2022	6.060		8,821	139,200
3310031865	ROSELLE	NJ		02/11/2022	6.490		5,643	169,500
3310031872	PAGOSA SPRINGS	CO		05/19/2022	6.050	23,760	49,640	618,000
3310031890	GARY	IN		02/25/2022	6.190		8,981	80,400
3310031899	SAN ANTONIO	TX		02/25/2022	6.840		4,652	63,000
3310031925	LIVINGSTON	NJ		02/07/2022	6.043		24,606	379,500
3310031931	BRIDGEPORT	CT		03/09/2022	7.050		11,138	112,500
3310031983	ELIZABETH	NJ		03/22/2022	6.490		14,850	217,500
3310031997	IRVINGTON	NJ		04/01/2022	6.050	40,763	5,346	82,500
3310032015	CHICAGO	IL		03/09/2022	8.040		21,885	73,800
3310032063	PHILADELPHIA	PA		02/18/2022	8.134		6,068	120,000
3310032073	EAST HAMPTON	NY		02/18/2022	6.050		34,393	540,000
3310032117	PATERSON	NJ		03/09/2022	5.700		21,218	132,000
3310032125	BALTIMORE	MD		02/18/2022	8.050		6,543	63,000
3310032144	MARKHAM	IL		04/01/2022	7.420	9,356	4,574	42,000
3310032146	GREEN TOWNSHIP	NJ		02/18/2022	6.110		12,162	121,500
3310032150	HOPEDALE	MA		02/18/2022	6.050		11,138	315,000
3310032174	HACKETTSTOWN	NJ		04/01/2022	5.525	96,763		208,500
3310032186	PALM SPRINGS	FL		02/11/2022	6.050		2,883	114,000
3310032204	CHICAGO	IL		02/25/2022	6.800		13,558	63,000
3310032221	SHIRLEY	NY		03/09/2022	6.390		6,345	168,000
3310032244	POUGHKEEPSIE	NY		03/17/2022	6.160		1,540	88,500
3310032275	NORTH PLAINFIELD	NJ		02/25/2022	6.690		10,959	139,500
3310032293	CHICAGO	IL		03/09/2022	5.350		7,190	120,000
3310032331	HOLBROOK	NY		04/01/2022	5.987	122,290		167,100
3310032370	PALM SPRINGS	CA		02/25/2022	5.350		19,379	283,500
3310032429	DETROIT	MI		03/09/2022	6.190		3,846	97,500
3310032442	SANTA CLARA	CA		04/08/2022	5.616	356,400		709,500
3310032443	MINEOLA	NY		04/01/2022	5.896	130,977		198,000
3310032449	CHICAGO	IL		03/09/2022	6.190		8,910	78,000
3310032474	CHATTANOOGA	TN		04/01/2022	7.050	6,757	2,911	108,000
3310032482	WATERBURY	CT		03/17/2022	6.800		6,890	69,000
3310032483	HARTFORD	CT		03/09/2022	5.700		5,049	74,250
3310032537	LIVINGSTON	NJ		04/01/2022	5.525	103,950		367,500
3310032558	SCRANTON	PA		03/09/2022	6.550		4,871	33,900
3310032565	LIVINGSTON	NJ		04/20/2022	5.700	118,800		450,000
3310032569	OCEAN GATE	NJ		03/09/2022	6.350		10,844	141,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310032579	CLEVELAND	OH		06/15/2022	6.060	5,940		47,400
3310032582	IRVINGTON	NJ		02/25/2022	5.700		19,008	147,000
3310032623	CENTER MORICHES	NY		02/18/2022	6.050		6,284	210,000
3310032697	RANDALLSTOWN	MD		02/25/2022	6.550		5,643	111,450
3310032734	CHICAGO	IL		04/01/2022	6.190	17,820	22,483	81,600
3310032775	WASHINGTON TOWNSHIP	NJ		04/01/2022	5.945	31,051	4,232	157,500
3310032781	GLEN MILLS	PA		05/19/2022	7.050	176,715		705,000
3310032789	FAYETTEVILLE	NC		03/09/2022	6.190		6,831	35,250
3310032809	EUSTIS	FL		04/08/2022	6.043	1,214	12,143	77,100
3310032810	EUSTIS	FL		04/08/2022	6.043	1,214	6,742	77,100
3310032812	EUSTIS	FL		04/08/2022	6.043	1,214	12,893	77,100
3310032813	EUSTIS	FL		04/08/2022	6.043	1,114	12,893	77,100
3310032814	EUSTIS	FL		04/08/2022	6.043	1,214	6,742	77,100
3310032815	EUSTIS	FL		04/08/2022	6.043	1,214	12,893	77,100
3310032822	SHREVEPORT	LA		03/17/2022	7.010		7,310	69,000
3310032834	BOCA RATON	FL		03/09/2022	6.550		109,344	1,110,000
3310032850	WEST HAVEN	CT		04/08/2022	7.050	22,127		64,500
3310032864	NEW BRITAIN	CT		04/08/2022	5.875	219,409		315,000
3310032867	NEWARK	NJ		03/17/2022	6.050		6,534	210,000
3310032881	NATICK	MA		04/29/2022	6.050	207,158		375,000
3310032904	WAGGAMAN	LA		03/17/2022	6.043		5,940	56,100
3310032909	CAMDEN	NJ		05/19/2022	6.160	28,868		40,500
3310032910	ROSELLE	NJ		04/01/2022	6.690	91,951	3,823	138,000
3310032939	MAITLAND	FL		03/09/2022	6.550		23,701	157,500
3310032948	POTTSTOWN	PA		04/29/2022	7.800	19,379	5,435	82,500
3310032950	JEFFERSON	NJ		04/14/2022	5.700	41,432	7,128	73,500
3310032973	KUNKLETOWN	PA		03/09/2022	6.510		7,319	87,600
3310032988	LIVINGSTON	NJ		06/15/2022	5.875	102,896	48,114	427,500
3310033044	SUN CITY CENTER	FL		03/09/2022	6.050		6,939	118,200
3310033048	SOUTHBRIDGE	MA		03/09/2022	6.550		9,764	102,000
3310033061	LIVINGSTON	NJ		04/08/2022	6.800	141,372		409,500
3310033067	PHILADELPHIA	PA		03/17/2022	8.134		8,321	210,000
3310033076	EWING TOWNSHIP	NJ		04/01/2022	6.920	34,511		97,500
3310033077	HOUSTON	TX		03/22/2022	6.050		21,873	204,000
3310033093	PINE BUSH	NY		04/01/2022	6.490	15,474	23,028	159,000
3310033098	DETROIT	MI		03/09/2022	6.600		7,849	62,400
3310033134	PHILADELPHIA	PA		03/09/2022	6.340		13,751	128,700
3310033150	ENCINO	CA		03/22/2022	5.700		36,255	960,000
3310033161	RONKONKOMA	NY		04/29/2022	6.100	118,949		175,800
3310033173	INDIANAPOLIS	IN		04/08/2022	6.550	32,670	47,117	150,000
3310033180	MASTIC BEACH	NY		04/29/2022	6.560	77,517		135,000
3310033230	HAMDEN	CT		05/19/2022	7.050	60,588	878	111,000
3310033235	CHICAGO	IL		03/09/2022	6.050		35,492	99,600
3310033250	DETROIT	MI		04/08/2022	5.875	4,864	16,624	118,500
3310033263	MILFORD	PA		04/01/2022	6.940	16,917		69,000
3310033283	STRATFORD	CT		03/17/2022	6.050		8,571	117,000
3310033285	READING	PA		04/01/2022	5.875	49,014		94,500
3310033288	TAMPA	FL		04/01/2022	5.917	96,228	12,017	265,500
3310033295	CHICAGO	IL		04/01/2022	6.050	13,073	22,367	81,000
3310033301	DOWNINGTOWN	PA		04/08/2022	5.875	76,057		114,000
3310033335	TEHACHAPI	CA		04/29/2022	6.550	91,328		156,000
3310033337	SHERBORN	MA		04/29/2022	6.043	216,513		420,000
3310033345	DEERFIELD BEACH	FL		04/08/2022	6.050	579,373		1,050,000
3310033363	ATLANTA	GA		04/01/2022	6.760	27,844		73,500
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	6.090	22,275		467,850
3310033395	JERICHO	NY		06/07/2022	5.700	223,196		375,000
3310033423	RED BANK	NJ		04/14/2022	6.050	150,579		202,800
3310033467	NEWARK	NJ		03/22/2022	6.310		24,437	180,000
3310033509	NEWARK	NJ		03/22/2022	6.022		5,940	75,600
3310033511	NUTLEY	NJ		04/08/2022	6.300	86,464	10,475	189,000
3310033523	PHILADELPHIA	PA		03/22/2022	6.780		4,964	148,500
3310033536	ROCHESTER	NY		04/20/2022	6.550	13,068	4,981	28,500
3310033549	DETROIT	MI		03/09/2022	6.050		11,421	46,500
3310033552	POMONA	NY		04/01/2022	5.700	115,236	9,834	277,500
3310033581	ALEXANDRIA	VA		03/09/2022	6.043		17,820	250,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310033582	MIAMI	FL		04/08/2022	5.700	69,424		123,000
3310033605	CHICAGO	IL		03/17/2022	6.550		5,485	135,000
3310033608	CHICAGO	IL		06/07/2022	6.050	32,165		163,500
3310033612	WASHINGTON	DC		03/17/2022	5.917		35,050	390,000
3310033619	PALM SPRINGS	CA		04/01/2022	5.770	190,852	4,745	348,000
3310033632	CHICAGO	IL		04/08/2022	6.690	30,591		102,000
3310033657	PHILADELPHIA	PA		03/17/2022	6.790		12,904	150,000
3310033664	CATSKILL	NY		06/29/2022	6.043	44,550		138,000
3310033676	WATERBURY	CT		04/01/2022	7.050	37,274		70,200
3310033728	CHICAGO	IL		04/01/2022	6.760	17,152	6,615	69,000
3310033734	CHICAGO	IL		04/01/2022	6.760	51,084	7,722	102,000
3310033747	SCHENECTADY	NY		03/17/2022	6.490		10,544	52,500
3310033748	PHILADELPHIA	PA		04/29/2022	8.309	68,904	16,464	198,000
3310033749	SCHENECTADY	NY		03/17/2022	6.490		6,237	52,500
3310033757	LITTLE EGG HARBOR TO	NJ		04/08/2022	8.050	100,238	23,077	195,000
3310033774	PALM SPRINGS	CA		04/08/2022	6.050	179,091		303,000
3310033784	STANHOPE	NJ		04/01/2022	5.525	60,410		91,500
3310033786	STOCKHOLM	NJ		04/01/2022	5.525	30,740		79,500
3310033787	JEFFERSON	NJ		04/01/2022	5.525	41,432		78,000
3310033788	CLIFTON	NJ		04/01/2022	5.525	72,706		144,300
3310033789	CHICAGO	IL		04/29/2022	6.650	743	22,527	75,000
3310033805	MAYWOOD	IL		04/20/2022	6.050	32,868	15,630	120,000
3310033812	BROOKFIELD	IL		04/01/2022	8.040	50,490	3,942	105,000
3310033814	LANDING	NJ		03/22/2022	6.690		3,544	115,500
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	6.250	175,082		285,000
3310033859	NYACK	NY		04/01/2022	6.490	162,251		276,000
3310033869	BELLEVILLE	NJ		04/01/2022	5.700	97,565		154,500
3310033872	BELLEVILLE	NJ		04/01/2022	5.700	44,105		78,600
3310033876	NEW BRITAIN	CT		03/17/2022	6.330		5,792	63,600
3310033884	BROOKLYN	NY		04/08/2022	7.550	148,500		372,000
3310033903	CRANFORD	NJ		04/01/2022	6.490	100,980	3,713	267,000
3310033909	WATERBURY	CT		04/01/2022	7.050	49,985		91,500
3310033917	EAST ROCKAWAY	NY		04/29/2022	6.043	725,571	74,844	1,267,500
3310033934	PHILADELPHIA	PA		03/17/2022	6.780		4,806	55,500
3310033936	PHILADELPHIA	PA		04/20/2022	7.550	18,934	7,885	103,500
3310033937	LIVINGSTON	NJ		04/01/2022	5.525	161,123		585,000
3310033974	NORTH MIAMI BEACH	FL		04/20/2022	5.700	98,010		173,400
3310033991	RAHWAY	NJ		04/01/2022	5.700	70,835		123,900
3310034018	MERIDEN	CT		04/20/2022	5.700	55,688		79,500
3310034021	DOLTON	IL		04/20/2022	8.040	12,474		52,500
3310034023	MIRAMAR BEACH	FL		04/29/2022	7.050	216,829	9,410	405,000
3310034029	WESTBURY	NY		04/14/2022	6.050	113,603		285,000
3310034061	SHREVEPORT	LA		04/29/2022	6.150	10,007		53,700
3310034068	LEHIGH ACRES	FL		05/19/2022	6.760	1,337	18,547	98,700
3310034073	CHICAGO	IL		04/08/2022	6.650	10,797	4,605	120,000
3310034078	MILFORD	DE		04/08/2022	6.800	33,413	6,237	270,000
3310034079	MILFORD	DE		04/08/2022	6.800	5,925	67,794	270,000
3310034089	INDIANAPOLIS	IN		04/29/2022	6.043	87,292		286,500
3310034096	LEHIGH ACRES	FL		05/19/2022	6.490	1,814	17,276	98,700
3310034097	LEHIGH ACRES	FL		05/19/2022	6.490	1,841	18,385	98,700
3310034098	LEHIGH ACRES	FL		05/19/2022	6.490	1,841	18,385	98,700
3310034102	NEWARK	NJ		04/08/2022	6.800	34,838	43,065	108,900
3310034122	HIGH BRIDGE	NJ		04/01/2022	5.861	42,768		105,000
3310034151	NEW ORLEANS	LA		04/01/2022	5.875	39,130		86,100
3310034153	ST. PETERSBURG	FL		04/01/2022	7.050	28,178	10,900	79,500
3310034159	OAKLAND	NJ		04/29/2022	5.700	192,289	14,501	298,500
3310034162	HUNTINGTON STATION	NY		04/01/2022	6.330	104,113	1,637	168,600
3310034163	SULPHUR SPRINGS	TX		04/01/2022	6.560	12,994	12,623	37,500
3310034178	PHILADELPHIA	PA		04/20/2022	6.800	15,444	16,628	51,000
3310034193	RAHWAY	NJ		04/01/2022	5.861	80,725		127,500
3310034194	MAHWAH	NJ		06/15/2022	6.050	125,631		269,400
3310034206	CHICAGO	IL		04/20/2022	6.450	25,245	23,584	84,000
3310034215	DETROIT	MI		04/01/2022	6.480	15,593	446	25,500
3310034223	OAK RIDGE	NJ		04/29/2022	6.540	37,110		132,000
3310034243	QUEENS	NY		04/01/2022	6.170	140,333		238,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310034251	BOCA RATON	FL		04/08/2022	5.784	467,775		819,000
3310034263	DEER PARK	NY		06/29/2022	5.700	96,228		180,000
3310034279	CANTON	GA		04/01/2022	6.320	150,282		237,000
3310034294	DETROIT	MI		04/20/2022	6.480	1,485	7,078	39,000
3310034295	MEMPHIS	TN		06/15/2022	6.390	5,940		35,100
3310034309	CONGERS	NY		04/29/2022	5.875	113,603	7,017	180,000
3310034310	HARTFORD	CT		04/08/2022	6.050	20,196	3,074	38,400
3310034318	NEW MILFORD	NJ		04/01/2022	6.050	88,209	19,958	177,000
3310034337	EAST HANOVER	NJ		04/01/2022	6.050	319,349	43,214	540,000
3310034343	CHICAGO	IL		04/20/2022	5.875	8,702	15,830	82,500
3310034346	PHILADELPHIA	PA		06/15/2022	6.800	17,948		72,000
3310034353	SIERRA MADRE	CA		04/08/2022	5.966	571,428		975,000
3310034374	BRIDGETON	NJ		04/08/2022	6.690	20,790		31,500
3310034377	BRIDGETON	NJ		04/08/2022	6.690	20,939		28,200
3310034383	BRIDGETON	NJ		04/08/2022	6.690	20,048		27,000
3310034388	CHICAGO	IL		04/01/2022	6.690	32,452	24,755	138,000
3310034395	EVERETT	MA		04/29/2022	7.300	180,428		249,000
3310034397	BRIDGEPORT	CT		04/08/2022	6.050	61,479	8,677	102,000
3310034416	KUNKLETOWN	PA		04/29/2022	6.800	100,832		157,500
3310034436	BAY SHORE	NY		04/20/2022	6.050	90,882		141,000
3310034439	BRONX	NY		04/14/2022	5.987	181,170		298,500
3310034440	DETROIT	MI		04/29/2022	5.875	28,067	3,602	75,000
3310034450	SOMERSET	NJ		04/08/2022	7.040	89,546	15,593	156,000
3310034467	CLEARWATER	FL		04/01/2022	6.550	84,200	10,952	145,500
3310034480	PLEASANT VALLEY	NY		04/29/2022	6.590	126,225		285,000
3310034482	INDIANAPOLIS	IN		06/15/2022	5.700	505		69,000
3310034501	EAST LANSING	MI		04/29/2022	6.330	43,362		129,000
3310034512	CLAVERACK	NY		04/20/2022	6.760	67,493		117,000
3310034513	WYANDANCH	NY		06/23/2022	5.875	113,603		175,500
3310034525	LEVITTOWN	NY		04/08/2022	5.700	128,304		198,000
3310034527	PORT WASHINGTON	NY		04/08/2022	6.050	219,186		315,000
3310034535	HEWLETT	NY		05/19/2022	5.875	154,440		345,000
3310034545	HAWTHORNE	NJ		04/08/2022	6.760	101,574		161,400
3310034553	ELMHURST	IL		04/01/2022	5.875	96,228	1,944	179,400
3310034568	MASSAPEQUA	NY		04/14/2022	5.966	62,741		276,000
3310034578	LIVINGSTON	NJ		05/19/2022	5.700	100,980		384,000
3310034604	AMITY HARBOR	NY		04/08/2022	5.966	97,565	13,365	175,500
3310034655	EAST PATCHOGUE	NY		04/08/2022	6.440	110,930	7,185	167,400
3310034671	NEWBURGH	NY		05/19/2022	6.050	58,658		142,500
3310034677	METAIRIE	LA		06/29/2022	6.050	55,539		121,500
3310034694	MARGATE CITY	NJ		04/14/2022	6.250	121,087		222,000
3310034699	PLAINFIELD	NJ		04/14/2022	6.310	85,536	7,039	145,500
3310034704	YPSILANTI	MI		04/20/2022	7.050	26,433		39,600
3310034734	BROOKLYN	NY		06/07/2022	6.950	543,336		1,230,000
3310034738	VALLEY VILLAGE	CA		04/14/2022	6.043	354,711		609,300
3310034749	SCHENECTADY	NY		04/20/2022	6.760	25,245		42,000
3310034764	FARMINGVILLE	NY		04/20/2022	5.700	77,517	10,416	135,450
3310034769	DALLAS	TX		04/29/2022	5.700	90,882		123,900
3310034772	LIVINGSTON	NJ		04/29/2022	5.700	137,660		234,000
3310034776	MASTIC BEACH	NY		04/01/2022	5.700	58,672	11,636	110,100
3310034784	WYANDANCH	NY		04/08/2022	6.100	53,460	5,857	123,000
3310034800	BALTIMORE	MD		04/20/2022	6.650	17,375		72,000
3310034820	ATLANTIC CITY	NJ		05/19/2022	6.690	30,220	2,164	50,100
3310034827	PHILADELPHIA	PA		05/19/2022	7.050	19,379	927	45,300
3310034832	POINT PLEASANT	NJ		06/23/2022	6.690	35,640		177,000
3310034833	FAR ROCKAWAY	NY		04/20/2022	6.250	140,110		247,500
3310034845	BROOKLYN	NY		05/19/2022	6.015	280,665	13,264	690,000
3310034861	BADEN	PA		04/20/2022	6.050	21,384	5,619	51,000
3310034864	SARALAND	AL		04/20/2022	6.510	43,454		74,400
3310034865	NEW HAVEN	CT		05/19/2022	5.875	29,938	6,950	76,500
3310034866	FREEPORT	NY		04/29/2022	6.250	82,876	2,131	159,750
3310034869	STATEN ISLAND	NY		04/20/2022	7.040	74,978		204,000
3310034870	LINCOLN PARK	NJ		04/14/2022	6.440	92,219		157,500
3310034884	BALTIMORE	MD		06/29/2022	5.840	46,703		117,000
3310034890	PHILADELPHIA	PA		04/14/2022	6.800	14,256	10,395	51,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310034892	BALTIMORE	MD		04/29/2022	6.050	10,398		90,000
3310034897	PHILADELPHIA	PA		04/20/2022	6.800	13,662	4,010	45,600
3310034902	WALDEN	NY		06/15/2022	5.686	42,795		94,500
3310034920	PHOENIX	AZ		06/07/2022	7.050	133,650		207,000
3310034946	WEST ORANGE	NJ		05/19/2022	6.050	111,152		222,000
3310034953	DAYTON	OH		04/14/2022	6.690	10,457		60,000
3310034977	LYNCHBURG	VA		05/19/2022	6.790	6,044	2,366	54,600
3310035012	CHICAGO	IL		06/15/2022	5.875	30,740		123,000
3310035014	BRIDGEPORT	CT		05/19/2022	6.050	61,479		117,000
3310035017	OYSTER BAY	NY		05/19/2022	6.320	117,315		240,000
3310035029	PHILADELPHIA	PA		06/15/2022	7.300	15,637		68,700
3310035041	EAST ISLIP	NY		04/14/2022	5.875	43,436		228,000
3310035068	MALVERNE	NY		06/15/2022	7.420	102,788		186,000
3310035096	JEFFERSON	NJ		04/20/2022	6.690	21,243	13,624	87,000
3310035102	WILMINGTON	DE		04/29/2022	6.150	19,305		40,500
3310035114	MONTCLAIR	NJ		05/19/2022	5.875	144,023	8,885	277,500
3310035117	AMAGANSETT	NY		05/19/2022	6.050	327,309		555,000
3310035135	MARKHAM	IL		05/19/2022	6.690	11,227	2,896	57,000
3310035163	AVON	CT		05/19/2022	7.300	50,936	7,128	114,000
3310035169	HICKSVILLE	NY		06/15/2022	5.700	50,861		390,000
3310035186	HACKENSACK	NJ		05/19/2022	7.060	113,603		192,000
3310035204	CHICAGO	IL		05/19/2022	6.790	27,517	4,752	77,700
3310035215	LIVINGSTON	NJ		06/23/2022	6.015	155,183		495,000
3310035222	BROOKLYN	NY		06/07/2022	6.050	123,626		237,000
3310035223	NEWARK	NJ		05/19/2022	6.550	57,202		101,700
3310035225	SAINT ALBANS	NY		06/29/2022	6.250	51,975		169,500
3310035239	BLOOMFIELD	NJ		06/15/2022	7.050	65,340		143,400
3310035251	PATERSON	NJ		06/15/2022	6.300	73,656		163,500
3310035263	CHICAGO	IL		04/29/2022	7.050	60,143	7,793	165,000
3310035269	KEARNY	NJ		04/29/2022	6.290	80,190		165,000
3310035277	MOUNDVILLE	AL		05/19/2022	7.550	9,053	1,751	46,500
3310035292	CHICAGO	IL		04/29/2022	6.690	20,790	4,994	114,000
3310035295	ST. LOUIS	MO		06/15/2022	6.050	2,970		39,000
3310035296	CHICAGO	IL		05/19/2022	6.690	4,532		66,000
3310035303	CENTRAL ISLIP	NY		05/19/2022	5.875	68,310		180,000
3310035306	LINDENHURST	NY		04/29/2022	6.050	110,930		187,500
3310035307	DIX HILLS	NY		04/20/2022	5.700	145,144		244,500
3310035317	INDIANAPOLIS	IN		06/23/2022	7.150	347,241		570,000
3310035322	OCEANSIDE	NY		04/20/2022	6.100	133,650		321,000
3310035330	OAKLAND	CA		04/29/2022	5.700	310,335	28,451	603,300
3310035333	READING	PA		04/29/2022	6.560	44,550	2,794	75,000
3310035360	SUSQUEHANNA	PA		05/19/2022	6.780	17,511		40,500
3310035361	BRONX	NY		05/19/2022	5.700	144,346		232,500
3310035369	HAMILTON	NJ		05/19/2022	7.050	36,086	2,673	60,000
3310035395	PORT WASHINGTON	NY		04/29/2022	5.875	150,876	8,539	243,000
3310035397	ST. PETERSBURG	FL		05/19/2022	6.800	52,658		101,400
3310035402	WATERBURY	CT		05/19/2022	7.050	34,749	2,276	57,000
3310035418	AMITYVILLE	NY		05/19/2022	6.050	83,839	1,704	151,500
3310035423	CHICAGO	IL		04/29/2022	6.690	76,314	7,711	129,000
3310035448	BORDENTOWN	NJ		04/29/2022	5.875	58,064		144,000
3310035451	CHICAGO	IL		06/07/2022	6.480	45,082	5,967	105,000
3310035468	VERO BEACH	FL		05/19/2022	9.450	69,424	4,991	129,900
3310035475	LIVINGSTON	NJ		06/23/2022	6.320	132,536		414,000
3310035527	FARMINGDALE	NY		06/07/2022	6.050	134,719	3,200	243,000
3310035528	NUTLEY	NJ		04/29/2022	5.861	111,078		172,500
3310035547	LOUISVILLE	KY		04/29/2022	6.690	8,019	2,837	34,500
3310035549	WEST PALM BEACH	FL		06/07/2022	7.050	52,272		87,000
3310035563	WATERBURY	CT		06/15/2022	6.430	33,516		90,000
3310035581	FORT LAUDERDALE	FL		04/29/2022	5.966	72,171		111,600
3310035605	BROOKLYN	NY		06/29/2022	6.100	163,053		285,000
3310035617	ORANGE	NJ		06/15/2022	7.050	39,278		180,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550	14,702		67,500
3310035623	NEWARK	NJ		06/07/2022	5.791	54,797		90,000
3310035635	PORT JEFFERSON STATI	NY		06/07/2022	5.700	96,228		156,000
3310035668	UNION	NJ		05/19/2022	6.690	53,015	8,406	150,000

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3310035671	BRONX	NY		06/15/2022	5.700	255,272	546	375,000
3310035685	MEDFORD	NY		06/29/2022	6.029	102,168		165,000
3310035689	PATCHOGUE	NY		06/15/2022	6.300	71,726		117,000
3310035691	COLUMBUS	OH		05/19/2022	6.300	35,774	5,087	76,800
3310035712	NORTH BELLMORE	NY		05/19/2022	6.650	129,344		195,000
3310035747	LONG BRANCH	NJ		06/15/2022	6.760	8,910		315,000
3310035758	LANDING	NJ		06/15/2022	5.791	53,460		114,000
3310035761	BROOKLYN	NY		06/23/2022	6.430	355,197		658,500
3310035768	BRONX	NY		06/29/2022	5.868	80,015		355,500
3310035776	RONKONKOMA	NY		06/15/2022	6.100	99,703		156,000
3310035783	CHICAGO	IL		06/29/2022	6.920	33,413		95,100
3310035793	ROSEDALE	MD		06/07/2022	5.875	36,754	8,910	69,600
3310035798	PLATTEKILL	NY		06/07/2022	5.889	7,319		157,500
3310035800	CHICAGO	IL		06/15/2022	6.650	6,302		63,000
3310035821	PLATTEKILL	NY		06/07/2022	5.889	297	5,665	162,000
3310035822	PLATTEKILL	NY		06/07/2022	5.889	297	5,277	156,000
3310035833	WEST NEW YORK	NJ		06/15/2022	6.290	137,660		228,000
3310035837	INDIANAPOLIS	IN		06/07/2022	7.210	159,750		234,000
3310035850	CLEARWATER	FL		05/19/2022	7.040	74,250		100,500
3310035856	EDEN	NC		06/07/2022	7.300	9,356		42,000
3310035863	TRENTON	NJ		06/07/2022	7.050	122,958		173,700
3310035874	LANHAM	MD		05/19/2022	6.300	66,825	16,647	144,000
3310035880	VERNON	CT		05/19/2022	6.800	65,934	11,910	106,800
3310035888	HENRICO	VA		05/19/2022	7.020	30,740		67,800
3310035890	SOUND BEACH	NY		06/15/2022	6.180	66,825		123,000
3310035891	SILVER SPRING	MD		05/19/2022	6.300	86,873	3,564	135,000
3310035898	PANAMA CITY BEACH	FL		05/19/2022	7.420	94,446		147,000
3310035901	TEANECK	NJ		04/29/2022	6.430	89,813		130,800
3310035902	MAPLEWOOD	NJ		05/19/2022	6.810	34,946	3,980	73,500
3310035904	PHILADELPHIA	PA		06/07/2022	7.290	6,237		65,400
3310035923	ELMSFORD	NY		06/15/2022	5.700	91,149		172,500
3310035925	CENTRAL ISLIP	NY		06/07/2022	6.300	94,892		162,000
3310035927	PORT JERVIS	NY		06/07/2022	7.020	34,005		100,500
3310035935	CARMEL HAMLET	NY		06/15/2022	7.020	47,520		270,000
3310035937	RICHMOND	VA		05/19/2022	7.020	20,790		87,000
3310035953	PATERSON	NJ		06/07/2022	6.800	46,629		87,300
3310035985	TAMPA	FL		05/19/2022	6.043	240,484	16,335	450,000
3310035986	LIVINGSTON	NJ		06/07/2022	6.050	106,920		393,900
3310035987	PORT JEFFERSON STATI	NY		05/19/2022	6.320	104,915		161,850
3310036025	CORAM	NY		06/15/2022	6.450	105,435	4,901	168,000
3310036026	LIVINGSTON	NJ		06/15/2022	6.450	165,281		495,000
3310036032	LAND O LAKES	FL		06/07/2022	6.050	112,266		177,300
3310036041	DETROIT	MI		06/15/2022	6.050	16,203		64,500
3310036044	SOUTHBURY	CT		06/15/2022	6.300	43,956		103,500
3310036068	ST. LOUIS	MO		06/23/2022	6.015	18,577		90,000
3310036074	QUEENS	NY		05/19/2022	6.430	125,631		178,500
3310036076	OAK LAWN	IL		06/23/2022	7.050	31,185	14,848	97,500
3310036093	GLEN COVE	NY		06/15/2022	6.320	89,397		206,700
3310036097	COOPER CITY	FL		05/19/2022	7.050	169,736		240,000
3310036099	PATERSON	NJ		05/19/2022	6.550	120,285		164,700
3310036113	NEWBURGH	NY		06/07/2022	6.015	53,460		88,500
3310036114	HOLLYWOOD	FL		05/19/2022	6.980	111,672	8,075	192,000
3310036133	PATERSON	NJ		05/19/2022	6.550	109,593		159,000
3310036134	PATERSON	NJ		05/19/2022	6.550	105,806		142,500
3310036136	PATERSON	NJ		05/19/2022	6.550	113,603		157,500
3310036141	DAYTON	OH		05/19/2022	6.760	7,080	1,820	55,500
3310036159	BELLEVILLE	IL		06/07/2022	7.050	22,721	5,123	73,500
3310036163	PALM HARBOR	FL		06/07/2022	6.043	183,026	25,824	360,000
3310036164	BELLEVILLE	IL		06/07/2022	7.050	21,458		64,500
3310036169	CHICAGO	IL		06/07/2022	6.800	36,731	7,116	105,000
3310036174	RAHWAY	NJ		06/15/2022	6.710	60,588		186,000
3310036190	JERSEY CITY	NJ		06/07/2022	6.430	60,143		162,600
3310036200	GARDEN CITY	GA		06/15/2022	7.800	4,455		75,000
3310036204	LOWELL	MA		05/19/2022	6.460	72,171		129,900
3310036205	SHIRLEY	NY		06/07/2022	6.590	70,835		120,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310036211	CHICAGO	IL		06/15/2022	7.030	24,740	3,154	81,000
3310036255	FREEPORT	NY		06/15/2022	6.043	95,783		204,000
3310036279	CRANFORD	NJ		06/15/2022	6.690	82,744		168,000
3310036297	BALTIMORE	MD		06/15/2022	6.520	15,444		35,400
3310036322	TAMPA	FL		05/19/2022	6.050	41,209		55,500
3310036327	LOS ANGELES	CA		06/29/2022	6.050	237,600		933,900
3310036340	LOS ANGELES	CA		05/19/2022	6.043	458,679		750,000
3310036349	PHILADELPHIA	PA		06/15/2022	6.520	28,048		124,500
3310036356	CHICAGO	IL		06/23/2022	7.190	11,954		90,000
3310036361	NEW PROVIDENCE	NJ		06/07/2022	6.540	117,612		187,500
3310036377	LOS ANGELES	CA		05/19/2022	6.043	601,425		1,350,000
3310036380	WATERBURY	CT		06/07/2022	6.220	7,158	6,623	104,100
3310036392	CLARK	NJ		06/29/2022	6.730	106,920		189,000
3310036394	WASHINGTON	DC		06/07/2022	6.300	263,234	42,698	510,000
3310036397	JACKSON	GA		06/15/2022	6.550	25,097		108,600
3310036402	HARTFORD	CT		06/29/2022	7.070	93,012		292,500
3310036408	CHICAGO HEIGHTS	IL		06/23/2022	7.060	6,118		63,900
3310036428	INDIANAPOLIS	IN		05/19/2022	7.150	35,343		63,000
3310036431	INDIANAPOLIS	IN		05/19/2022	7.150	33,450		63,000
3310036433	INDIANAPOLIS	IN		05/19/2022	7.150	35,091		63,000
3310036439	NEWARK	NJ		05/19/2022	6.015	56,549		97,500
3310036445	FREEPORT	NY		05/19/2022	6.190	131,274		208,500
3310036447	ST. ALBANS	NY		06/07/2022	6.550	156,519		369,000
3310036449	BROOKLYN	NY		06/15/2022	6.050	392,040		690,000
3310036459	NEW ORLEANS	LA		06/07/2022	6.015	40,095		115,500
3310036471	PAPAIKOU	HI		06/15/2022	6.270	64,152		127,500
3310036497	MILILANI	HI		06/23/2022	5.875	206,861		351,000
3310036508	SHAWNEE	OK		06/07/2022	6.800	50,787	4,873	107,250
3310036527	PHILADELPHIA	PA		06/29/2022	6.300	561,844		863,700
3310036536	UNIONDALE	NY		06/23/2022	6.050	120,365		198,000
3310036541	CHICAGO	IL		06/23/2022	6.022	33,739		86,100
3310036543	LIVINGSTON	NJ		06/15/2022	6.015	100,980		391,500
3310036545	LIVINGSTON	NJ		06/29/2022	5.686	105,405		393,000
3310036551	MAPLEWOOD	NJ		06/23/2022	6.050	144,342		300,000
3310036556	FELTON	DE		06/29/2022	9.450	19,602		56,250
3310036577	JERSEY CITY	NJ		06/23/2022	6.043	162,548		493,500
3310036593	LINDENHURST	NY		06/15/2022	6.450	101,574	10,989	192,000
3310036603	ANDOVER	NJ		06/15/2022	5.875	77,963		113,400
3310036607	AMITYVILLE	NY		05/19/2022	6.050	93,555	4,158	193,500
3310036609	SEEKONK	MA		06/15/2022	7.030	102,911		187,500
3310036626	TUCSON	AZ		06/07/2022	6.050	64,375		145,500
3310036629	PHILADELPHIA	PA		06/15/2022	6.570	6,770		72,000
3310036649	NEWARK	NJ		06/29/2022	5.665	88,358		135,000
3310036682	SANFORD	FL		06/15/2022	6.050	55,836		108,000
3310036686	IRVINGTON	NJ		06/15/2022	6.220	44,105		135,000
3310036702	INDIANAPOLIS	IN		06/07/2022	7.200	58,672		88,500
3310036703	INDIANAPOLIS	IN		06/07/2022	7.200	58,672		88,500
3310036712	ELIZABETH	NJ		06/07/2022	6.850	123,493		345,000
3310036716	BRIDGEPORT	CT		06/29/2022	6.400	72,765		120,000
3310036729	MEMPHIS	TN		06/07/2022	6.550	48,999		130,500
3310036730	KEARNY	NJ		06/15/2022	6.550	74,473		268,500
3310036731	ORANGE	NJ		06/15/2022	7.090	120,582		250,500
3310036765	INDIANAPOLIS	IN		06/07/2022	7.200	57,470		90,000
3310036766	INDIANAPOLIS	IN		06/07/2022	7.210	57,470		90,000
3310036768	INDIANAPOLIS	IN		06/07/2022	7.200	62,147		93,000
3310036772	BROOKLYN	NY		06/29/2022	6.280	115,830		405,000
3310036784	WEST HOLLYWOOD	CA		06/07/2022	6.550	367,538		570,000
3310036789	PEMBERTON	NJ		06/15/2022	6.810	15,593		93,000
3310036792	MASTIC BEACH	NY		06/15/2022	6.700	63,083		117,000
3310036809	BERGENFIELD	NJ		06/29/2022	7.040	141,669		231,000
3310036812	DOUGLASVILLE	GA		06/15/2022	6.800	49,451		82,500
3310036819	BALTIMORE	MD		06/07/2022	7.090	24,503		73,050
3310036861	CHICAGO	IL		06/07/2022	6.570	10,618		87,000
3310036867	IRVINGTON	NJ		06/15/2022	6.050	93,822		160,200
3310036871	SECAUCUS	NJ		06/23/2022	6.400	80,725		186,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310036875	PENN HILLS	PA		06/15/2022	6.300	11,880		53,400
3310036876	PHILADELPHIA	PA		06/23/2022	6.750	11,880		99,000
3310036880	COOPER CITY	FL		06/15/2022	6.720	138,461		264,000
3310036890	QUEENS	NY		06/15/2022	6.320	137,511		225,000
3310036891	FITCHBURG	MA		06/29/2022	6.460	54,648		100,500
3310036894	CHICAGO	IL		06/23/2022	7.020	36,086		75,000
3310036899	LOS ANGELES	CA		06/29/2022	6.043	247,318		870,000
3310036926	CLEVELAND HEIGHTS	OH		06/15/2022	6.670	41,877		86,400
3310036927	FITCHBURG	MA		06/15/2022	6.460	61,479		106,500
3310036937	HOLBROOK	NY		06/29/2022	6.750	110,930		179,700
3310036940	MONTCLAIR	NJ		06/15/2022	6.800	133,799		262,500
3310036945	MASTIC BEACH	NY		06/15/2022	6.300	61,746		102,750
3310036946	SEA ISLE CITY	NJ		06/15/2022	7.050	331,452		624,000
3310036955	DETROIT	MI		06/15/2022	6.630	23,389		66,000
3310036958	BERGENFIELD	NJ		06/15/2022	6.630	110,261		198,600
3310036987	MOBILE	AL		06/07/2022	6.760	30,740	3,297	52,200
3310036992	EAST MEADOW	NY		06/29/2022	6.770	133,056		217,500
3310037003	JERSEY CITY	NJ		06/29/2022	6.043	139,842		493,500
3310037004	PHILADELPHIA	PA		06/07/2022	6.008	28,067		61,800
3310037020	LA QUINTA	CA		06/15/2022	6.050	155,851		225,900
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	6.750	81,304		138,000
3310037060	BAYONET POINT	FL		06/15/2022	6.670	69,605		120,000
3310037067	HAMDEN	CT		06/23/2022	6.720	48,708		102,000
3310037090	LODI	NJ		06/23/2022	6.550	133,623		210,000
3310037113	ESTILL SPRINGS	TN		06/29/2022	7.550	15,948		48,000
3310037132	BURNHAM	IL		06/15/2022	6.520	14,850	6,776	54,900
3310037152	WEBSTER	MA		06/15/2022	6.890	80,042		115,500
3310037157	BALTIMORE	MD		06/15/2022	6.450	19,305		46,500
3310037159	WILMINGTON	DE		06/07/2022	6.750	69,498		100,500
3310037174	EAST ORANGE	NJ		06/15/2022	6.710	63,113		144,300
3310037178	BOSTON	MA		06/29/2022	8.743	141,164		220,500
3310037187	PONTIAC	MI		06/15/2022	6.920	11,138		33,900
3310037192	WASHINGTONVILLE	NY		06/29/2022	6.550	127,116		187,500
3310037193	EAST STROUDSBURG	PA		06/15/2022	6.050	61,212		153,000
3310037203	HOLLYWOOD	FL		06/15/2022	6.720	129,641		196,500
3310037204	FORT LAUDERDALE	FL		06/15/2022	6.720	163,855		231,000
3310037239	BRONX	NY		06/23/2022	5.700	139,575		226,500
3310037243	HICKSVILLE	NY		06/15/2022	6.720	137,125		204,000
3310037245	CENTEREACH	NY		06/07/2022	5.700	84,200	12,472	160,950
3310037255	CHICAGO	IL		06/29/2022	6.750	13,959		182,550
3310037272	MASTIC	NY		06/15/2022	6.450	103,950		156,000
3310037274	VINELAND	NJ		06/15/2022	6.920	38,372	2,107	70,500
3310037278	TOBYHANNA	PA		06/29/2022	6.550	36,605		90,000
3310037289	PLAINFIELD	NJ		06/15/2022	6.450	69,498		135,000
3310037314	UNION BEACH	NJ		06/15/2022	6.710	110,609		159,000
3310037315	BROOKLYN	NY		06/29/2022	6.050	109,593		165,000
3310037335	MEDFORD	NY		06/29/2022	6.760	70,092		135,000
3310037353	HICKSVILLE	NY		06/29/2022	6.720	119,082		197,100
3310037366	BEVERLY HILLS	FL		06/15/2022	6.920	24,651		57,000
3310037367	LINDENHURST	NY		06/15/2022	6.450	113,157		187,500
3310037368	IRVINGTON	NJ		06/29/2022	6.920	79,896		126,000
3310037384	WATERBURY	CT		06/23/2022	5.665	52,940		94,500
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	6.920	14,813		50,400
3310037405	RANCHO MIRAGE	CA		06/23/2022	5.700	153,698		382,500
3310037408	FORT WASHINGTON	MD		06/15/2022	7.550	44,684	1,288	135,600
3310037417	PASSAIC	NJ		06/29/2022	6.800	62,816		123,900
3310037419	NANUET	NY		06/15/2022	5.665	108,702		163,500
3310037440	BALTIMORE	MD		06/23/2022	6.450	16,335		48,000
3310037451	STAMFORD	CT		06/15/2022	6.920	118,800		171,000
3310037453	BROOKLYN	NY		06/15/2022	6.920	191,565		337,500
3310037482	CHICAGO	IL		06/23/2022	6.820	11,048		94,500
3310037487	HARRISON	NY		06/23/2022	6.870	120,285		204,000
3310037492	TRENTON	NJ		06/29/2022	6.920	28,898		41,700
3310037497	PHILADELPHIA	PA		06/23/2022	7.650	40,763		105,000
3310037515	SAINT JAMES	NY		06/15/2022	6.460	267,033		420,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310037543	CHICAGO	IL		06/23/2022	6.920	40,095		90,000
3310037554	RICHMOND	VA		06/23/2022	6.730	96,228		142,500
3310037560	MASTIC	NY		06/15/2022	6.450	89,100		124,500
3310037563	NEW HAVEN	CT		06/23/2022	6.720	11,788		73,500
3310037567	CORAL GABLES	FL		06/29/2022	6.460	196,020		376,500
3310037578	NEWARK	NJ		06/29/2022	6.890	87,247		135,000
3310037590	SACRAMENTO	CA		06/23/2022	6.450	102,520		150,000
3310037594	DANIA BEACH	FL		06/29/2022	6.720	126,968		192,000
3310037595	JERSEY CITY	NJ		06/29/2022	6.450	264,627		663,000
3310037608	KENILWORTH	NJ		06/23/2022	6.800	157,781		213,000
3310037615	BIRMINGHAM	AL		06/29/2022	7.050	60,588		104,400
3310037640	CAPE CORAL	FL		06/29/2022	6.800	81,815		114,000
3310037658	PLAINFIELD	NJ		06/23/2022	7.050	160,380		217,500
3310037704	DOLTON	IL		06/23/2022	6.015	31,051		75,000
3310037706	PATERSON	NJ		06/29/2022	6.670	109,433		147,900
3310037709	PATERSON	NJ		06/29/2022	6.670	90,731		123,000
3310037710	PATERSON	NJ		06/23/2022	6.450	110,187		148,500
3310037712	PATERSON	NJ		06/23/2022	6.450	108,405		146,100
3310037715	EAST NORTHPORT	NY		06/15/2022	6.760	150,330		255,900
3310037724	JERSEY CITY	NJ		06/29/2022	5.980	126,968		294,000
3310037768	UNION	NJ		06/15/2022	5.980	56,133		120,900
3310037769	CHICAGO	IL		06/23/2022	6.720	4,268		75,000
3310037825	EAST ORANGE	NJ		06/29/2022	5.693	93,110		177,000
3310037833	DUQUESNE	PA		06/29/2022	6.720	34,304		182,226
3310037855	PLEASANTVILLE	NJ		06/29/2022	7.050	19,498		58,800
3310037911	COPPER CITY	FL		06/29/2022	6.820	180,962		256,500
3310037912	SAN BERNARDINO	CA		06/29/2022	6.015	86,873		126,000
3310037913	FARMINGVILLE	NY		06/23/2022	6.750	114,805		168,600
3310037917	DETROIT	MI		06/29/2022	6.920	7,317		37,800
3310037934	BROOKLYN	NY		06/29/2022	6.450	232,774		735,000
3310037937	EAST ORANGE	NJ		06/29/2022	6.660	128,081		172,500
3310037938	BRENTWOOD	NY		06/23/2022	6.460	91,394		153,000
3310037963	EAST ORANGE	NJ		06/29/2022	6.660	129,195		174,000
3310037968	IRVINGTON	NJ		06/29/2022	6.660	111,375		150,000
3310037983	BROOKLYN	NY		06/29/2022	6.008	162,756		273,000
3310037986	BELLEVILLE	NJ		06/29/2022	6.920	89,100		174,000
3310038029	UNION CITY	NJ		06/23/2022	5.686	138,996		244,500
3310038067	DETROIT	MI		06/29/2022	6.920	5,346		39,900
3310038113	WASHINGTON	DC		06/29/2022	5.665	157,707		289,500
3310038123	HAVERFORD	PA		06/29/2022	6.820	58,254		115,800
3310038162	CENTEREACH	NY		06/23/2022	6.750	109,593		169,950
3310038346	WEST BABYLON	NY		06/29/2022	6.720	120,285		217,500
3310038412	MIAMI	FL		06/29/2022	6.300	559,103		990,000
3310038416	MASTIC	NY		06/29/2022	6.720	94,743		147,000
3310038453	CITY OF ORANGE	NJ		06/29/2022	6.930	111,197		162,000
3310038475	PATCHOGUE	NY		06/29/2022	6.950	75,141		148,500
100079485	PINEHURST	NC		04/25/2022	7.375	860,114		1,280,000
100079486	SAINT CLOUD	MN		04/08/2022	5.125	155,690		185,000
100079487	DENVER	CO		04/25/2022	3.125	193,515		475,000
100079488	FORT PIERCE	FL		04/25/2022	5.000	192,879		230,000
100079489	FORT PIERCE	FL		04/25/2022	5.000	192,970		230,000
100079490	MINNEAPOLIS	MN		04/25/2022	4.375	771,235		990,000
100079491	ORLANDO	FL		04/25/2022	4.625	171,227		243,000
100079492	BOWIE	MD		04/25/2022	3.750	772,433		1,500,000
100079493	ATLANTA	GA		04/25/2022	3.750	145,404		380,000
100079494	MATTHEWS	NC		04/08/2022	3.125	555,248		1,260,000
100079495	PRUDENVILLE	MI		04/25/2022	4.250	325,195		508,000
100079496	ORLANDO	FL		04/25/2022	4.000	451,572		712,000
100079497	FORT WALTON BEACH	FL		04/25/2022	4.000	515,753		885,000
100079498	SAN DIEGO	CA		04/25/2022	3.750	905,908		2,302,500
100079499	PHILADELPHIA	PA		04/25/2022	4.750	152,286		226,000
100079500	GOWEN	MI		04/08/2022	4.125	238,759		300,000
100079501	PONCA CITY	OK		04/25/2022	6.625	109,709		140,000
100079502	BRIGANTINE	NJ		04/08/2022	5.250	339,181		455,000
100079503	WASHOUGAL	WA		04/25/2022	3.999	147,626		245,000

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100079504	REISTERSTOWN	MD		04/25/2022	3.375	142,352		265,000
100079505	PARIS	TN		04/25/2022	4.875	182,131		224,000
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022	3.750	615,937		800,000
100079507	CENTENNIAL	CO		04/25/2022	3.125	204,581		450,000
100079508	WOODINVILLE	WA		04/08/2022	3.875	630,994		1,225,000
100079509	ROSCOE	IL		04/08/2022	4.750	185,482		215,000
100079510	PORTLAND	OR		04/25/2022	4.625	381,085		477,000
100079511	ALMA	MI		04/25/2022	4.750	115,724		163,000
100079512	VANCOUVER	WA		04/25/2022	4.375	363,846		453,000
100079513	DULUTH	GA		04/25/2022	4.625	1,335,805		1,800,000
100079514	DEAL	NJ		04/08/2022	6.125	1,820,593		2,600,000
100079515	PARK FOREST	IL		04/08/2022	5.625	139,829		205,000
100079516	DECATUR	AL		04/08/2022	4.750	161,184		230,000
100079517	SAINT PETE BEACH	FL		04/25/2022	4.375	1,151,856		1,550,000
100079518	ATHENS	AL		04/25/2022	4.375	174,787		225,000
100079519	YUKON	OK		04/08/2022	6.000	114,747		153,000
100079520	PIGEON FORGE	TN		04/25/2022	4.999	619,348		775,000
100079521	ABITA SPRINGS	LA		04/25/2022	4.750	227,674		250,000
100079522	BRADENTON	FL		04/08/2022	4.625	299,908		500,000
100079523	TAYLORS	SC		04/25/2022	6.125	112,926		138,000
100079524	WAUCONDA	IL		04/25/2022	7.375	289,446		390,000
100079525	WEST PALM BEACH	FL		04/25/2022	3.375	1,375,219		2,300,000
100079526	MARY ESTHER	FL		04/08/2022	6.750	140,467		171,000
100079527	LAFAYETTE	LA		04/25/2022	4.625	153,013		319,000
100079528	CHARLOTTE	NC		04/25/2022	5.250	205,478		294,000
100079529	SAN LUCAS	CA		04/08/2022	5.750	131,329		190,000
100079530	SNOHOMISH	WA		04/25/2022	5.000	1,049,063		1,450,000
100079531	WINTER GARDEN	FL		04/25/2022	6.125	269,792		410,000
100079532	DALLAS	GA		04/25/2022	5.499	259,439		389,000
100079533	GRAYSON	GA		04/08/2022	4.625	210,956		335,000
100079534	ROCKWALL	TX		04/25/2022	6.999	200,803		253,000
100079535	THORNTON	CO		04/25/2022	7.375	552,929		750,000
100079536	CLAYTON	GA		04/08/2022	5.849	154,929		235,000
100079537	MIAMI	FL		04/25/2022	6.999	274,169		355,000
100079538	NAPA	CA		04/25/2022	4.875	313,644		2,450,000
100079539	QUEEN CREEK	AZ		04/25/2022	6.250	215,277		325,000
100079541	ROCKWALL	TX		04/25/2022	6.999	243,499		310,000
100079542	COMPTON	CA		04/08/2022	3.875	215,431		525,000
100079543	CORAL SPRINGS	FL		04/25/2022	5.250	2,073,265		2,700,000
100079544	LOS ANGELES	CA		04/25/2022	5.749	570,652		720,000
100079545	SAVANNAH	GA		04/08/2022	5.750	341,514		420,000
100079546	HOLLYWOOD	SC		04/08/2022	7.999	107,110		165,000
100079547	PARK CITY	UT		04/08/2022	4.750	1,051,391		1,400,000
100079548	SANTA BARBARA	CA		04/25/2022	4.000	1,062,005		1,700,000
100079549	CHICAGO	IL		04/25/2022	6.000	157,431		220,000
100079550	VIRGINIA BEACH	VA		04/08/2022	5.250	407,690		805,000
100079551	WINTER GARDEN	FL		04/08/2022	5.125	289,474		480,000
100079552	WEST PALM BEACH	FL		04/25/2022	6.500	404,954		480,000
100079553	LAS VEGAS	NV		04/25/2022	4.750	201,203		265,000
100079554	KAILUA KONA	HI		04/25/2022	4.750	839,214		1,105,000
100079555	PORT SAINT LUCIE	FL		04/08/2022	7.750	156,139		200,000
100079556	SAN BERNARDINO	CA		04/08/2022	5.625	444,294		510,000
100079558	MANDEVILLE	LA		04/25/2022	4.500	324,940		460,000
100079559	CARLSBAD	CA		04/08/2022	3.750	782,426		1,240,000
100079560	HOLIDAY	FL		04/25/2022	4.875	133,374		183,000
100079561	CHICAGO	IL		04/25/2022	3.875	147,167		275,000
100079562	ORLANDO	FL		04/25/2022	5.500	210,756		275,000
100079563	HOLLY HILL	FL		04/25/2022	5.500	1,042,294		1,560,000
100079564	ST GEORGE	UT		04/25/2022	4.375	642,998		822,000
100079565	FOLSOM	CA		04/25/2022	6.249	265,217		560,000
100079566	NORTH MYRTLE BEACH	SC		04/25/2022	6.125	133,619		161,000
100079567	PALM BAY	FL		04/08/2022	5.125	253,498		372,000
100079568	DEERFIELD BEACH	FL		04/25/2022	5.374	109,189		306,000
100079570	DUNWOODY	GA		04/25/2022	4.625	210,905		598,000
100079571	LAS VEGAS	NV		04/25/2022	4.625	215,158		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100079572	HARRISON	ID		04/25/2022	4.750	275,784		415,000
100079573	MODESTO	CA		04/25/2022	5.000	579,527		860,000
100079574	CANYON COUNTRY	CA		04/08/2022	6.625	250,566		460,000
100079575	MYRTLE BEACH	SC		04/25/2022	6.625	133,864		160,000
100079576	PARK CITY	UT		04/08/2022	4.125	540,942		1,100,000
100079577	CLINTON	MD		04/25/2022	3.375	281,008		465,000
100079578	PASADENA	CA		04/25/2022	4.750	700,559		1,550,000
100079579	LOS ANGELES	CA		04/25/2022	4.750	826,299		1,600,000
100079580	PHOENIX	AZ		04/25/2022	4.625	764,779		1,031,000
100079581	VISTA	CA		04/25/2022	4.375	542,044		675,000
100079582	MIAMI	FL		04/08/2022	4.625	555,125		912,000
100079583	AUSTIN	TX		04/25/2022	4.500	918,283		1,300,000
100079584	MESA	AZ		04/08/2022	3.875	392,594		1,650,000
100079585	SAN RAFAEL	CA		04/08/2022	7.125	1,105,946		1,640,000
100079586	WINTER GARDEN	FL		04/25/2022	5.124	213,778		495,000
100079588	SAINT CLOUD	FL		04/25/2022	5.875	191,541		290,000
100079589	SAN MATEO	CA		04/25/2022	4.250	1,045,312		1,500,000
100079590	FORT LAUDERDALE	FL		04/08/2022	4.750	165,599		220,000
100079591	CHULA VISTA	CA		04/08/2022	4.875	467,168		880,000
100079592	NEW YORK	NY		04/25/2022	5.000	1,326,544		2,600,000
100079593	MIAMI BEACH	FL		04/25/2022	4.125	292,308		390,000
100079594	LAS VEGAS	NV		04/08/2022	4.750	151,874		300,000
100079595	SAN DIEGO	CA		04/25/2022	4.500	921,313		1,345,000
100079596	LOS ANGELES	CA		04/08/2022	3.875	718,064		990,000
100079597	STARKE	FL		04/08/2022	5.625	118,601		202,000
100079598	ANSONIA	CT		04/08/2022	5.500	264,949		315,000
100079599	OGDEN	UT		04/25/2022	4.374	121,068		318,000
100079600	WINTER GARDEN	FL		04/25/2022	5.625	319,811		429,000
100079601	MCHENRY	IL		04/25/2022	6.625	339,478		463,000
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022	5.375	443,971		560,000
100079603	DAYTONA BEACH	FL		04/25/2022	4.874	204,210		323,000
100079604	NEWARK	DE		04/25/2022	5.375	245,451		317,000
100079605	PORT SAINT LUCIE	FL		04/25/2022	7.000	254,879		331,000
100079606	KATY	TX		04/08/2022	4.875	444,457		640,000
100079607	SAN JOSE	CA		04/08/2022	3.625	1,279,404		2,700,000
100079608	OVIEDO	FL		04/25/2022	6.125	515,164		700,000
100079609	SUNNY ISLES BEACH	FL		04/25/2022	5.750	134,655		190,000
100079610	IRRIGON	OR		04/08/2022	5.250	149,827		250,000
100079611	AUBURN	WA		04/25/2022	4.375	247,592		405,000
100079612	NEWARK	CA		04/25/2022	4.750	487,130		950,000
100079613	OJAI	CA		04/25/2022	5.375	1,794,666		2,900,000
100079614	CROSS HILL	SC		04/25/2022	3.875	224,375		430,000
100079615	MIDWAY	UT		04/08/2022	5.000	110,679		150,000
100079616	SAN JOSE	CA		04/25/2022	5.375	1,226,581		1,680,000
100079617	MIAMI	FL		04/25/2022	6.750	160,965		205,000
100079618	WAUKEGAN	IL		04/08/2022	4.625	104,065		200,000
100079619	EL CAJON	CA		04/08/2022	5.250	345,114		615,000
100079620	CLARKDALE	AZ		04/08/2022	4.249	150,064		408,000
100079622	POTOMAC	MD		04/25/2022	4.375	1,726,837		2,590,000
100079623	NASHVILLE	TN		04/08/2022	4.875	195,264		295,000
100079624	SUNNYVALE	TX		04/08/2022	3.625	204,362		624,000
100079625	TEHACHAPI	CA		04/25/2022	4.500	101,272		145,000
100079626	MYRTLE BEACH	SC		04/08/2022	5.125	140,707		230,000
100079627	HOLLYWOOD	FL		04/08/2022	5.125	333,789		428,000
100079628	WEST PALM BEACH	FL		04/25/2022	7.750	128,194		160,000
100079629	NORTHRIDGE	CA		04/08/2022	4.125	1,484,612		1,897,196
100079630	LAS VEGAS	NV		04/08/2022	3.875	176,204		310,000
100079631	CLE ELUM	WA		04/08/2022	4.625	407,867		751,000
100079632	MOLALLA	OR		04/08/2022	5.500	126,970		670,000
100079633	ROUND ROCK	TX		04/08/2022	4.125	479,354		605,000
100079634	THONOTOSASSA	FL		04/25/2022	5.365	1,097,609		1,400,000
100079635	ORLANDO	FL		04/25/2022	4.875	257,979		357,000
100079636	MYRTLE BEACH	SC		04/08/2022	5.625	106,815		130,000
100079637	PONTE VEDRA BEACH	FL		04/08/2022	5.124	809,192		1,075,000
100079638	PALMDALE	CA		04/08/2022	5.000	428,844		552,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100079639	CHICAGO	IL		04/08/2022	5.500	1,703,389		2,400,000
100079640	MERCER ISLAND	WA		04/08/2022	5.250	1,044,102		3,575,000
100079641	BOLINGBROOK	IL		04/08/2022	5.375	307,759		400,000
100079642	SCOTTSDALE	AZ		04/08/2022	3.999	562,362		1,007,000
100079643	PENROSE	CO		04/08/2022	5.875	198,141		290,000
100079644	MYRTLE BEACH	SC		04/25/2022	4.750	300,768		395,000
100079645	PHOENIX	AZ		04/08/2022	5.375	316,234		550,000
100079646	COMPTON	CA		04/08/2022	4.375	290,894		565,000
100079647	GWYNN OAK	MD		04/08/2022	5.125	252,206		350,000
100079648	WOODRIDGE	IL		04/08/2022	5.625	143,863		185,000
100079649	LAS VEGAS	NV		04/25/2022	5.750	245,451		399,900
100079650	PARK CITY	UT		04/08/2022	4.500	1,454,299		1,950,000
100079651	FORT WALTON BEACH	FL		04/08/2022	4.875	244,103		320,000
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022	6.625	394,893		687,000
100079653	SARASOTA	FL		04/08/2022	4.000	261,516		400,000
100079654	BONITA SPRINGS	FL		04/08/2022	5.625	115,256		152,000
100079655	HOUSTON	TX		04/08/2022	5.500	257,070		338,000
100079656	MIAMI BEACH	FL		04/25/2022	5.250	302,954		450,000
100079657	BRADENTON	FL		04/08/2022	4.375	2,367,990		3,470,000
100079658	ORLANDO	FL		04/25/2022	4.875	328,127		455,000
100079659	KISSIMMEE	FL		04/08/2022	5.125	471,637		690,000
100079660	CAPE CORAL	FL		04/08/2022	4.625	159,646		228,000
100079661	WHITES CREEK	TN		04/08/2022	6.374	156,307		200,000
100079662	WESTON	FL		04/08/2022	4.625	384,323		684,000
100079663	PARMA	MI		04/08/2022	4.624	190,762		277,000
100079664	MIAMI	FL		04/08/2022	4.750	240,949		360,000
100079665	HOLLYWOOD	FL		04/08/2022	4.249	201,584		329,000
100079666	HOLLYWOOD	FL		04/08/2022	4.500	205,208		310,000
100079667	MIAMI	FL		04/08/2022	4.750	254,132		380,000
100079668	SAN ANTONIO	TX		04/08/2022	3.875	204,376		300,000
100079669	WESTPORT	WA		04/08/2022	5.250	212,101		270,000
100079670	KATY	TX		04/25/2022	5.250	309,607		392,000
100079671	MOSES LAKE	WA		04/25/2022	4.625	189,133		280,000
100079672	SAN DIEGO	CA		04/08/2022	7.000	539,086		715,000
100079673	GARLAND	TX		04/25/2022	5.249	198,917		262,000
100079674	ZEPHYRHILLS	FL		04/08/2022	4.875	166,226		233,000
100079675	SURFSIDE BEACH	SC		04/25/2022	5.499	181,303		229,000
100079676	PARK CITY	UT		04/08/2022	4.125	279,984		483,000
100079677	TOMBALL	TX		04/08/2022	3.750	241,005		332,000
100079678	HONOLULU	HI		04/25/2022	5.250	260,762		355,000
100079679	SAN DIEGO	CA		04/25/2022	4.125	445,926		940,350
100079680	PARK CITY	UT		04/08/2022	4.500	279,476		370,000
100079681	WALNUT CREEK	CA		04/08/2022	4.750	1,198,570		1,705,000
100079682	SIMPSONVILLE	SC		04/25/2022	5.500	442,922		585,000
100079683	GARLAND	TX		04/25/2022	5.374	149,402		184,000
100079684	PARK CITY	UT		04/08/2022	5.500	277,129		370,000
100079685	PARK CITY	UT		04/25/2022	5.500	280,665		370,000
100079686	GLENDALE	AZ		04/25/2022	5.125	274,789		375,000
100079687	HOLLYWOOD	FL		04/08/2022	4.500	205,212		308,000
100079688	MIAMI	FL		04/08/2022	6.374	289,809		385,000
100079689	PARK CITY	UT		04/08/2022	4.500	656,082		875,000
100079690	DAVENPORT	FL		04/25/2022	4.750	215,556		322,000
100079691	SAINT CLOUD	FL		04/25/2022	4.750	229,632		345,000
100079692	DAVENPORT	FL		04/25/2022	5.750	156,335		214,000
100079693	DESERT HOT SPRINGS	CA		04/08/2022	7.500	240,441		390,000
100079694	FRIENDSWOOD	TX		04/25/2022	7.000	181,951		210,000
100079695	MINNEAPOLIS	MN		04/08/2022	5.125	146,071		200,000
100079696	AVENTURA	FL		04/08/2022	5.375	161,718		280,000
100079697	PARK CITY	UT		04/25/2022	5.499	614,739		845,000
100079698	BELTSVILLE	MD		04/08/2022	3.250	347,577		630,000
100079699	HOLLYWOOD	FL		04/08/2022	4.875	710,349		1,000,000
100079700	DAVENPORT	FL		04/08/2022	6.500	307,961		393,000
100079701	HOLLYWOOD	FL		04/25/2022	5.000	361,364		520,000
100079702	WESTON	FL		04/25/2022	5.250	193,702		266,000
100079703	CHICAGO	IL		04/25/2022	5.500	172,277		235,000

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	2	3					Additional	
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100079704	WINTER GARDEN	FL		04/25/2022	6.625	398,607		527,000
100079705	LAGUNA NIGUEL	CA		04/25/2022	3.625	951,187		2,850,000
100079706	SUN VALLEY	NV		04/25/2022	5.250	210,184		270,000
100079707	SPRING	TX		04/08/2022	4.875	175,095		240,000
100079708	KIHEI	HI		04/25/2022	5.000	303,658		425,000
100079709	DOVER	FL		04/25/2022	6.625	341,125		400,000
100079710	MORRISON	CO		04/08/2022	6.125	595,986		815,000
100079711	NORTHBROOK	IL		04/08/2022	3.750	354,773		650,000
100079712	DESTIN	FL		04/08/2022	4.750	245,841		320,000
100079713	PORT CHARLOTTE	FL		04/08/2022	5.875	173,046		230,000
100079714	HAVERTOWN	PA		04/08/2022	6.250	334,409		403,000
100079715	RIVERVIEW	FL		04/25/2022	4.875	230,984		330,000
100079716	LADERA RANCH	CA		04/25/2022	6.125	1,350,573		1,690,000
100079717	WINTER GARDEN	FL		04/25/2022	5.375	332,525		521,000
100079718	SAN DIEGO	CA		04/08/2022	3.250	641,507		1,165,000
100079719	SAN JOSE	CA		04/25/2022	6.500	610,287		1,350,000
100079720	VISTA	CA		04/08/2022	4.875	663,835		815,000
100079721	PANAMA CITY BEACH	FL		04/08/2022	4.375	199,564		400,000
100079722	HUMBLE	TX		04/08/2022	5.249	260,152		315,000
100079723	GALLATIN	TN		04/08/2022	5.375	304,736		401,000
100079724	MINNEAPOLIS	MN		04/25/2022	5.875	159,261		205,000
100079725	BRYN MAWR	PA		04/08/2022	6.750	726,899		1,025,000
100079726	TUJUNGA	CA		04/08/2022	3.625	475,525		1,230,000
100079727	PALM DESERT	CA		04/08/2022	4.000	246,026		385,000
100079728	HUFFMAN	TX		04/08/2022	4.625	450,642		557,800
100079729	LYNWOOD	CA		04/25/2022	4.375	476,333		748,000
100079730	CLINTON	CT		04/08/2022	5.375	272,130		335,000
100079731	PALM DESERT	CA		04/08/2022	4.000	198,050		310,000
100079732	CHERRY LOG	GA		04/08/2022	4.875	187,834		363,000
100079733	SAN JOSE	CA		04/08/2022	3.125	1,128,921		2,500,000
100079734	SEASIDE	OR		04/25/2022	5.250	465,498		650,000
100079735	HOUSTON	TX		04/25/2022	5.874	306,020		355,000
100079736	WESLEY CHAPEL	FL		04/08/2022	4.875	275,061		450,000
100079737	EVERETT	WA		04/25/2022	4.875	227,534		319,000
100079738	SEASIDE	OR		04/08/2022	5.624	587,081		750,000
100079739	SEASIDE	OR		04/25/2022	5.624	483,830		625,000
100079740	BAY HARBOR ISLAND	FL		04/25/2022	4.875	577,171		785,000
100079741	VALLEY CENTER	CA		04/08/2022	4.375	940,375		1,450,000
100079742	MISSION VIEJO	CA		04/08/2022	4.125	344,564		855,000
100079743	MESQUITE	TX		04/08/2022	4.875	233,959		324,000
100079744	FAYETTEVILLE	GA		04/25/2022	5.000	250,083		320,000
100079745	RIALTO	CA		04/08/2022	3.875	474,978		610,000
100079746	GREEN BAY	WI		04/25/2022	4.750	171,391		225,000
100079747	ROY	WA		04/25/2022	4.750	397,729		524,000
100079748	MIAMI	FL		04/08/2022	5.000	697,403		899,000
100079749	APPLE VALLEY	CA		04/25/2022	4.749	389,358		580,000
100079750	LOS ANGELES	CA		04/08/2022	3.250	1,541,622		4,300,000
100079751	KISSIMMEE	FL		04/25/2022	4.874	195,269		377,000
100079752	DANBURY	CT		04/08/2022	4.875	833,422		1,191,000
100079753	GUTTENBERG	NJ		04/08/2022	4.374	164,266		235,000
100079754	ORLANDO	FL		04/08/2022	4.875	236,269		326,000
100079755	ORLANDO	FL		04/25/2022	5.500	391,474		475,000
100079756	RALEIGH	NC		04/25/2022	4.625	479,964		685,000
100079757	ANTIOCH	CA		04/08/2022	4.000	443,405		940,000
100079759	WALNUT	CA		04/08/2022	4.125	1,811,008		2,435,000
100079760	LAKE CITY	FL		04/08/2022	6.375	146,103		175,000
100079761	PEMBROKE PINES	FL		04/08/2022	3.250	360,674		750,000
100079762	OSWEGO	IL		04/25/2022	6.250	238,933		310,000
100079763	KISSIMMEE	FL		04/25/2022	5.500	192,215		239,000
100079764	DORAL	FL		04/08/2022	5.000	209,566		345,000
100079765	NORTH MYRTLE BEACH	SC		04/25/2022	5.000	263,791		337,000
100079766	LAS VEGAS	NV		04/25/2022	5.375	254,902		300,000
100079767	ORLANDO	FL		04/08/2022	5.250	409,748		525,000
100079768	SAN FRANCISCO	CA		04/08/2022	3.125	587,366		1,560,000
100079769	SCOTTSDALE	AZ		04/08/2022	3.125	354,565		945,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100079770	SAN FRANCISCO	CA		04/08/2022	4.375	742,983		1,052,000
100079771	LAFAYETTE	CA		04/08/2022	3.375	913,051		2,000,000
100079772	DAVENPORT	FL		04/08/2022	5.875	185,566		245,000
100079773	NORTH MYRTLE BEACH	SC		04/08/2022	4.875	139,291		185,000
100079774	LOMITA	CA		04/08/2022	3.125	266,275		830,000
100079775	BRADENTON BEACH	FL		04/08/2022	5.250	363,812		465,000
100079776	DRAIN	OR		04/25/2022	4.375	199,960		256,000
100079777	LONG BEACH	CA		04/08/2022	6.750	466,885		810,000
100079778	LONG BEACH	CA		04/08/2022	6.375	168,219		475,000
100079779	MURRIETA	CA		04/25/2022	5.625	464,457		750,000
100079780	REDLANDS	CA		04/08/2022	4.375	783,431		974,000
100079781	POMPANO BEACH	FL		04/25/2022	5.625	380,117		450,000
100079782	HURST	TX		04/08/2022	4.500	128,129		170,000
100079783	MIAMI	FL		04/08/2022	5.250	265,473		380,000
100079784	BORING	OR		04/25/2022	5.874	446,573		685,500
100079785	AVONDALE	AZ		04/08/2022	4.500	128,004		470,000
100079786	SAN CLEMENTE	CA		04/08/2022	5.125	1,234,174		1,689,000
100079787	DESTIN	FL		04/25/2022	4.750	180,399		235,000
100079788	HOMESTEAD	FL		04/25/2022	4.375	151,381		225,000
100079789	SAN DIEGO	CA		04/08/2022	3.125	520,242		1,380,000
100079790	SUNRISE	FL		04/25/2022	6.000	101,696		124,000
100079791	SAN BERNARDINO	CA		04/08/2022	3.875	285,526		390,000
100079792	HOUSTON	TX		04/25/2022	5.750	444,837		536,000
100079793	OAKLAND	CA		04/08/2022	3.125	815,522		2,000,000
100079794	PHOENIX	AZ		04/25/2022	4.250	299,456		900,000
100079795	POCATELLO	ID		04/25/2022	4.999	166,168		330,000
100079796	EL MONTE	CA		04/08/2022	4.750	583,930		816,000
100079797	DEERFIELD BEACH	FL		04/25/2022	5.999	615,778		865,000
100079798	UPLAND	CA		04/25/2022	4.000	479,028		650,000
100079799	PHOENIX	AZ		04/25/2022	4.750	375,334		490,000
100079800	ORLANDO	FL		04/25/2022	5.625	116,114		150,500
100079801	FAYETTEVILLE	TN		04/08/2022	5.750	227,358		285,000
100079802	MELROSE PARK	IL		04/25/2022	6.375	143,278		236,000
100079803	UPLAND	CA		04/25/2022	3.875	396,503		545,000
100079804	TAMPA	FL		04/08/2022	6.875	248,891		310,000
100079805	AUSTIN	TX		04/08/2022	3.875	301,472		432,000
100079806	DRIPPING SPRINGS	TX		04/08/2022	5.999	386,439		480,000
100079807	JACKSONVILLE	FL		04/08/2022	6.374	312,947		400,000
100079808	ORANGE BEACH	AL		04/08/2022	6.625	720,334		925,000
100079809	RICHMOND	TX		04/25/2022	4.999	295,539		355,000
100079810	HONOLULU	HI		04/08/2022	4.125	542,148		770,000
100079811	FONTANA	CA		04/08/2022	3.875	508,896		700,000
100079812	CLOVIS	CA		04/08/2022	4.500	539,333		1,160,000
100079813	CYPRESS	TX		04/25/2022	5.750	150,004		210,000
100079814	LIBERTY	MO		04/25/2022	5.750	253,844		300,000
100079815	ORANGE BEACH	AL		04/08/2022	6.625	644,781		830,000
100079817	WINTER GARDEN	FL		04/25/2022	5.375	245,946		329,000
100079818	CYPRESS	TX		04/25/2022	5.500	196,246		280,000
100079819	WINNETKA	CA		04/25/2022	4.999	542,208		755,000
100079820	MIAMI	FL		04/25/2022	6.624	1,035,940		1,385,000
100079821	GREEN BAY	WI		04/08/2022	6.375	140,033		175,000
100079822	GREEN COVE SPRINGS	FL		04/25/2022	4.624	183,085		260,000
100079823	PANAMA CITY BEACH	FL		04/25/2022	4.750	456,668		600,000
100079824	VALENCIA	CA		04/08/2022	3.500	555,886		850,000
100079825	HIGHLAND	CA		04/25/2022	4.250	359,305		503,000
100079826	LAKE GENEVA	WI		04/08/2022	5.000	181,838		235,000
100079827	SANTA CRUZ	CA		04/08/2022	4.500	1,513,006		2,657,000
100079829	DRAPER	UT		04/08/2022	4.500	612,021		1,017,000
100079830	KISSIMMEE	FL		04/08/2022	5.749	199,566		785,000
100079831	RICHMOND	TX		04/25/2022	4.875	276,042		380,000
100079832	MANASSAS	VA		04/08/2022	4.625	216,300		305,000
100079833	MIAMI	FL		04/08/2022	5.250	831,451		1,200,000
100079834	PASCO	WA		04/25/2022	4.000	163,504		335,000
100079835	MAUK	GA		04/25/2022	4.625	387,946		598,000
100079836	LAS VEGAS	NV		04/08/2022	5.999	335,342		391,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100079837	PHOENIX	AZ		04/25/2022	5.625	648,393		1,075,000
100079838	ROSENBERG	TX		04/25/2022	5.375	352,153		376,000
100079839	NEW MILFORD	CT		04/08/2022	4.500	120,452		160,000
100079840	RENTON	WA		04/25/2022	4.250	254,997		340,000
100079841	ALIQUIPPA	PA		04/08/2022	5.125	269,270		355,000
100079842	DORAL	FL		04/08/2022	4.375	601,757		1,035,000
100079843	OROVILLE	CA		04/08/2022	6.000	224,715		297,000
100079844	FINDLAY	OH		04/08/2022	5.000	533,067		710,000
100079845	WESTMINSTER	CA		04/25/2022	4.500	880,312		1,165,000
100079846	SILVER SPRING	MD		04/08/2022	5.375	489,330		670,000
100079847	MCKINNEY	TX		04/08/2022	4.625	372,957		562,000
100079848	PALO PINTO	TX		04/25/2022	5.000	464,084		650,000
100079849	FRANKLIN	TN		04/25/2022	4.875	289,362		795,000
100079850	APPLE VALLEY	UT		04/25/2022	4.624	301,668		625,000
100079851	FREMONT	CA		04/08/2022	3.500	1,189,743		2,500,000
100079852	BISHOP	GA		04/08/2022	6.750	968,006		1,200,000
100079853	HOLLYWOOD	FL		04/25/2022	5.250	1,532,970		2,520,000
100079854	WESTMINSTER	CA		04/25/2022	4.500	861,807		1,140,000
100079855	LAUREL	MD		04/25/2022	6.750	136,198		172,000
100079856	HOUSTON	TX		04/08/2022	4.000	227,840		312,000
100079857	PANAMA CITY BEACH	FL		04/08/2022	6.125	181,768		219,700
100079858	SAINT AUGUSTINE	FL		04/25/2022	4.625	240,093		308,000
100079859	SNOHOMISH	WA		04/25/2022	6.250	578,652		685,000
100079860	LA HABRA	CA		04/25/2022	3.999	466,302		730,000
100079861	BALDWIN	MD		04/25/2022	5.375	535,247		672,000
100079862	FRIENDSWOOD	TX		04/08/2022	3.500	202,747		318,000
100079863	BAILEY	CO		04/08/2022	4.000	691,304		1,560,000
100079864	NORTH PORT	FL		04/25/2022	4.875	312,229		435,000
100079865	SAINT CLOUD	FL		04/25/2022	5.000	193,750		372,000
100079866	NORTH LAS VEGAS	NV		04/25/2022	5.125	433,188		533,000
100079867	SEATTLE	WA		04/25/2022	5.375	865,663		1,080,500
100079868	PHOENIX	AZ		04/25/2022	6.625	267,576		355,000
100079869	ROLLING HILLS ESTATES	CA		04/08/2022	5.625	2,228,495		2,700,000
100079870	ORLANDO	FL		04/08/2022	4.999	253,951		306,000
100079871	SEATAC	WA		04/25/2022	5.375	606,642		740,000
100079872	GALVESTON	TX		04/25/2022	5.375	258,127		275,500
100079873	VALLEJO	CA		04/08/2022	3.250	277,206		545,000
100079874	SAN DIMAS	CA		04/08/2022	3.875	578,521		850,000
100079875	CAPE CANAVERAL	FL		04/08/2022	4.749	641,277		900,000
100079876	PARK CITY	UT		04/08/2022	4.750	314,055		410,000
100079877	ORLANDO	FL		04/25/2022	6.000	106,055		127,500
100079878	BONITA SPRINGS	FL		04/25/2022	4.875	436,003		545,000
100079879	HOUSTON	TX		04/08/2022	5.125	248,198		303,700
100079880	DESTIN	FL		04/08/2022	5.750	325,248		440,000
100079881	GRESHAM	OR		04/08/2022	4.375	170,168		405,000
100079882	GRASS VALLEY	CA		04/08/2022	4.125	840,047		1,695,000
100079883	AVENTURA	FL		04/25/2022	4.125	294,440		430,000
100079884	COSTA MESA	CA		04/08/2022	3.625	949,670		1,426,000
100079885	MALIBU	CA		04/08/2022	5.625	5,211,546		8,500,000
100079886	GERMANTOWN	MD		04/08/2022	3.500	345,342		730,000
100079887	MIDVALE	UT		04/08/2022	4.250	358,057		515,000
100079888	TOWSON	MD		04/25/2022	5.000	574,003		750,000
100079889	NIPOMO	CA		04/08/2022	3.999	542,371		1,085,000
100079890	STOCKTON	CA		04/08/2022	6.625	233,700		320,000
100079891	ZEPHYRHILLS	FL		04/08/2022	4.875	176,841		245,000
100079892	PORT SAINT LUCIE	FL		04/08/2022	4.750	126,599		425,000
100079893	GAINESVILLE	FL		04/25/2022	6.875	148,834		170,000
100079894	HUNTINGTON BEACH	CA		04/25/2022	4.500	796,843		1,130,000
100079895	SAFETY HARBOR	FL		04/08/2022	4.999	508,783		702,000
100079896	PARK CITY	UT		04/08/2022	4.500	299,033		398,000
100079897	MARICOPA	AZ		04/25/2022	7.250	387,930		455,000
100079898	WINTER GARDEN	FL		04/08/2022	5.750	266,118		330,000
100079899	MEMPHIS	TN		04/08/2022	4.750	117,082		142,500
100079900	MIAMI	FL		04/25/2022	5.000	497,090		545,000
100079901	CAPE CORAL	FL		04/25/2022	4.375	276,128		355,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100079902	MIAMI BEACH	FL		04/08/2022	5.750	449,115		640,000
100079903	STOCKBRIDGE	GA		04/08/2022	5.125	297,447		358,000
100079904	MOORESVILLE	NC		04/25/2022	5.375	351,548		430,000
100079905	VALRICO	FL		04/08/2022	4.250	428,904		738,000
100079906	RANCHO PALOS VERDES	CA		04/08/2022	3.125	1,085,319		3,000,000
100079907	SANTA CRUZ	CA		04/25/2022	4.250	987,743		1,410,000
100079908	HALLANDALE BEACH	FL		04/08/2022	6.750	406,461		533,000
100079909	BOLINGBROOK	IL		04/25/2022	5.499	229,270		298,000
100079910	PACIFIC GROVE	CA		04/25/2022	3.875	561,295		825,000
100079911	RIVERSIDE	CA		04/08/2022	3.875	357,738		612,000
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022	3.500	266,823		420,000
100079913	LINCOLN	CA		04/25/2022	4.125	865,436		1,163,351
100079914	BOCA RATON	FL		04/08/2022	4.375	280,147		740,000
100079915	MYRTLE BEACH	SC		04/25/2022	4.000	143,514		201,000
100079916	BROKEN ARROW	OK		04/08/2022	3.875	167,128		287,000
100079917	PORTLAND	OR		04/25/2022	3.875	350,119		601,000
100079918	GREER	SC		04/08/2022	4.000	174,749		278,000
100079919	SCOTTSDALE	AZ		04/25/2022	4.625	875,294		1,150,000
100079920	PERRY HALL	MD		04/08/2022	3.875	360,299		575,000
100079921	SANTA CLARITA	CA		04/25/2022	5.125	824,469		1,100,000
100079922	HOUSTON	TX		04/25/2022	4.500	343,595		451,000
100079923	OCALA	FL		04/08/2022	5.374	290,696		355,000
100079924	ARLINGTON	TX		04/25/2022	4.500	210,802		276,000
100079925	BOWIE	MD		04/25/2022	3.250	204,047		426,500
100079926	COALINGA	CA		04/25/2022	4.750	151,767		186,000
100079927	PALM BEACH GARDENS	FL		04/25/2022	3.999	519,015		1,160,000
100079928	MIAMI	FL		04/25/2022	4.000	390,556		565,000
100079929	TROUTMAN	NC		04/25/2022	5.874	155,573		189,500
100079930	SURPRISE	AZ		04/25/2022	6.125	337,055		458,000
100079931	ROCK HILL	SC		04/25/2022	4.875	419,091		517,000
100079932	ORMOND BEACH	FL		04/25/2022	4.125	223,567		324,000
100079933	HOUSTON	TX		04/25/2022	4.250	233,280		311,000
100079934	KISSIMMEE	FL		04/25/2022	5.375	181,451		261,000
100079935	OCALA	FL		04/25/2022	4.250	254,863		343,000
100079936	TUCSON	AZ		04/08/2022	5.375	136,789		185,000
100079937	SOUTHLAKE	TX		04/25/2022	3.250	1,381,605		3,200,000
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022	3.999	575,522		860,000
100079939	PRESCOTT	AZ		04/08/2022	4.625	443,540		640,000
100079940	LAFAYETTE	IN		04/25/2022	5.750	136,675		155,000
100079941	ARROYO GRANDE	CA		04/08/2022	4.125	151,027		880,000
100079942	CYPRESS	TX		04/25/2022	5.375	317,871		406,000
100079943	ATASCADERO	CA		04/25/2022	6.875	615,501		800,000
100079944	HOUSTON	TX		04/25/2022	7.125	298,534		425,000
100079945	LAS VEGAS	NV		04/25/2022	6.750	451,209		576,000
100079946	SNOHOMISH	WA		04/25/2022	3.625	257,918		780,000
100079947	MIAMI	FL		04/08/2022	6.750	317,790		441,000
100079948	DESTIN	FL		04/25/2022	5.750	312,298		388,000
100079949	MIAMI	FL		04/25/2022	4.875	375,455		521,000
100079950	CANOGA PARK	CA		04/25/2022	4.375	506,452		1,010,000
100079951	MISSION VIEJO	CA		04/25/2022	3.625	430,752		1,458,000
100079952	ODENTON	MD		04/25/2022	4.875	317,112		440,000
100079953	COMMERCE CITY	CO		04/25/2022	4.000	297,977		436,000
100079954	COMMERCE CITY	CO		04/25/2022	5.125	468,193		570,000
100079955	PARK CITY	UT		04/25/2022	4.750	599,327		880,000
100079956	PANAMA CITY BEACH	FL		04/25/2022	5.750	212,012		282,500
100079957	TOMBALL	TX		04/25/2022	4.000	205,018		292,000
100079958	PANAMA CITY BEACH	FL		04/25/2022	4.250	261,416		405,000
100079959	MIAMI SHORES	FL		04/25/2022	4.875	1,060,614		1,415,000
100079960	CHICO	CA		04/08/2022	4.750	550,031		600,000
100079961	SUNRISE	FL		04/25/2022	5.250	99,950		125,000
100079962	CASTLE ROCK	CO		04/08/2022	4.250	1,207,733		1,441,000
100079963	JACKSONVILLE	FL		04/08/2022	5.500	292,848		345,000
100079964	OAKLEY	CA		04/25/2022	4.250	424,951		860,000
100079965	MIAMI	FL		04/25/2022	5.375	870,153		1,200,000
100079966	OAKLEY	CA		04/25/2022	4.250	414,820		860,000

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100079967	MIAMI BEACH	FL		04/08/2022	4.375	370,839		525,000
100079968	KISSIMMEE	FL		04/25/2022	4.875	294,916		410,000
100079969	TEMECULA	CA		04/25/2022	3.875	415,003		840,000
100079970	GLENDALE	CA		04/25/2022	3.875	1,406,900		1,925,000
100079971	WOODBRIDGE	VA		04/25/2022	4.875	252,722		350,000
100079972	MADERA	CA		04/25/2022	6.375	654,038		890,000
100079973	MISSOURI CITY	TX		04/25/2022	4.999	251,394		300,000
100079974	EL SOBRANTE	CA		04/25/2022	3.625	309,605		650,000
100079975	KATY	TX		04/25/2022	4.000	207,587		282,000
100079976	RICHMOND	TX		04/25/2022	4.990	249,907		270,000
100079977	WALNUT	CA		04/25/2022	3.875	693,811		1,065,000
100079978	FRIENDSWOOD	TX		04/25/2022	3.500	202,353		300,000
100079979	SACHSE	TX		04/25/2022	4.375	277,695		346,000
100079980	CHICAGO	IL		04/25/2022	4.875	207,397		256,000
100079981	OCALA	FL		04/25/2022	5.250	178,897		240,000
100079982	SURPRISE	AZ		04/25/2022	6.125	345,304		475,000
100079983	VENICE	FL		04/25/2022	4.999	209,130		285,000
100079984	CUTLER BAY	FL		04/25/2022	4.875	822,179		1,150,000
100079985	NORTH MYRTLE BEACH	SC		04/08/2022	5.499	405,711		515,000
100079986	PARK CITY	UT		04/25/2022	4.750	289,946		385,000
100079987	SAN ANTONIO	TX		04/25/2022	4.750	266,344		370,000
100079988	WEST VALLEY CITY	UT		04/25/2022	4.250	331,816		460,000
100079989	SAN FRANCISCO	CA		04/25/2022	3.875	1,022,474		1,750,000
100079990	VACAVILLE	CA		04/08/2022	4.125	483,816		610,000
100079991	FONTANA	CA		04/25/2022	4.125	564,858		760,000
100079992	SOCORRO	TX		04/25/2022	6.125	218,884		275,000
100079993	ZEPHYR COVE	NV		04/08/2022	5.125	1,301,059		1,652,000
100079994	MECHANICSVILLE	VA		04/25/2022	4.500	320,804		426,000
100079995	COMMERCE CITY	CO		04/25/2022	5.375	453,282		565,000
100079996	LAS VEGAS	NV		04/25/2022	3.375	1,128,235		2,375,000
100079997	HOLLYWOOD	FL		04/25/2022	3.875	180,616		385,000
100079998	LAKE WORTH	FL		04/25/2022	5.500	763,548		860,000
100079999	DURANT	OK		04/08/2022	4.750	173,965		243,000
100080000	WOODBRIDGE	VA		04/08/2022	6.374	152,467		185,000
100080001	LAS VEGAS	NV		04/08/2022	5.125	247,901		320,000
100080002	FAIRVIEW	TX		04/25/2022	3.875	1,945,716		2,700,000
100080003	CHANDLER	AZ		04/25/2022	5.125	368,704		458,000
100080004	MINNEAPOLIS	MN		04/08/2022	5.750	165,991		206,000
100080005	LITTLETON	CO		04/25/2022	5.250	797,013		1,020,000
100080006	ROSENBERG	TX		04/25/2022	4.625	233,144		325,000
100080007	WEST PALM BEACH	FL		04/25/2022	4.375	199,761		285,000
100080008	LAFAYETTE	OR		04/08/2022	4.125	385,474		490,000
100080009	NORTHVILLE	MI		04/25/2022	4.625	182,472		225,000
100080010	OCALA	FL		04/25/2022	5.875	210,358		260,000
100080011	PITTSBURGH	PA		04/25/2022	4.750	123,229		159,000
100080012	ANTIOCH	CA		04/08/2022	4.625	644,677		910,000
100080013	DALY CITY	CA		04/25/2022	4.375	994,812		1,724,500
100080014	SAN CLEMENTE	CA		04/08/2022	3.875	1,760,772		3,000,000
100080015	EAST WENATCHEE	WA		04/08/2022	4.250	314,560		545,000
100080016	BRISBANE	CA		04/08/2022	3.875	973,260		1,559,000
100080017	SAN FRANCISCO	CA		04/08/2022	4.375	1,079,198		1,550,000
100080018	WELLINGTON	FL		04/25/2022	3.875	393,667		652,000
100080019	PORTSMOUTH	VA		04/08/2022	7.750	160,807		177,300
100080020	VANCOUVER	WA		04/08/2022	3.875	99,546		355,000
100080021	WOODLAND	CA		04/08/2022	4.750	358,429		470,000
100080022	MULINO	OR		04/08/2022	5.625	633,940		934,200
100080023	TACOMA	WA		04/08/2022	4.500	239,300		340,000
100080024	HENDERSON	NV		04/08/2022	3.375	171,440		455,000
100080025	FRISCO	TX		04/08/2022	4.875	463,683		640,000
100080026	MARYSVILLE	WA		04/08/2022	4.625	518,020		645,000
100080027	RICHARDSON	TX		04/08/2022	5.000	256,348		325,000
100080028	TUSTIN	CA		04/08/2022	4.625	1,435,933		2,400,000
100080029	BEND	OR		04/08/2022	4.125	346,306		750,000
100080030	MONTEBELLO	CA		04/08/2022	3.875	855,667		1,100,000
100080031	BUFORD	GA		04/08/2022	4.875	214,092		317,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100080032	CORONA	CA		04/08/2022	4.625	797,184		1,060,000
100080033	SAN JOSE	CA		04/08/2022	3.875	702,894		1,330,000
100080034	RIVERSIDE	CA		04/08/2022	4.500	382,181		720,000
100080035	PARKER	TX		04/08/2022	4.375	1,085,046		1,400,000
100080036	PISMO BEACH	CA		04/08/2022	3.500	372,056		607,000
100080037	WESTPORT	WA		04/08/2022	6.500	415,648		558,000
100080038	ORMOND BEACH	FL		04/08/2022	4.750	496,038		712,000
100080039	WHITTIER	CA		04/08/2022	4.625	572,201		630,000
100080040	SANTA BARBARA	CA		04/08/2022	3.875	886,328		1,225,000
100080041	EL MONTE	CA		04/25/2022	4.125	1,090,388		1,820,000
100080042	ASPEN	CO		04/08/2022	4.500	895,000		1,700,000
100080043	VALENCIA	CA		04/25/2022	4.875	421,278		550,000
100080044	SANTA BARBARA	CA		04/08/2022	3.875	720,949		1,000,000
100080045	VENTURA	CA		04/08/2022	3.375	1,113,977		1,715,000
100080046	LAKE FOREST	CA		04/25/2022	3.875	1,131,043		1,550,000
100080047	PONTE VERDE BEACH	FL		04/08/2022	4.875	332,759		523,795
100080048	UPLAND	CA		04/08/2022	4.125	478,890		695,000
100080049	SAN LEANDRO	CA		04/08/2022	3.875	757,104		1,120,000
100080050	SAN ANTONIO	TX		04/08/2022	5.125	265,051		328,000
100080051	WESTMINSTER	CA		04/25/2022	3.750	590,005		880,000
100080052	ARCADIA	CA		04/25/2022	3.750	690,802		959,990
100080053	DIAMOND BAR	CA		04/08/2022	4.125	367,428		530,000
100080054	ALHAMBRA	CA		04/25/2022	3.750	436,058		690,000
100080055	HAYWARD	CA		04/08/2022	3.875	915,557		1,320,000
100080056	UPLAND	CA		04/08/2022	3.750	440,723		725,000
100080057	CHINO HILLS	CA		04/25/2022	3.750	596,425		890,000
100080371	JURUPA VALLEY	CA		04/14/2022	6.250	565,643		680,000
100080372	FORT WORTH	TX		04/14/2022	4.625	199,071		303,000
100080373	HUNTINGTON BEACH	CA		04/14/2022	5.250	480,596		990,000
100080374	SCOTTSDALE	AZ		04/14/2022	5.875	1,534,901		1,950,000
100080375	PARMA	OH		04/14/2022	4.750	234,375		260,000
100080376	RANCHO CUCAMONGA	CA		04/14/2022	4.990	484,624		965,000
100080377	VICTORIA	TX		04/14/2022	5.250	291,807		350,000
100080378	FRESNO	CA		04/14/2022	4.250	340,338		430,000
100080379	REDDING	CA		04/14/2022	5.750	640,229		732,000
100080380	CHULA VISTA	CA		04/14/2022	5.250	761,963		925,000
100080381	LAHAINA	HI		04/14/2022	5.990	418,124		520,000
100080382	SAN DIEGO	CA		04/14/2022	4.000	205,326		260,000
100080383	GARDEN GROVE	CA		04/14/2022	4.250	489,180		925,000
100080384	ACWORTH	GA		04/14/2022	5.125	348,702		446,000
100080385	LOS ANGELES	CA		04/14/2022	5.125	2,123,641		2,670,000
100080386	FORT LAUDERDALE	FL		04/14/2022	5.250	366,284		810,000
100080387	DENISON	TX		04/14/2022	4.875	154,958		232,000
100080388	PARADISE	CA		04/14/2022	4.750	342,116		450,000
100080389	GALVESTON	TX		04/14/2022	4.125	260,974		532,000
100080392	DENISON	TX		04/14/2022	4.750	154,019		254,000
100080393	LAHAINA	HI		04/14/2022	4.875	396,324		550,000
100080394	MIRAMAR BEACH	FL		04/14/2022	4.500	1,402,489		1,750,000
100080395	LOS ANGELES	CA		04/14/2022	5.500	803,452		1,100,000
100080397	GARDEN GROVE	CA		04/14/2022	4.625	410,731		835,000
100080398	WOODLAND HILLS	CA		04/14/2022	4.750	1,039,251		1,380,000
100080399	JACKSONVILLE	FL		04/14/2022	6.500	212,852		250,000
100080400	FOREST GROVE	OR		04/14/2022	4.500	353,991		550,000
100080401	BRADENTON	FL		04/14/2022	5.250	287,642		353,000
100080402	VALLEY VILLAGE	CA		04/14/2022	4.750	522,663		808,000
100080404	STOCKTON	CA		04/14/2022	6.500	598,314		675,000
100080405	INDIO	CA		04/14/2022	4.875	656,194		810,000
100080406	NIPOMO	CA		04/14/2022	4.500	511,448		1,050,000
100080407	INDIO	CA		04/14/2022	4.875	475,608		580,000
100080408	LOS ANGELES	CA		04/14/2022	5.250	1,028,125		1,310,000
100080409	GLENDALE	AZ		04/14/2022	5.125	644,809		799,000
100080410	LOS ANGELES	CA		04/14/2022	5.250	1,107,062		1,404,000
100080412	MESA	AZ		04/14/2022	5.500	272,002		380,000
100080413	PHOENIX	AZ		04/14/2022	5.750	373,118		450,000
100080414	RICHMOND	TX		04/14/2022	6.125	567,871		649,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100080416	PALM CITY	FL		04/14/2022	5.125	344,190		425,000
100080417	BRADENTON	FL		04/14/2022	5.625	278,477		335,000
100080418	SACRAMENTO	CA		04/14/2022	5.375	154,796		210,000
100080419	BELLAIRE	TX		04/14/2022	5.875	270,937		336,000
100080420	SARASOTA	FL		04/14/2022	5.375	166,025		200,000
100080421	LAHAINA	HI		04/14/2022	5.250	339,925		500,000
100080422	GRAND PRAIRIE	TX		04/14/2022	6.375	224,966		315,000
100080424	HOLLY HILL	FL		04/14/2022	6.000	269,788		360,000
100080425	ORLANDO	FL		04/14/2022	4.875	198,060		302,000
100080426	LITTLE ELM	TX		04/14/2022	6.250	280,247		346,000
100080427	HOUSTON	TX		04/14/2022	5.625	280,374		385,000
100080528	LA HABRA	CA		04/12/2022	5.000	465,604		570,000
100080835	CLEARWATER	FL		04/22/2022	7.250	266,256		365,000
100080838	LOS ANGELES	CA		04/01/2022	3.875	375,707		535,000
100080882	MANALAPAN	NJ		04/22/2022	4.875	305,604		390,000
100080892	CASA GRANDE	AZ		04/01/2022	5.625	440,525		483,333
100080893	CASA GRANDE	AZ		04/22/2022	5.625	440,520		483,333
100080899	EVERGREEN	CO		04/22/2022	4.625	464,197		780,000
100080900	TAMPA	FL		04/01/2022	6.375	304,920		315,000
100080902	FORT WALTON BEACH	FL		04/01/2022	6.250	398,206		485,000
100080914	JOSHUA TREE	CA		04/01/2022	5.250	500,083		560,000
100080920	STOCKTON	CA		04/01/2022	4.875	449,081		565,000
100080923	WHEAT RIDGE	CO		04/01/2022	4.000	352,716		730,000
100080925	JURUPA VALLEY	CA		04/22/2022	5.125	659,508		832,500
100080926	ONTARIO	CA		04/01/2022	5.250	703,154		965,000
100080930	DOWNEY	CA		04/01/2022	3.625	268,449		600,000
100080931	PASADENA	CA		04/01/2022	5.875	1,542,888		1,650,000
100080932	PLAYA DEL REY	CA		04/01/2022	5.750	774,859		840,000
100080934	ELK GROVE	CA		04/01/2022	5.625	795,984		900,000
100080936	ROCKLIN	CA		04/01/2022	5.500	381,377		450,000
100080937	GLENDALE	CA		04/01/2022	4.375	734,397		1,100,000
100080938	PALM DESERT	CA		04/01/2022	4.875	2,048,474		3,500,000
100080940	WHITNEY	TX		04/01/2022	5.750	369,486		387,000
100080942	ELLWOOD CITY	PA		04/01/2022	5.875	182,926		240,000
100080943	DRAPER	UT		04/01/2022	3.375	578,567		1,170,000
100080944	QUEEN CREEK	AZ		04/01/2022	3.875	460,869		660,000
100080948	ORLAND PARK	IL		04/01/2022	5.125	1,032,497		1,300,000
100081799	HUTCHINSON ISLAND	FL		04/27/2022	7.075	873,147		1,100,000
100081832	GUERNEVILLE	CA		04/27/2022	6.880	521,514		595,950
100081833	HAMDEN	CT		04/27/2022	7.250	202,326		256,000
100081865	CORONA	CA		04/27/2022	7.197	292,422		350,000
100082115	RANCHO MIRAGE	CA		04/14/2022	5.500	459,654		550,000
100082117	HOLLYWOOD	SC		04/14/2022	4.625	507,205		678,000
100082118	PEARLAND	TX		04/14/2022	6.125	224,331		640,000
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022	4.000	1,542,710		3,100,000
100082122	BRADENTON	FL		04/14/2022	7.125	740,250		880,000
100082127	GATLINBURG	TN		04/14/2022	4.250	526,328		720,000
100082130	PARK CITY	UT		04/14/2022	4.625	2,952,959		3,750,000
100082131	FORT LAUDERDALE	FL		04/14/2022	4.250	322,811		450,000
100082133	OJAI	CA		04/14/2022	3.875	391,721		1,125,000
100082134	SAN LUIS OBISPO	CA		04/14/2022	3.875	1,709,840		2,200,000
100082142	FORT LAUDERDALE	FL		04/14/2022	6.750	127,899		244,000
100082145	BERMUDA DUNES	CA		04/14/2022	5.375	1,559,412		1,900,000
100082149	BLUFFDALE	UT		04/14/2022	4.250	908,658		1,550,000
100082150	MIAMI	FL		04/14/2022	4.750	379,898		464,000
100082152	SAN CLEMENTE	CA		04/14/2022	6.000	2,083,252		2,201,000
100082153	SAN FRANCISCO	CA		04/14/2022	5.000	1,114,315		1,495,000
100082158	ROUND ROCK	TX		04/14/2022	6.000	350,207		410,000
100082162	NEW RIVER	AZ		04/14/2022	4.625	457,794		846,000
100082164	HOLLYWOOD	FL		04/14/2022	6.250	534,395		580,000
100082165	POMPANO BEACH	FL		04/14/2022	6.500	153,119		185,000
100082166	SAN DIEGO	CA		04/14/2022	5.125	1,482,056		1,630,000
100082167	LOS ANGELES	CA		04/14/2022	6.625	1,077,202		1,385,000
100082169	REDONDO BEACH	CA		04/14/2022	4.125	583,617		770,000
100082171	KATY	TX		04/14/2022	6.625	239,378		296,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082172	VISTA	CA		04/14/2022	5.000	897,545		1,025,000
100082173	DALLAS	TX		04/14/2022	6.990	410,845		585,000
100082176	REDONDO BEACH	CA		04/14/2022	3.750	819,921		1,640,000
100082177	QUEEN CREEK	AZ		04/14/2022	4.875	395,350		575,000
100082180	LEXINGTON	SC		04/14/2022	6.875	275,563		310,000
100082182	RANCHO MURIETA	CA		04/14/2022	4.875	563,022		825,000
100082184	LEONARD	TX		04/14/2022	5.750	305,801		348,000
100082185	GRANITE BAY	CA		04/14/2022	4.250	541,442		1,343,000
100082189	MANTECA	CA		04/14/2022	6.875	802,946		850,000
100082190	ORLANDO	FL		04/14/2022	5.375	426,717		460,000
100082191	DULUTH	GA		04/14/2022	6.125	1,032,739		1,335,000
100082192	LOS ANGELES	CA		04/14/2022	5.250	3,810,685		5,300,000
100082193	GREENVILLE	SC		04/14/2022	6.125	113,004		225,000
100082200	MODESTO	CA		04/14/2022	7.625	777,281		855,000
100082201	LATHRUP VILLAGE	MI		04/14/2022	6.875	328,792		380,000
100082234	GLENDORA	CA		04/14/2022	4.875	2,105,374		3,500,000
100082235	NEWPORT BEACH	CA		04/14/2022	3.875	1,172,900		3,200,000
100082237	HOUSTON	TX		04/14/2022	6.000	331,761		370,000
100082250	GALVESTON	TX		04/14/2022	4.375	629,215		815,000
100082251	HIGHLAND	UT		04/14/2022	5.000	1,362,836		1,650,000
100082258	REDDING	CA		04/14/2022	5.750	365,928		395,000
100082261	GRESHAM	OR		04/14/2022	6.125	409,004		500,000
100082262	HOMESTEAD	FL		04/14/2022	5.125	726,495		950,000
100082270	LAKE ARROWHEAD	CA		04/14/2022	4.125	552,212		1,200,000
100082272	FOLSOM	CA		04/14/2022	4.750	1,048,313		1,400,000
100082274	DENVER	CO		04/14/2022	4.875	758,126		1,500,000
100082280	LODI	CA		04/14/2022	4.500	645,989		938,000
100082282	BURBANK	CA		04/14/2022	5.500	2,094,502		2,551,000
100082291	LONG BEACH	CA		04/14/2022	4.000	1,081,087		2,300,000
100082295	LONG BEACH	CA		04/14/2022	5.750	878,093		950,000
100082297	POMPANO BEACH	FL		04/14/2022	5.250	416,317		510,000
100082298	WACO	TX		04/14/2022	5.500	1,227,031		1,500,000
100082300	BRADENTON	FL		04/14/2022	6.250	888,523		1,102,000
100082306	PINE	CO		04/14/2022	5.250	208,917		383,000
100082313	PARKLAND	FL		04/14/2022	5.375	728,382		800,000
100082316	NAPLES	FL		04/14/2022	6.375	566,732		735,000
100082317	GREER	SC		04/14/2022	6.875	1,362,459		1,700,000
100082318	FRISCO	TX		04/14/2022	5.375	1,040,474		1,775,000
100082323	BEAUFORT	SC		04/14/2022	6.250	287,463		305,000
100082324	SIMPSONVILLE	SC		04/14/2022	6.875	351,673		370,000
100082325	ROUND ROCK	TX		04/14/2022	6.000	339,135		400,000
100082327	AUSTIN	TX		04/14/2022	5.875	1,804,659		1,975,000
100082328	MONTGOMERY	TX		04/14/2022	5.375	1,070,377		1,330,000
100082329	LA HABRA HEIGHTS	CA		04/14/2022	6.000	1,513,467		1,830,000
100082331	NORTHRIDGE	CA		04/14/2022	5.375	1,481,221		1,785,000
100082339	MONTGOMERY	TX		04/14/2022	6.875	469,900		508,000
100082340	HERRIMAN	UT		04/14/2022	5.625	453,167		495,000
100082348	AUSTIN	TX		04/14/2022	7.375	524,983		550,000
100082350	PORT BOLIVAR	TX		04/14/2022	5.875	681,706		830,000
100082352	SAN DIEGO	CA		04/14/2022	5.500	458,612		550,000
100082354	PRESCOTT	AZ		04/14/2022	5.750	483,416		525,000
100082356	SAN DIEGO	CA		04/14/2022	5.500	1,135,768		1,245,000
100082357	PORT SAINT LUCIE	FL		04/14/2022	7.125	477,094		545,000
100082360	SCOTTSDALE	AZ		04/14/2022	5.500	516,535		900,000
100082361	MIAMI	FL		04/14/2022	5.750	460,967		515,000
100082367	SUMMERVILLE	SC		04/22/2022	5.500	594,046		730,000
100082377	HAINES CITY	FL		04/14/2022	6.375	295,225		315,000
100082381	TORRANCE	CA		04/14/2022	5.375	1,127,219		1,250,000
100082386	DOWNEY	CA		04/14/2022	5.500	1,388,179		1,500,000
100082448	LOS ANGELES	CA		05/17/2022	4.500	437,748		900,000
100082471	STOCKTON	CA		04/22/2022	4.000	709,037		1,500,000
100082534	GALVESTON	TX		04/20/2022	6.250	128,802		316,000
100082535	LEWISVILLE	TX		04/20/2022	5.813	1,303,030		1,650,000
100082536	MIAMI	FL		04/20/2022	5.562	574,456		875,000
100082537	CLIFFSIDE PARK	NJ		04/20/2022	5.672	341,027		430,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082540	HUBBARD	OR		04/20/2022	5.970	266,235		540,000
100082548	PARKLAND	FL		04/20/2022	6.595	554,967		760,000
100082550	LONG BEACH	CA		04/20/2022	5.413	507,315		641,000
100082551	KISSIMMEE	FL		04/20/2022	5.450	329,316		476,000
100082553	SAN DIEGO	CA		04/20/2022	5.573	835,124		1,330,000
100082555	LAKEWOOD	CO		04/20/2022	6.270	232,209		267,000
100082556	COCONUT CREEK	FL		04/20/2022	5.937	187,937		230,000
100082558	RICHMOND	TX		04/20/2022	5.450	263,138		450,000
100082559	GLENDALE	CA		04/20/2022	5.462	555,195		762,000
100082560	NAVARRE	FL		04/20/2022	5.412	825,409		1,070,000
100082561	HOLLYWOOD	FL		04/20/2022	6.200	128,742		180,000
100082562	TALLAHASSEE	FL		04/20/2022	6.340	160,106		255,000
100082563	TOMS RIVER	NJ		04/20/2022	5.580	381,743		575,000
100082565	MASON	OH		04/20/2022	7.110	421,778		550,000
100082566	MIRAMAR BEACH	FL		04/27/2022	6.562	572,592		820,000
100082568	HOMESTEAD	FL		04/20/2022	6.500	160,371		220,000
100082570	PINECREST	FL		04/20/2022	5.427	4,219,628		5,750,000
100082572	MIAMI	FL		04/27/2022	5.852	2,202,927		2,600,000
100082573	MARTINEZ	CA		04/20/2022	5.520	796,123		2,000,000
100082578	PALATINE	IL		04/20/2022	5.862	337,248		512,000
100082584	SAN DIEGO	CA		04/14/2022	6.750	854,703		925,000
100082585	CAPE CORAL	FL		04/14/2022	6.500	259,497		280,000
100082586	CONROE	TX		04/14/2022	5.990	346,707		410,000
100082587	LITTLE ELM	TX		04/14/2022	6.250	276,947		380,000
100082588	EL DORADO HILLS	CA		04/14/2022	5.500	1,026,250		1,491,000
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022	6.990	208,702		242,000
100082590	ATLANTA	GA		04/14/2022	6.990	349,390		440,000
100082591	VICTORVILLE	CA		04/14/2022	4.750	352,630		467,545
100082592	SAN DIEGO	CA		04/14/2022	5.500	398,775		600,000
100082593	LOVELAND	CO		04/14/2022	4.625	285,936		597,000
100082594	CORONA DEL MAR	CA		04/14/2022	5.125	1,884,688		3,445,000
100082595	GUTHRIE	OK		04/14/2022	6.250	103,100		129,000
100082596	BERMUDA DUNES	CA		04/14/2022	5.250	603,174		741,000
100082597	BROOKLYN	NY		04/14/2022	5.750	2,578,125		3,430,000
100082598	SEABROOK	TX		04/14/2022	5.750	185,805		290,000
100082599	QUOGUE	NY		04/14/2022	6.375	1,990,870		2,800,000
100082600	WAREHAM	MA		04/14/2022	4.990	218,803		292,000
100082601	CARROLLTON	TX		04/14/2022	5.625	655,778		821,000
100082602	PHILADELPHIA	PA		04/14/2022	4.750	361,246		485,000
100082603	FEDERAL WAY	WA		04/14/2022	5.750	594,041		685,000
100082604	HEWLETT	NY		04/14/2022	5.500	629,670		780,000
100082605	RESEDA	CA		04/14/2022	4.625	426,000		555,000
100082606	SACRAMENTO	CA		04/14/2022	5.625	248,412		325,000
100082607	CHATSWORTH	CA		04/14/2022	5.500	459,900		800,000
100082608	HOLLYWOOD	FL		04/14/2022	4.990	269,341		390,000
100082609	SANTA ANA	CA		04/14/2022	4.990	383,017		835,000
100082610	LOS ANGELES	CA		04/14/2022	4.625	350,812		795,000
100082611	RUNNING SPRINGS	CA		04/14/2022	5.625	716,013		1,000,000
100082612	LOS ANGELES	CA		04/14/2022	4.875	317,678		530,000
100082613	WAPPINGERS FALLS	NY		04/14/2022	6.375	198,940		280,000
100082614	FRESNO	CA		04/14/2022	4.625	494,026		620,000
100082615	LOS ANGELES	CA		04/14/2022	4.875	426,212		625,000
100082616	IMPERIAL	CA		04/14/2022	5.500	215,479		450,000
100082617	CEDAR GROVE	NJ		04/14/2022	4.875	676,016		835,000
100082618	ORANGE	CA		04/14/2022	4.875	1,423,800		2,480,000
100082619	RANCHO SANTA FE	CA		04/14/2022	4.750	1,894,840		4,900,000
100082620	TEMECULA	CA		04/14/2022	5.375	509,670		630,000
100082621	WEST CHICAGO	IL		04/14/2022	6.125	368,652		430,000
100082622	GRANADA HILLS	CA		04/14/2022	5.625	887,519		975,000
100082623	PALM SPRINGS	CA		04/14/2022	4.990	916,155		1,500,000
100082624	PALM COAST	FL		04/14/2022	5.875	635,449		950,000
100082625	MOUNT PLEASANT	SC		04/14/2022	5.990	1,226,321		1,350,000
100082627	KAILUA KONA	HI		04/14/2022	4.625	504,052		1,000,000
100082629	WALNUT CREEK	CA		04/14/2022	4.750	225,808		965,000
100082631	SHALLOTTE	NC		04/14/2022	6.625	160,724		235,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082632	CHICAGO	IL		04/14/2022	5.125	131,742		175,000
100082635	WAKE FOREST	NC		04/14/2022	6.125	422,710		519,000
100082636	NORTHRIDGE	CA		04/14/2022	6.250	870,030		1,200,000
100082640	MIAMI	FL		04/14/2022	4.750	441,836		590,000
100082641	JACKSONVILLE	FL		04/14/2022	4.750	201,150		319,000
100082642	HAMPSTEAD	MD		04/14/2022	5.125	322,785		580,000
100082644	OXNARD	CA		04/14/2022	5.990	517,425		760,000
100082645	MORGAN HILL	CA		04/14/2022	5.625	641,875		1,968,000
100082647	KISSIMMEE	FL		04/14/2022	6.750	495,573		639,500
100082648	FRESNO	CA		04/14/2022	5.990	477,504		619,000
100082652	AVENTURA	FL		04/14/2022	4.625	259,106		355,000
100082703	LOS ANGELES	CA		04/20/2022	5.375	3,544,172		5,300,000
100082706	KENSINGTON	CA		04/20/2022	5.000	1,881,806		2,700,000
100082707	DANA POINT	CA		04/20/2022	5.125	1,133,026		1,400,000
100082709	IRVINE	CA		04/20/2022	6.000	990,770		1,230,000
100082710	LOS ANGELES	CA		04/20/2022	5.375	512,575		725,000
100082711	CARSON	CA		04/20/2022	4.500	655,270		805,000
100082712	VENICE	CA		04/20/2022	4.500	1,844,100		2,850,000
100082713	ORINDA	CA		04/20/2022	4.875	1,194,275		1,600,000
100082714	LOS ANGELES	CA		04/20/2022	4.125	536,184		1,015,000
100082715	NEWPORT	GBR		04/26/2022	5.490	83,417		130,000
100082716	NOTTINGHAM	GBR		04/26/2022	5.990	96,407		220,000
100082717	NOTTINGHAM	GBR		04/26/2022	5.990	179,668		410,000
100082718	CHESTER	GBR		04/26/2022	5.990	40,689		100,000
100082719	TEESSIDE	GBR		04/26/2022	5.490	52,586		120,000
100082720	BIRMINGHAM	GBR		04/26/2022	5.490	139,477		320,000
100082721	Amsterdam	NLD		04/27/2022	3.850	11,181		2,683
100082722	Amsterdam	NLD		04/27/2022	3.300	66,452		48,610
100082723	Amsterdam	NLD		04/27/2022	3.350	4,430		3,180
100082724	Amsterdam	NLD		04/27/2022	3.550	200,939		148,961
100082725	Amsterdam	NLD		04/27/2022	3.550	13,396		3,196
100082726	Amsterdam	NLD		04/27/2022	3.850	37,973		9,112
100082727	Amsterdam	NLD		04/27/2022	3.850	12,784		2,965
100082728	Amsterdam	NLD		04/27/2022	2.850	37,466		27,234
100082729	Amsterdam	NLD		04/27/2022	3.500	38,184		9,359
100082730	Amsterdam	NLD		04/27/2022	3.550	12,447		3,080
100082731	Amsterdam	NLD		04/27/2022	3.200	367,491		90,164
100082732	Amsterdam	NLD		04/27/2022	3.000	100,417		24,664
100082733	Amsterdam	NLD		04/27/2022	3.000	110,754		81,375
100082734	Amsterdam	NLD		04/27/2022	2.650	135,014		32,910
100082735	Amsterdam	NLD		04/27/2022	3.650	822,741		203,749
100082736	Amsterdam	NLD		04/27/2022	3.550	86,071		21,154
100082737	Amsterdam	NLD		04/27/2022	3.550	11,645		2,880
100082738	Amsterdam	NLD		04/27/2022	3.000	1,314,108		322,772
100082739	Amsterdam	NLD		04/27/2022	3.550	131,639		32,353
100082740	Amsterdam	NLD		04/27/2022	3.500	507,990		373,981
100082741	Amsterdam	NLD		04/27/2022	3.300	91,556		22,423
100082742	Amsterdam	NLD		04/27/2022	3.000	158,220		116,251
100082743	Amsterdam	NLD		04/27/2022	2.750	1,307,948		317,203
100082744	Amsterdam	NLD		04/27/2022	3.750	171,299		124,804
100082745	Amsterdam	NLD		04/27/2022	3.800	36,707		8,847
100082746	Amsterdam	NLD		04/27/2022	3.800	40,504		29,752
100082747	Amsterdam	NLD		04/27/2022	3.750	189,020		139,378
100082748	Amsterdam	NLD		04/27/2022	3.950	1,949,264		473,369
100082749	Amsterdam	NLD		04/27/2022	2.850	139,233		34,217
100082750	Amsterdam	NLD		04/27/2022	2.750	136,069		99,964
100082751	Amsterdam	NLD		04/27/2022	3.100	35,652		8,815
100082752	Amsterdam	NLD		04/27/2022	3.050	534,782		394,240
100082753	Amsterdam	NLD		04/27/2022	3.500	150,625		109,290
100082754	Amsterdam	NLD		04/27/2022	3.550	21,518		5,239
100082755	Amsterdam	NLD		04/27/2022	3.500	174,252		42,145
100082756	Amsterdam	NLD		04/27/2022	3.550	24,893		18,184
100082757	Amsterdam	NLD		04/27/2022	3.500	165,392		120,005
100082758	Amsterdam	NLD		04/27/2022	3.550	23,627		17,259
100082759	Amsterdam	NLD		04/27/2022	3.200	133,326		32,516

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082760	Amsterdam	NLD		04/27/2022	2.900	88,603		21,762
100082761	Amsterdam	NLD		04/27/2022	2.900	88,603		21,880
100082762	Amsterdam	NLD		04/27/2022	3.600	1,503,407		369,506
100082763	Amsterdam	NLD		04/27/2022	3.650	151,815		111,506
100082764	Amsterdam	NLD		04/27/2022	3.450	8,860		2,191
100082765	Amsterdam	NLD		04/27/2022	3.450	132,904		97,989
100082766	Amsterdam	NLD		04/27/2022	3.500	618,634		456,126
100082767	Amsterdam	NLD		04/27/2022	3.350	130,795		97,466
100082768	Amsterdam	NLD		04/27/2022	3.350	8,312		2,052
100082769	Amsterdam	NLD		04/27/2022	3.350	124,677		30,640
100082770	Amsterdam	NLD		04/27/2022	2.950	98,096		23,896
100082771	Amsterdam	NLD		04/27/2022	3.350	15,400		3,805
100082772	Amsterdam	NLD		04/27/2022	3.350	231,000		169,849
100082773	Amsterdam	NLD		04/27/2022	2.950	180,370		131,816
100082774	Amsterdam	NLD		04/27/2022	3.100	448,921		110,267
100082775	Amsterdam	NLD		04/27/2022	3.400	132,904		32,568
100082776	Amsterdam	NLD		04/27/2022	3.550	153,578		37,644
100082777	Amsterdam	NLD		04/27/2022	3.550	21,940		16,286
100082778	Amsterdam	NLD		04/27/2022	3.550	25,737		6,368
100082779	Amsterdam	NLD		04/27/2022	3.550	180,159		132,478
100082780	Amsterdam	NLD		04/27/2022	3.550	153,578		37,644
100082781	Amsterdam	NLD		04/27/2022	3.550	21,940		5,429
100082782	Amsterdam	NLD		04/27/2022	3.350	466,642		342,916
100082783	Amsterdam	NLD		04/27/2022	3.350	31,222		7,615
100082784	Amsterdam	NLD		04/27/2022	3.200	10,547,967		2,590,947
100082785	Amsterdam	NLD		04/27/2022	3.200	287,960		70,513
100082786	Amsterdam	NLD		04/27/2022	3.500	478,878		117,712
100082787	Amsterdam	NLD		04/27/2022	3.000	354,412		86,800
100082788	Amsterdam	NLD		04/27/2022	3.450	25,104		18,722
100082789	Amsterdam	NLD		04/27/2022	3.450	351,458		259,865
100082790	Amsterdam	NLD		04/27/2022	3.550	155,055		38,007
100082791	Amsterdam	NLD		04/27/2022	3.550	10,337		2,554
100082792	Amsterdam	NLD		04/27/2022	3.500	158,979		116,928
100082793	Amsterdam	NLD		04/27/2022	3.500	600,812		147,662
100082794	Amsterdam	NLD		04/27/2022	3.850	136,069		33,358
100082795	Amsterdam	NLD		04/27/2022	3.850	9,071		2,241
100082796	Amsterdam	NLD		04/27/2022	3.850	104,425		25,601
100082797	Amsterdam	NLD		04/27/2022	3.850	6,962		1,720
100082798	Amsterdam	NLD		04/27/2022	4.050	16,218		3,975
100082799	Amsterdam	NLD		04/27/2022	4.050	243,269		60,215
100082800	Amsterdam	NLD		04/27/2022	3.950	183,535		45,494
100082801	Amsterdam	NLD		04/27/2022	3.950	12,236		3,023
100082802	Amsterdam	NLD		04/27/2022	3.400	3,165,234		775,624
100082803	Amsterdam	NLD		04/27/2022	4.000	9,704		2,412
100082804	Amsterdam	NLD		04/27/2022	4.000	145,562		36,029
100082805	Amsterdam	NLD		04/27/2022	3.650	8,860		6,573
100082806	Amsterdam	NLD		04/27/2022	3.650	132,904		32,665
100082807	WINTER PARK	FL		04/28/2022	5.625	728,109		890,000
100082808	PACIFIC PALISADES	CA		04/28/2022	5.625	818,181		1,000,000
100082809	BEVERLY HILLS	CA		04/28/2022	5.875	4,709,608		5,750,000
100082810	SANTA MONICA	CA		04/28/2022	5.125	2,275,840		2,800,000
100082811	LONG BEACH	CA		04/28/2022	4.750	374,348		650,000
100082812	PLEASANT VIEW	UT		04/28/2022	4.625	686,098		1,700,000
100082813	PALMDALE	CA		04/28/2022	6.875	248,196		370,000
100082814	INLET BEACH	FL		04/28/2022	4.250	1,289,280		1,875,000
100082815	INDIO	CA		04/28/2022	5.625	1,017,500		1,700,000
100082816	LOS ANGELES	CA		04/28/2022	6.375	1,056,270		1,315,000
100082817	PALM SPRINGS	CA		04/28/2022	4.875	698,625		1,105,000
100082818	FORT WORTH	TX		04/28/2022	6.375	199,704		260,000
100082820	LOS ANGELES	CA		04/28/2022	5.000	2,853,984		3,775,000
100082821	CANYON LAKE	CA		04/28/2022	4.875	1,297,600		1,640,000
100082823	GARDENA	CA		04/28/2022	5.375	488,227		710,000
100082824	MANHATTAN BEACH	CA		04/28/2022	5.250	1,744,625		2,700,000
100082828	NEW ALBANY	OH		05/17/2022	6.625	794,835		1,030,000
100082830	SUNSET	SC		05/17/2022	5.500	3,393,724		4,275,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082831	BLOOMFIELD HILLS	MI		05/17/2022	4.750	418,463		590,000
100082843	KEY WEST	FL		05/17/2022	6.250	606,548		659,000
100082846	CORONA	CA		05/17/2022	5.875	935,225		1,620,000
100082848	PHOENIX	AZ		05/17/2022	5.500	751,458		830,000
100082852	KATY	TX		05/17/2022	6.375	345,578		464,000
100082853	LAKE ARROWHEAD	CA		05/17/2022	5.375	660,288		850,000
100082858	AUBURN	CA		05/17/2022	5.750	368,457		530,000
100082860	PHOENIX	AZ		05/17/2022	6.750	2,016,687		2,250,000
100082872	STREETSBORO	OH		05/17/2022	6.875	318,067		445,000
100082873	RIVERSIDE	CA		05/17/2022	5.625	751,761		824,000
100082874	DAVENPORT	FL		05/17/2022	6.500	166,725		385,000
100082875	DE LEON SPRINGS	FL		05/17/2022	6.625	444,567		480,000
100082877	SALT LAKE CITY	UT		05/17/2022	6.250	622,882		760,000
100082882	ELIZABETH	NJ		05/17/2022	6.875	308,913		330,000
100082884	FREMONT	CA		05/17/2022	5.250	1,833,473		3,100,000
100082885	SAINT GEORGE	UT		05/17/2022	5.250	867,464		1,060,000
100082890	WOODLAND	CA		05/17/2022	5.750	604,862		700,000
100082891	HOUSTON	TX		05/17/2022	5.250	860,843		1,200,000
100082893	BURBANK	CA		05/17/2022	5.625	2,030,713		2,199,000
100082894	SPARTANBURG	SC		05/17/2022	7.250	446,966		540,000
100082895	FOUNTAIN VALLEY	CA		05/17/2022	5.375	654,216		1,205,000
100082896	FRESNO	CA		05/17/2022	5.375	126,119		242,000
100082897	ORLANDO	FL		05/17/2022	6.375	202,004		283,000
100082898	CASTLE ROCK	CO		05/17/2022	7.500	775,026		825,000
100082900	BIG BEAR CITY	CA		05/17/2022	5.000	270,329		330,000
100082901	CHINO	CA		05/17/2022	4.875	540,511		626,000
100082902	WAXAHACHIE	TX		05/17/2022	7.375	917,980		997,000
100082903	SONORA	CA		05/17/2022	7.000	1,293,722		1,400,000
100082906	IRVINE	CA		05/17/2022	5.125	989,750		1,356,000
100082908	SAN PEDRO	CA		05/17/2022	5.000	874,251		1,010,000
100082911	HOUSTON	TX		05/17/2022	5.750	3,902,999		6,250,000
100082912	SACRAMENTO	CA		05/17/2022	5.625	350,489		380,000
100082913	NORTH SALT LAKE	UT		05/17/2022	5.750	556,939		679,000
100082915	ENCINITAS	CA		05/17/2022	5.000	1,518,817		2,000,000
100082918	HOUSTON	TX		05/17/2022	5.500	598,341		788,000
100082919	MERCER ISLAND	WA		05/17/2022	5.750	313,144		375,000
100082920	TEMECULA	CA		05/17/2022	5.750	764,076		860,000
100082921	PHOENIX	AZ		05/17/2022	8.500	341,581		395,000
100082922	HERCULES	CA		05/17/2022	7.500	1,056,466		1,200,000
100082926	MESQUITE	TX		05/17/2022	8.875	225,969		230,000
100082932	PLANO	TX		05/17/2022	6.375	540,659		653,000
100082933	MIAMI	FL		05/17/2022	6.500	511,362		580,000
100082980	WOODLAND HILLS	CA		05/05/2022	5.750	1,242,126		1,510,000
100082981	SARASOTA	FL		05/05/2022	6.990	358,187		389,000
100082985	FRANKFORD	DE		05/05/2022	5.750	263,403		370,000
100082990	CHICO	CA		05/05/2022	6.500	546,163		604,500
100082991	RICHMOND	CA		05/05/2022	5.990	365,778		450,000
100082994	PLAISTOW	NH		05/05/2022	5.875	395,559		594,000
100082996	ANDERSON IS	WA		05/05/2022	5.625	611,809		900,000
100082997	TORRANCE	CA		05/05/2022	5.625	1,023,250		1,300,000
100082999	HOMESTEAD	FL		05/05/2022	5.375	539,617		625,000
100083001	ACAMPO	CA		05/05/2022	6.125	648,952		883,000
100083003	PHOENIX	AZ		05/05/2022	6.250	617,666		755,000
100083004	EASTPOINT	FL		05/05/2022	4.875	126,031		255,000
100083005	FAIRFIELD	CT		05/05/2022	6.875	447,174		490,000
100083006	VINEYARD HAVEN	MA		05/05/2022	6.250	1,671,908		2,500,000
100083007	DRIFTWOOD	TX		05/05/2022	5.375	1,021,717		1,560,000
100083008	THOUSAND OAKS	CA		05/05/2022	5.125	840,056		1,425,000
100083009	HAWTHORNE	NJ		05/05/2022	7.500	643,926		730,000
100083010	MONMOUTH BEACH	NJ		05/05/2022	5.375	1,019,500		2,450,000
100083011	GALT	CA		05/05/2022	5.500	838,008		1,030,000
100083012	WOODLAND HILLS	CA		05/05/2022	4.990	787,761		1,300,000
100083013	PALM SPRINGS	CA		05/05/2022	4.875	974,002		1,400,000
100083014	GLEN ELLEN	CA		05/11/2022	4.825	1,620,136		2,300,000
100083015	BAKERSFIELD	CA		05/11/2022	5.500	256,759		335,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083016	DESTIN	FL		05/11/2022	5.363	341,363		500,000
100083017	OCEAN CITY	MD		05/11/2022	4.912	914,343		1,170,000
100083018	SAN DIEGO	CA		05/11/2022	3.950	1,246,829		1,590,000
100083019	PHOENIX	AZ		05/11/2022	4.912	506,947		850,000
100083020	SANTA CLARITA	CA		05/11/2022	4.000	491,012		856,000
100083021	TOWSON	MD		05/11/2022	4.937	351,328		443,000
100083022	SUNNY ISLES BEACH	FL		05/11/2022	4.637	2,708,214		3,950,000
100083024	ENUMCLAW	WA		05/11/2022	4.362	1,015,370		1,500,000
100083025	JACKSON	WY		05/11/2022	3.375	1,733,355		3,300,000
100083026	LOS ANGELES	CA		05/11/2022	3.512	3,145,261		5,200,000
100083027	GLENDORA	CA		05/11/2022	3.375	1,095,825		1,700,000
100083028	SOUTH RIVER	NJ		05/11/2022	3.737	194,760		425,000
100083029	HOUSTON	TX		05/11/2022	8.728	116,157		120,000
100083031	LOS ANGELES	CA		05/11/2022	4.750	445,011		660,000
100083032	BAYVILLE	NJ		05/11/2022	5.387	222,810		315,000
100083033	HAMPTON BAYS	NY		05/11/2022	4.987	544,430		825,000
100083034	SARASOTA	FL		05/11/2022	3.737	713,284		1,700,000
100083035	SHERMAN OAKS	CA		05/11/2022	5.200	999,853		1,375,000
100083036	CEDAR FALLS	IA		05/11/2022	6.455	141,079		218,000
100083037	CICERO	IL		05/11/2022	7.328	103,512		118,000
100083038	PALM DESERT	CA		05/11/2022	7.530	436,193		680,000
100083039	SARASOTA	FL		05/11/2022	4.462	333,974		538,000
100083040	MIAMI	FL		05/11/2022	6.980	803,618		936,000
100083041	SCHERTZ	TX		05/11/2022	7.777	176,456		207,000
100083042	GARDEN CITY	ID		05/11/2022	6.362	341,660		410,000
100083043	LITTLE ELM	TX		05/11/2022	7.255	614,042		640,000
100083044	ASPEN	CO		05/11/2022	7.097	2,413,250		3,155,000
100083045	HONOLULU	HI		05/11/2022	7.280	337,740		400,000
100083046	SAN DIEGO	CA		05/11/2022	6.627	2,514,509		2,900,000
100083047	PEMBROKE PINES	FL		05/11/2022	7.377	704,436		975,000
100083048	COTO DE CAZA	CA		05/11/2022	6.730	2,046,233		2,500,000
100083049	CORONA	CA		05/11/2022	7.375	764,143		1,020,000
100083050	OSWEGO	IL		05/11/2022	6.750	328,817		430,000
100083051	DAVIE	FL		05/11/2022	7.125	145,979		195,000
100083052	HELOTES	TX		05/11/2022	7.127	737,829		983,500
100083053	HOUSTON	TX		05/11/2022	7.255	297,615		350,000
100083058	SUNNY ISLES BEACH	FL		05/26/2022	4.325	879,514		1,425,000
100083062	BELVEDERE TIBURON	CA		05/26/2022	3.875	2,322,174		4,350,000
100083063	CONCORD	CA		05/26/2022	3.987	191,762		460,000
100083065	PHOENIX	AZ		05/26/2022	4.512	747,745		1,120,000
100083068	LINDEN	MI		05/26/2022	3.987	478,731		1,240,000
100083069	SAN JOSE	CA		05/26/2022	3.395	711,838		1,710,000
100083076	BUENA PARK	CA		05/26/2022	4.362	491,622		395,206
100083078	GLENDALE	CA		05/26/2022	4.450	685,867		1,216,584
100083088	BOGART	GA		05/26/2022	4.700	1,343,986		507,149
100083092	SAN DIEGO	CA		05/26/2022	7.602	526,374		677,000
100083093	PHELAN	CA		05/26/2022	7.165	326,681		395,000
100083103	REDONDO BEACH	CA		05/26/2022	4.612	563,908		1,299,000
100083106	PROSPER	TX		05/26/2022	7.505	1,528,851		1,950,000
100083134	LYNWOOD	CA		05/26/2022	7.165	332,470		550,000
100083162	NORTH LAS VEGAS	NV		05/26/2022	6.872	295,863		480,000
100083175	RANCHO PALOS VERDES	CA		05/26/2022	6.885	1,527,435		2,250,000
100083179	INGLEWOOD	CA		05/26/2022	7.897	789,032		950,000
100083180	HUTCHINSON ISLAND	FL		05/26/2022	6.905	3,616,694		4,850,000
100083187	ENCINO	CA		05/26/2022	6.780	636,610		775,000
100083188	FRANKLINVILLE	NJ		05/26/2022	6.697	608,392		800,000
100083198	NEWPORT BEACH	CA		05/26/2022	6.822	3,055,830		3,850,000
100083200	RANCHO CORDOVA	CA		05/26/2022	7.198	607,914		750,000
100083205	MARBLETON	WY		05/26/2022	7.272	193,748		230,000
100083216	PASADENA	CA		05/26/2022	7.297	1,541,538		1,850,000
100083219	NEWBERG	OR		05/26/2022	7.447	309,810		400,000
100083220	NORTHPORT	AL		05/26/2022	6.997	168,138		500,000
100083227	WEST TOLUCA LAKE	CA		05/26/2022	7.322	1,464,073		1,830,000
100083230	RIVERSIDE	CA		05/10/2022	6.125	413,113		580,000
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022	4.875	1,140,052		1,450,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083232	ATWATER	CA		05/10/2022	5.625	303,612		540,000
100083233	HOUSTON	TX		05/10/2022	7.875	137,214		145,000
100083234	FULLERTON	CA		05/10/2022	5.750	448,431		550,000
100083236	CORONA	CA		05/10/2022	4.990	598,161		795,000
100083238	JURUPA VALLEY	CA		05/10/2022	5.250	772,231		950,000
100083245	AUSTIN	TX		05/10/2022	6.625	393,447		550,000
100083247	HOUSTON	TX		05/10/2022	7.500	182,799		205,000
100083248	KATY	TX		05/10/2022	5.625	323,332		390,000
100083249	RIVERSIDE	CA		05/10/2022	5.500	1,161,753		1,350,000
100083257	KATY	TX		05/10/2022	5.625	211,472		250,000
100083259	LEMON GROVE	CA		05/10/2022	5.375	507,100		633,000
100083260	GAINESVILLE	FL		05/10/2022	5.625	298,952		370,000
100083261	NORTH HIGHLANDS	CA		05/10/2022	7.375	293,834		340,000
100083262	MURRIETA	CA		05/10/2022	6.625	448,216		670,000
100083266	ATWATER	CA		05/10/2022	5.500	962,968		1,200,000
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022	5.500	1,603,898		2,000,000
100083270	HUNTINGTON BEACH	CA		05/10/2022	5.990	1,253,702		1,550,000
100083274	ROCKVILLE	MD		05/10/2022	5.500	471,047		565,000
100083275	HUNTINGTON BEACH	CA		05/10/2022	5.750	1,452,600		1,800,000
100083276	SANTA MONICA	CA		05/10/2022	5.250	4,070,000		5,800,000
100083290	BEVERLY HILLS	CA		05/26/2022	6.500	3,539,375		4,675,000
100083291	VICTORVILLE	CA		05/26/2022	7.750	397,975		435,900
100083292	Amsterdam	NLD		05/27/2022	4.000	343,425		251,472
100083293	Amsterdam	NLD		05/27/2022	3.650	61,722		14,871
100083294	Amsterdam	NLD		05/27/2022	3.650	36,918		8,864
100083295	Amsterdam	NLD		05/27/2022	3.850	100,666		24,571
100083296	Amsterdam	NLD		05/27/2022	3.850	19,532		4,767
100083297	Amsterdam	NLD		05/27/2022	3.750	15,454		3,772
100083298	Amsterdam	NLD		05/27/2022	3.350	276,886		66,699
100083299	Amsterdam	NLD		05/27/2022	3.350	18,459		13,467
100083300	Amsterdam	NLD		05/27/2022	2.900	204,338		49,875
100083301	Amsterdam	NLD		05/27/2022	3.050	911,150		220,903
100083302	Amsterdam	NLD		05/27/2022	3.100	60,743		14,768
100083303	Amsterdam	NLD		05/27/2022	3.450	148,102		36,149
100083304	Amsterdam	NLD		05/27/2022	3.300	283,970		68,877
100083305	Amsterdam	NLD		05/27/2022	2.900	429,281		103,543
100083306	Amsterdam	NLD		05/27/2022	2.850	1,365,114		330,645
100083307	Amsterdam	NLD		05/27/2022	3.400	138,830		100,127
100083308	Amsterdam	NLD		05/27/2022	3.450	6,225		4,538
100083309	Amsterdam	NLD		05/27/2022	3.450	93,369		22,553
100083310	Amsterdam	NLD		05/27/2022	2.950	111,613		26,849
100083311	Amsterdam	NLD		05/27/2022	3.250	596,701		145,644
100083312	Amsterdam	NLD		05/27/2022	3.600	177,079		129,665
100083313	Amsterdam	NLD		05/27/2022	3.350	499,039		121,807
100083314	Amsterdam	NLD		05/27/2022	3.350	33,269		24,361
100083315	Amsterdam	NLD		05/27/2022	2.850	114,296		27,590
100083316	Amsterdam	NLD		05/27/2022	3.400	283,326		69,155
100083317	Amsterdam	NLD		05/27/2022	3.650	19,318		4,715
100083318	Amsterdam	NLD		05/27/2022	3.600	289,765		70,727
100083319	Amsterdam	NLD		05/27/2022	3.600	104,315		25,462
100083320	Amsterdam	NLD		05/27/2022	3.400	522,221		125,729
100083321	Amsterdam	NLD		05/27/2022	3.200	9,015		2,200
100083322	Amsterdam	NLD		05/27/2022	3.200	135,224		33,006
100083323	Amsterdam	NLD		05/27/2022	3.100	116,550		85,343
100083324	Amsterdam	NLD		05/27/2022	3.300	289,765		209,280
100083325	Amsterdam	NLD		05/27/2022	3.150	145,956		106,876
100083326	Amsterdam	NLD		05/27/2022	3.550	20,176		4,904
100083327	Amsterdam	NLD		05/27/2022	3.550	199,616		48,219
100083328	Amsterdam	NLD		05/27/2022	3.900	1,347,729		328,957
100083329	Amsterdam	NLD		05/27/2022	3.300	325,181		78,509
100083330	Amsterdam	NLD		05/27/2022	3.300	21,679		5,214
100083331	Amsterdam	NLD		05/27/2022	2.850	85,856		62,168
100083332	Amsterdam	NLD		05/27/2022	3.350	51,010		12,451
100083333	Amsterdam	NLD		05/27/2022	3.300	765,140		186,757
100083334	Amsterdam	NLD		05/27/2022	3.050	463,624		111,603

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083335	Amsterdam	NLD		05/27/2022	3.550	141,663		34,577
100083336	Amsterdam	NLD		05/27/2022	3.550	9,444		6,946
100083337	Amsterdam	NLD		05/27/2022	3.350	264,008		191,308
100083338	Amsterdam	NLD		05/27/2022	3.350	17,601		12,704
100083339	Amsterdam	NLD		05/27/2022	2.800	1,135,878		274,186
100083340	Amsterdam	NLD		05/27/2022	3.650	579,530		141,453
100083341	Amsterdam	NLD		05/27/2022	3.250	1,014,177		742,629
100083342	Amsterdam	NLD		05/27/2022	3.400	777,214		569,113
100083343	Amsterdam	NLD		05/27/2022	3.050	1,147,965		840,594
100083344	Amsterdam	NLD		05/27/2022	3.050	60,419		3,895
100083345	Amsterdam	NLD		05/27/2022	3.500	569,871		139,096
100083346	Amsterdam	NLD		05/27/2022	3.550	37,991		27,819
100083347	Amsterdam	NLD		05/27/2022	2.900	138,229		33,368
100083348	Amsterdam	NLD		05/27/2022	3.550	26,830		6,549
100083349	Amsterdam	NLD		05/27/2022	3.550	402,451		98,231
100083350	Amsterdam	NLD		05/27/2022	3.450	12,449		3,021
100083351	Amsterdam	NLD		05/27/2022	3.450	186,737		135,320
100083352	Amsterdam	NLD		05/27/2022	3.450	289,765		209,414
100083353	Amsterdam	NLD		05/27/2022	3.450	19,318		4,698
100083354	Amsterdam	NLD		05/27/2022	3.100	480,795		352,061
100083355	Amsterdam	NLD		05/27/2022	3.600	1,030,275		251,472
100083356	Amsterdam	NLD		05/27/2022	3.100	273,667		197,635
100083357	Amsterdam	NLD		05/27/2022	3.550	26,186		6,368
100083358	Amsterdam	NLD		05/27/2022	3.500	183,303		44,159
100083359	Amsterdam	NLD		05/27/2022	3.500	162,268		117,275
100083360	Amsterdam	NLD		05/27/2022	3.550	23,181		16,913
100083361	Amsterdam	NLD		05/27/2022	3.500	168,278		40,540
100083362	Amsterdam	NLD		05/27/2022	3.550	24,040		5,846
100083363	Amsterdam	NLD		05/27/2022	3.500	174,288		125,962
100083364	Amsterdam	NLD		05/27/2022	3.550	24,898		18,165
100083365	Amsterdam	NLD		05/27/2022	3.500	156,258		37,644
100083366	Amsterdam	NLD		05/27/2022	3.550	22,323		5,429
100083367	Amsterdam	NLD		05/27/2022	3.500	192,318		46,331
100083368	Amsterdam	NLD		05/27/2022	3.550	27,474		6,682
100083369	Amsterdam	NLD		05/27/2022	3.500	240,398		173,741
100083370	Amsterdam	NLD		05/27/2022	3.550	34,343		25,056
100083371	Amsterdam	NLD		05/27/2022	3.250	106,247		77,799
100083372	Amsterdam	NLD		05/27/2022	4.050	167,420		40,864
100083373	Amsterdam	NLD		05/27/2022	3.050	103,028		25,147
100083374	Amsterdam	NLD		05/27/2022	2.800	140,804		34,368
100083375	Amsterdam	NLD		05/27/2022	2.800	154,541		113,162
100083376	Amsterdam	NLD		05/27/2022	3.550	115,906		28,291
100083377	Amsterdam	NLD		05/27/2022	3.550	7,727		5,658
100083378	Amsterdam	NLD		05/27/2022	3.050	688,331		166,169
100083379	Amsterdam	NLD		05/27/2022	3.800	230,095		56,189
100083380	Amsterdam	NLD		05/27/2022	3.850	167,420		122,329
100083381	Amsterdam	NLD		05/27/2022	3.850	11,161		8,132
100083382	Amsterdam	NLD		05/27/2022	3.450	608,506		147,538
100083383	Amsterdam	NLD		05/27/2022	3.450	40,567		9,851
100083384	Amsterdam	NLD		05/27/2022	4.150	333,122		81,309
100083385	Amsterdam	NLD		05/27/2022	3.050	128,784		94,302
100083386	Amsterdam	NLD		05/27/2022	3.450	144,239		34,825
100083387	Amsterdam	NLD		05/27/2022	3.300	348,576		85,081
100083388	Amsterdam	NLD		05/27/2022	3.850	147,243		35,940
100083389	Amsterdam	NLD		05/27/2022	3.150	119,126		87,229
100083390	Amsterdam	NLD		05/27/2022	3.700	3,220,253		2,315,321
100083391	Amsterdam	NLD		05/27/2022	4.000	230,095		56,162
100083392	Amsterdam	NLD		05/27/2022	3.300	570,944		418,072
100083393	Amsterdam	NLD		05/27/2022	2.900	283,326		207,465
100083394	Amsterdam	NLD		05/27/2022	3.450	109,467		26,541
100083395	Amsterdam	NLD		05/27/2022	3.500	7,298		1,775
100083396	Amsterdam	NLD		05/27/2022	2.700	94,442		23,052
100083397	Amsterdam	NLD		05/27/2022	2.700	94,442		23,052
100083398	Amsterdam	NLD		05/27/2022	4.000	676,118		165,029
100083399	Amsterdam	NLD		05/27/2022	4.000	45,075		11,002

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083400	Amsterdam	NLD		05/27/2022	3.150	209,275		50,691
100083401	Amsterdam	NLD		05/27/2022	3.150	1,957,523		477,797
100083402	Amsterdam	NLD		05/27/2022	3.350	976,615		715,124
100083403	Amsterdam	NLD		05/27/2022	3.550	16,742		12,259
100083404	Amsterdam	NLD		05/27/2022	3.550	251,130		61,296
100083405	Amsterdam	NLD		05/27/2022	3.450	260,144		63,497
100083406	Amsterdam	NLD		05/27/2022	3.250	827,440		199,199
100083407	Amsterdam	NLD		05/27/2022	3.550	23,825		17,446
100083408	Amsterdam	NLD		05/27/2022	3.550	357,377		87,229
100083409	Amsterdam	NLD		05/27/2022	3.550	23,825		5,815
100083410	Amsterdam	NLD		05/27/2022	3.550	357,377		87,229
100083411	Amsterdam	NLD		05/27/2022	3.450	255,422		187,032
100083412	Amsterdam	NLD		05/27/2022	3.550	139,731		34,106
100083413	Amsterdam	NLD		05/27/2022	3.700	643,922		471,510
100083414	Amsterdam	NLD		05/27/2022	3.700	1,113,985		815,713
100083415	Amsterdam	NLD		05/27/2022	3.600	852,875		624,515
100083416	Amsterdam	NLD		05/27/2022	3.800	125,565		30,648
100083417	Amsterdam	NLD		05/27/2022	3.800	8,371		2,043
100083418	Amsterdam	NLD		05/27/2022	3.600	286,545		69,941
100083419	Amsterdam	NLD		05/27/2022	3.650	180,298		44,008
100083420	Amsterdam	NLD		05/27/2022	3.750	83,710		20,432
100083421	Amsterdam	NLD		05/27/2022	3.750	6,439		1,572
100083422	Amsterdam	NLD		05/27/2022	3.600	321,961		78,585
100083423	Amsterdam	NLD		05/27/2022	3.550	167,420		40,864
100083424	Amsterdam	NLD		05/27/2022	3.450	318,741		76,741
100083425	Amsterdam	NLD		05/27/2022	3.550	437,867		320,627
100083426	Amsterdam	NLD		05/27/2022	3.550	18,030		13,202
100083427	Amsterdam	NLD		05/27/2022	3.000	270,447		66,011
100083428	Amsterdam	NLD		05/27/2022	3.450	2,011,612		485,691
100083429	Amsterdam	NLD		05/27/2022	3.450	550,553		134,380
100083430	Amsterdam	NLD		05/27/2022	3.450	36,704		9,004
100083431	Amsterdam	NLD		05/27/2022	3.650	1,073,203		261,950
100083432	Amsterdam	NLD		05/27/2022	3.200	1,287,844		943,021
100083433	Amsterdam	NLD		05/27/2022	4.100	180,298		132,023
100083434	Amsterdam	NLD		05/27/2022	4.100	12,020		8,802
100083435	Amsterdam	NLD		05/27/2022	3.650	135,224		33,006
100083436	Amsterdam	NLD		05/27/2022	3.600	299,424		73,084
100083437	NEWPORT	GBR		05/27/2022	5.490	142,928		325,000
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022	5.490	125,337		285,000
100083439	STOCKPORT	GBR		05/27/2022	4.990	62,980		155,000
100083440	CARDIFF	GBR		05/27/2022	4.990	44,920		110,000
100083441	BOLTON	GBR		05/27/2022	5.990	50,135		114,000
100083442	WORCESTER	GBR		05/27/2022	4.490	107,432		770,000
100083443	LIVERPOOL	GBR		05/27/2022	4.990	60,646		150,000
100083444	GUILDFORD	GBR		05/27/2022	4.990	118,018		258,000
100083445	DONCASTER	GBR		05/27/2022	5.490	37,695		80,000
100083446	LIVERPOOL	GBR		05/27/2022	4.990	58,302		125,000
100083447	TWICKENHAM	GBR		05/27/2022	4.990	235,596		500,000
100083448	TORQUAY	GBR		05/27/2022	5.490	69,014		170,000
100083449	NORTH WEST LONDON	GBR		05/27/2022	3.990	298,422		650,000
100083450	BIRMINGHAM	GBR		05/27/2022	5.490	55,674		270,000
100083451	EL CAJON	CA		06/02/2022	5.750	918,165		1,125,000
100083452	POMONA	CA		06/02/2022	6.875	515,028		760,000
100083453	SAN JOSE	CA		06/02/2022	5.500	1,467,000		1,800,000
100083455	SANTA MONICA	CA		06/02/2022	5.750	1,975,405		2,550,000
100083457	POMONA	CA		06/02/2022	5.125	562,542		764,000
100083461	SAN JOSE	CA		06/02/2022	4.750	568,663		825,000
100083462	SANTA CLARA	CA		06/02/2022	5.625	1,986,563		2,600,000
100083463	WILMINGTON	CA		06/02/2022	7.500	662,475		1,100,000
100083465	ODESSA	FL		06/06/2022	6.752	530,555		775,000
100083479	MONROVIA	CA		06/06/2022	6.372	607,175		795,000
100083484	TAMPA	FL		06/06/2022	6.247	1,561,615		1,930,000
100083487	DURHAM	NC		06/06/2022	7.052	347,887		485,000
100083490	DALLAS	TX		06/06/2022	6.697	196,986		235,000
100083491	MIAMI BEACH	FL		06/06/2022	6.897	1,954,091		2,400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083493	ISSAQUAH	WA		06/06/2022	8.355	862,737		1,150,000
100083494	MIAMI	FL		06/06/2022	7.377	412,264		570,000
100083495	CAPE CORAL	FL		06/06/2022	7.852	197,727		265,000
100083496	NEWARK	NJ		06/06/2022	6.912	253,897		375,000
100083497	DALY CITY	CA		06/06/2022	6.655	1,085,657		1,660,000
100083498	SUNNY ISLES BEACH	FL		06/06/2022	6.813	719,102		880,000
100083500	PORT ST LUCIE	FL		06/06/2022	8.810	186,086		225,000
100083501	MORRISTOWN	NJ		06/06/2022	6.780	521,771		760,000
100083503	HONOLULU	HI		06/06/2022	7.081	554,105		675,000
100083504	LIGHTHOUSE POINT	FL		06/06/2022	6.272	1,532,085		3,250,000
100083505	FRISCO	TX		06/06/2022	6.002	489,349		735,000
100083507	PHOENIX	AZ		06/06/2022	6.177	885,645		1,115,000
100083508	SAN JOSE	CA		06/06/2022	7.540	744,226		1,000,000
100083509	WESTLAKE	FL		06/06/2022	7.197	503,512		610,000
100083511	KAILUA	HI		06/06/2022	6.805	1,067,904		1,350,000
100083512	BRENTWOOD	CA		06/06/2022	6.372	743,177		940,000
100083513	MIAMI	FL		06/06/2022	7.497	262,769		430,000
100083514	COVINA	CA		06/06/2022	6.447	458,041		561,000
100083515	SCOTTSDALE	AZ		06/06/2022	6.780	2,571,359		3,150,000
100083516	MIAMI	FL		06/06/2022	6.902	254,645		495,000
100083517	SAN FRANCISCO	CA		06/06/2022	6.322	2,206,976		2,700,000
100083518	BOCA RATON	FL		06/06/2022	7.135	234,453		280,000
100083519	FORNEY	TX		06/06/2022	8.540	328,166		440,000
100083520	WATSONVILLE	CA		06/06/2022	6.947	691,368		860,000
100083521	LAKE ELSINORE	CA		06/06/2022	6.955	372,206		450,000
100083522	BRENTWOOD	CA		06/06/2022	6.847	1,085,532		1,325,000
100083524	CHATSWORTH	CA		06/06/2022	7.080	4,117,463		5,400,000
100083526	SAN CLEMENTE	CA		06/06/2022	7.372	959,368		1,300,000
100083528	WESTON	FL		06/06/2022	6.372	3,400,575		5,300,000
100083651	HARRAH	OK		06/23/2022	6.875	145,134		179,000
100083652	PALM COAST	FL		06/23/2022	6.375	294,409		365,000
100083653	TYBEE ISLAND	GA		06/23/2022	8.125	971,280		1,225,000
100083654	AURORA	CO		06/23/2022	7.125	204,219		400,000
100083655	BATTLE GROUND	WA		06/23/2022	6.990	707,953		875,000
100083656	LARGO	FL		06/23/2022	6.500	427,928		572,600
100083657	WILSON	NC		06/23/2022	6.750	130,846		190,500
100083658	MIAMI GARDENS	FL		06/23/2022	6.875	292,078		380,000
100083659	CERES	CA		06/23/2022	7.500	242,700		348,000
100083660	LYNWOOD	CA		06/23/2022	4.875	321,635		620,000
100083661	LEBANON	PA		06/23/2022	9.125	110,504		148,000
100083662	CHURCHTON	MD		06/23/2022	5.750	562,080		690,000
100083663	SANTA CLARITA	CA		06/23/2022	5.875	423,922		530,000
100083664	ALVA	FL		06/23/2022	5.625	501,246		975,000
100083665	PHOENIX	AZ		06/23/2022	6.500	646,812		901,000
100083666	CARY	NC		06/23/2022	6.500	460,460		650,000
100083667	SOUTH SAN FRANCISCO	CA		06/23/2022	5.750	850,920		1,775,000
100083668	KOLOA	HI		06/23/2022	5.500	1,246,167		1,900,000
100083669	EAST QUOGUE	NY		06/23/2022	4.990	1,287,254		1,980,000
100083670	FT LAUDERDALE	FL		06/21/2022	7.177	152,449		196,000
100083671	NORTH PORT	FL		06/21/2022	7.635	759,650		840,000
100083672	LAS VEGAS	NV		06/21/2022	6.780	949,267		1,160,000
100083673	SAN JOSE	CA		06/21/2022	6.885	2,425,970		3,400,000
100083674	ORLANDO	FL		06/21/2022	6.877	325,067		525,000
100083675	ENCINO	CA		06/21/2022	6.772	2,670,909		3,250,000
100083676	SAINT CLAIR SHORES	MI		06/21/2022	7.622	624,231		720,000
100083677	MIAMI	FL		06/21/2022	7.855	578,118		692,000
100083678	KISSIMMEE	FL		06/21/2022	7.477	321,056		495,000
100083679	LONG BEACH	CA		06/21/2022	7.505	550,830		750,000
100083680	CHULUOTA	FL		06/21/2022	6.830	216,540		405,000
100083681	MIAMI	FL		06/21/2022	8.722	351,339		465,000
100083682	MARIPOSA	CA		06/21/2022	7.147	639,156		800,000
100083683	RICHMOND	MI		06/21/2022	8.955	349,496		400,000
100083684	CHULA VISTA	CA		06/21/2022	7.281	2,243,734		2,520,000
100083685	MARCO ISLAND	FL		06/21/2022	7.772	495,866		600,000
100083687	POTOMAC	MD		06/21/2022	6.972	1,787,042		2,425,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100084003	LAGUNA BEACH	CA		06/27/2022	6.990	3,073,173		6,350,000
100084004	LADERA RANCH	CA		06/27/2022	7.016	2,366,858		2,900,000
100084005	PLEASANT VIEW	TN		06/27/2022	7.427	443,585		625,000
100084006	ORLANDO	FL		06/27/2022	7.177	367,351		510,000
100084007	MIAMI	FL		06/27/2022	7.185	290,311		330,000
100084008	PORT MURRAY	NJ		06/27/2022	7.580	332,639		655,000
100084009	LODI	NJ		06/27/2022	7.372	647,308		815,000
100084010	NEW YORK	NY		06/27/2022	7.931	2,119,562		2,620,000
100084230	Amsterdam	NLD		06/30/2022	3.650	113,162		28,291
100084231	Amsterdam	NLD		06/30/2022	3.650	24,309		18,232
100084232	Amsterdam	NLD		06/30/2022	3.900	502,944		125,736
100084233	Amsterdam	NLD		06/30/2022	3.900	209,560		157,170
100084234	Amsterdam	NLD		06/30/2022	3.450	361,491		90,373
100084235	Amsterdam	NLD		06/30/2022	3.450	24,099		18,075
100084236	Amsterdam	NLD		06/30/2022	4.100	40,864		30,648
100084237	Amsterdam	NLD		06/30/2022	4.100	9,849		2,462
100084238	Amsterdam	NLD		06/30/2022	3.650	238,899		59,725
100084239	Amsterdam	NLD		06/30/2022	3.300	182,317		136,738
100084240	Amsterdam	NLD		06/30/2022	3.800	207,465		51,866
100084241	Amsterdam	NLD		06/30/2022	3.650	335,296		83,824
100084242	Amsterdam	NLD		06/30/2022	3.550	293,384		73,346
100084243	Amsterdam	NLD		06/30/2022	3.150	41,912		10,478
100084244	Amsterdam	NLD		06/30/2022	3.550	11,526		2,881
100084245	Amsterdam	NLD		06/30/2022	3.550	172,887		43,222
100084246	Amsterdam	NLD		06/30/2022	3.080	427,503		106,876
100084247	Amsterdam	NLD		06/30/2022	3.080	1,021,606		766,204
100084248	Amsterdam	NLD		06/30/2022	3.080	512,375		384,281
100084249	Amsterdam	NLD		06/30/2022	3.700	232,612		58,153
100084250	Amsterdam	NLD		06/30/2022	3.700	15,507		11,631
100084251	Amsterdam	NLD		06/30/2022	3.200	305,120		76,280
100084252	Amsterdam	NLD		06/30/2022	3.000	184,413		138,310
100084253	Amsterdam	NLD		06/30/2022	3.450	140,824		105,618
100084254	Amsterdam	NLD		06/30/2022	3.450	6,706		1,676
100084255	Amsterdam	NLD		06/30/2022	3.100	795,281		198,820
100084256	Amsterdam	NLD		06/30/2022	3.100	1,593,705		398,426
100084257	Amsterdam	NLD		06/30/2022	3.100	281,649		211,237
100084258	Amsterdam	NLD		06/30/2022	3.300	261,531		65,383
100084259	Amsterdam	NLD		06/30/2022	4.300	24,728		6,182
100084260	Amsterdam	NLD		06/30/2022	4.300	370,921		278,191
100084261	Amsterdam	NLD		06/30/2022	3.650	122,593		30,648
100084262	Amsterdam	NLD		06/30/2022	3.100	812,674		203,169
100084263	Amsterdam	NLD		06/30/2022	3.500	105,618		26,405
100084264	Amsterdam	NLD		06/30/2022	3.000	722,982		542,237
100084265	Amsterdam	NLD		06/30/2022	3.200	435,885		108,971
100084266	Amsterdam	NLD		06/30/2022	3.050	404,032		101,008
100084267	Amsterdam	NLD		06/30/2022	3.350	134,118		33,530
100084268	Amsterdam	NLD		06/30/2022	4.800	481,988		120,497
100084269	Amsterdam	NLD		06/30/2022	4.000	10,268		2,567
100084270	Amsterdam	NLD		06/30/2022	4.150	154,027		38,507
100084271	Amsterdam	NLD		06/30/2022	3.550	276,619		69,155
100084272	Amsterdam	NLD		06/30/2022	3.200	310,987		233,240
100084273	Amsterdam	NLD		06/30/2022	3.350	204,321		51,080
100084274	Amsterdam	NLD		06/30/2022	3.750	568,513		426,385
100084275	Amsterdam	NLD		06/30/2022	4.050	188,604		47,151
100084276	Amsterdam	NLD		06/30/2022	3.800	135,166		33,792
100084277	Amsterdam	NLD		06/30/2022	3.800	9,011		2,253
100084278	Amsterdam	NLD		06/30/2022	3.800	150,883		113,162
100084279	Amsterdam	NLD		06/30/2022	3.700	138,310		103,732
100084280	Amsterdam	NLD		06/30/2022	3.550	185,461		46,365
100084281	Amsterdam	NLD		06/30/2022	3.550	12,364		3,091
100084282	Amsterdam	NLD		06/30/2022	3.550	12,993		9,745
100084283	Amsterdam	NLD		06/30/2022	3.550	194,891		48,723
100084284	Amsterdam	NLD		06/30/2022	3.350	971,102		728,326
100084285	Amsterdam	NLD		06/30/2022	4.000	134,118		33,530
100084286	Amsterdam	NLD		06/30/2022	3.800	216,895		162,671

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100084287	Amsterdam	NLD		06/30/2022	3.800	14,460		10,845
100084288	Amsterdam	NLD		06/30/2022	3.900	24,309		6,077
100084289	Amsterdam	NLD		06/30/2022	3.900	170,163		42,541
100084290	Amsterdam	NLD		06/30/2022	3.650	181,898		45,475
100084291	Amsterdam	NLD		06/30/2022	3.650	25,985		6,496
100084292	Amsterdam	NLD		06/30/2022	3.900	1,050,315		262,579
100084293	Amsterdam	NLD		06/30/2022	3.900	150,045		37,511
100084294	Amsterdam	NLD		06/30/2022	3.900	1,030,198		772,648
100084295	Amsterdam	NLD		06/30/2022	3.900	150,045		112,534
100084296	Amsterdam	NLD		06/30/2022	3.600	335,296		83,824
100084297	Amsterdam	NLD		06/30/2022	2.950	241,413		60,353
100084298	Amsterdam	NLD		06/30/2022	4.050	108,283		27,071
100084299	Amsterdam	NLD		06/30/2022	3.600	276,619		69,155
100084300	Amsterdam	NLD		06/30/2022	3.600	23,052		5,763
100084301	Amsterdam	NLD		06/30/2022	3.550	160,942		120,707
100084302	Amsterdam	NLD		06/30/2022	3.200	686,519		171,630
100084303	Amsterdam	NLD		06/30/2022	3.250	244,620		183,465
100084304	Amsterdam	NLD		06/30/2022	3.750	286,050		214,537
100084305	Amsterdam	NLD		06/30/2022	3.750	19,070		4,767
100084306	Amsterdam	NLD		06/30/2022	3.850	419,120		104,780
100084307	Amsterdam	NLD		06/30/2022	3.800	199,166		49,791
100084308	Amsterdam	NLD		06/30/2022	3.800	66,389		49,791
100084309	Amsterdam	NLD		06/30/2022	3.550	996,417		249,104
100084310	Amsterdam	NLD		06/30/2022	3.550	34,116		8,529
100084311	Amsterdam	NLD		06/30/2022	3.800	128,879		32,220
100084312	Amsterdam	NLD		06/30/2022	3.750	469,415		352,061
100084313	Amsterdam	NLD		06/30/2022	4.000	176,031		44,008
100084314	Amsterdam	NLD		06/30/2022	4.000	25,147		6,287
100084315	Amsterdam	NLD		06/30/2022	4.000	179,174		44,793
100084316	Amsterdam	NLD		06/30/2022	4.000	11,945		2,986
100084317	Amsterdam	NLD		06/30/2022	3.500	177,707		44,427
100084318	Amsterdam	NLD		06/30/2022	3.900	314,340		78,585
100084319	Amsterdam	NLD		06/30/2022	4.250	234,707		58,677
100084320	Amsterdam	NLD		06/30/2022	3.900	479,474		119,868
100084321	Amsterdam	NLD		06/30/2022	3.800	135,166		33,792
100084322	Amsterdam	NLD		06/30/2022	3.800	9,011		2,253
100084323	Amsterdam	NLD		06/30/2022	3.080	11,033,341		2,758,335
100084324	Amsterdam	NLD		06/30/2022	4.450	125,736		31,434
100084325	Amsterdam	NLD		06/30/2022	3.650	432,532		108,133
100084326	Amsterdam	NLD		06/30/2022	3.850	272,428		204,321
100084327	Amsterdam	NLD		06/30/2022	3.700	299,252		74,813
100084328	Amsterdam	NLD		06/30/2022	3.550	85,081		21,270
100084329	Amsterdam	NLD		06/30/2022	4.400	10,688		2,672
100084330	Amsterdam	NLD		06/30/2022	4.400	160,314		40,078
100084331	Amsterdam	NLD		06/30/2022	3.850	199,501		49,875
100084332	Amsterdam	NLD		06/30/2022	3.850	20,537		5,134
100084333	Amsterdam	NLD		06/30/2022	3.650	586,768		146,692
100084334	Amsterdam	NLD		06/30/2022	3.500	1,880,174		470,043
100084335	Amsterdam	NLD		06/30/2022	3.700	1,652,382		413,095
100084336	Amsterdam	NLD		06/30/2022	3.700	1,719,441		429,860
100084337	Amsterdam	NLD		06/30/2022	3.650	248,329		62,082
100084352	NEWPORT	GBR		06/30/2022	4.990	529,030		345,000
100084353	SLOUGH	GBR		06/30/2022	3.990	249,312		600,000
100084354	DERBY	GBR		06/30/2022	5.990	37,388		95,000
100084355	DERBY	GBR		06/30/2022	5.990	39,356		100,000
100084356	MANCHESTER	GBR		06/30/2022	4.990	122,305		350,000
100084357	PORTSMOUTH	GBR		06/30/2022	5.490	32,266		143,000
100084358	MANCHESTER	GBR		06/30/2022	4.490	540,383		1,275,000
100084359	PRESTON	GBR		06/30/2022	5.490	42,383		100,000
100084360	LIVERPOOL	GBR		06/30/2022	4.990	36,328		87,000
100084361	MANCHESTER	GBR		06/30/2022	5.490	61,455		145,000
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	208,783		500,000
100084363	PRESTON	GBR		06/30/2022	5.990	68,872		165,000
100084364	HULL	GBR		06/30/2022	5.490	57,217		135,000
100084365	TWICKENHAM	GBR		06/30/2022	3.990	406,366		1,225,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	679,338		1,635,000
100055863	SILVER SPRING	MD		04/05/2022	3.125	284,064		450,000
100055864	NASHVILLE	TN		04/05/2022	3.124	318,243		420,000
100055865	HERRIMAN	UT		04/05/2022	3.000	266,997		350,000
100055866	GRAND JUNCTION	CO		04/05/2022	3.125	235,909		315,000
100055867	OCEAN CITY	NJ		04/05/2022	3.125	258,460		415,000
100055868	ASBURY PARK	NJ		04/05/2022	3.125	403,276		575,000
100055869	MIAMI	FL		04/05/2022	3.125	380,660		500,000
100055870	KENSINGTON	MD		04/05/2022	3.125	517,261		840,000
100055871	KENSINGTON	MD		04/05/2022	3.000	422,551		585,000
100055872	MURRIETA	CA		04/05/2022	3.125	298,061		426,000
100055873	LONG BRANCH	NJ		04/05/2022	3.125	455,718		650,000
100055874	LOS ANGELES	CA		04/05/2022	3.125	609,821		1,045,000
100055875	SUNRISE	FL		04/05/2022	3.250	353,861		495,000
100055876	CORONA	CA		04/05/2022	3.125	335,832		500,000
100055877	ELIZABETH	NJ		04/05/2022	3.250	370,616		595,000
100055878	CONYERS	GA		04/05/2022	2.990	226,231		309,000
100055879	CHEYENNE	WY		04/05/2022	3.250	207,434		424,000
100055880	MESQUITE	TX		04/05/2022	3.374	201,837		300,000
100055881	MONTEREY	CA		04/05/2022	3.375	330,256		1,125,000
100055882	ANAHEIM	CA		04/05/2022	3.490	728,512		1,050,000
100055883	SAINT LOUIS	MO		04/05/2022	3.374	199,537		345,000
100055884	LOS ANGELES	CA		04/05/2022	3.500	219,857		920,000
100055885	LOS ANGELES	CA		04/05/2022	3.499	564,984		815,000
100055886	MANSFIELD	TX		04/05/2022	3.500	268,992		355,000
100055887	SPRINGFIELD	OR		04/05/2022	3.500	194,207		304,000
100055888	MILLEDGEVILLE	GA		04/05/2022	3.499	266,508		350,000
100055889	LAKE HAVASU CITY	AZ		04/05/2022	3.500	178,995		615,000
100055890	BIG BEAR LAKE	CA		04/05/2022	3.499	233,561		335,000
100055891	IDAHO FALLS	ID		04/05/2022	3.500	230,484		325,000
100055892	NORTH LAUDERDALE	FL		04/05/2022	3.500	175,394		334,000
100055893	PHILADELPHIA	PA		04/05/2022	3.500	205,778		276,500
100055894	DELRAY BEACH	FL		04/05/2022	3.499	321,169		565,000
100055895	THORNTON	CO		04/05/2022	3.499	360,886		475,000
100055896	NEWARK	NJ		04/05/2022	3.500	190,163		330,000
100055897	RENO	NV		04/05/2022	3.500	606,806		810,000
100055898	NEW ORLEANS	LA		04/05/2022	3.500	338,687		445,000
100055899	POMONA	CA		04/05/2022	3.500	644,143		850,000
100055900	JAMAICA PLAIN	MA		04/05/2022	3.625	854,460		1,360,000
100055901	ARLINGTON	TX		04/05/2022	3.500	281,050		372,000
100055902	AUSTIN	TX		04/05/2022	3.625	324,961		460,000
100055903	WILMINGTON	CA		04/05/2022	3.625	382,026		540,000
100055906	KEY LARGO	FL		04/05/2022	3.625	270,022		355,000
100055907	STUDIO CITY	CA		04/05/2022	3.625	402,379		1,300,000
100055908	BAYONNE	NJ		04/05/2022	3.625	394,676		520,000
100055911	NEW ORLEANS	LA		04/05/2022	4.375	464,386		735,000
100055912	NEW ORLEANS	LA		04/05/2022	4.375	337,899		480,000
100055914	N HOLLYWOOD	CA		04/05/2022	3.625	483,897		1,020,000
100055916	HYATTSVILLE	MD		04/05/2022	4.375	203,211		270,000
100055917	BALTIMORE	MD		04/05/2022	3.625	240,158		440,000
100055918	BALTIMORE	MD		04/05/2022	3.625	233,628		500,000
100055919	POMPTON LAKES	NJ		04/05/2022	3.625	489,613		660,000
100055921	WASHINGTON	DC		04/05/2022	3.750	639,884		905,000
100057508	BALTIMORE	MD		04/05/2022	3.875	165,841		225,000
100057516	FORT WORTH	TX		04/05/2022	3.375	122,409		152,000
100057518	CARTERSVILLE	GA		04/05/2022	3.625	170,664		212,900
100057526	SAINT ANN	MO		04/05/2022	4.375	64,698		108,000
100057529	CONVERSE	TX		04/05/2022	4.000	209,799		279,000
100057530	WILDER	ID		04/05/2022	4.000	124,564		155,000
100057571	HAGERSTOWN	MD		04/05/2022	3.999	72,657		85,000
100057575	RIVERSIDE	NJ		04/05/2022	4.125	159,515		236,000
100057576	MEMPHIS	TN		04/05/2022	4.375	142,692		230,000
100057582	PHILADELPHIA	PA		04/05/2022	4.250	94,245		125,000
100057588	BELLINGHAM	WA		04/05/2022	3.999	244,705		735,000
100057597	VANCOUVER	WA		04/05/2022	3.875	640,863		850,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100057599	BALTIMORE	MD		04/05/2022	4.375	198,580		250,000
100057636	SUISUN CITY	CA		04/05/2022	3.990	266,178		551,000
100057647	DANA POINT	CA		04/05/2022	3.750	845,291		2,040,000
100057650	ORLANDO	FL		04/05/2022	3.750	274,300		435,000
100057662	WYLIE	TX		04/05/2022	3.625	207,656		275,000
100057669	HENRICO	VA		04/05/2022	3.625	96,292		126,000
100057672	OMAHA	NE		04/05/2022	3.750	141,046		187,000
100057676	AUDUBON	NJ		04/05/2022	4.250	139,809		175,000
100057679	LAS VEGAS	NV		04/05/2022	4.250	251,951		350,000
100057682	MURFREESBORO	TN		04/05/2022	4.375	135,041		240,000
100057687	SUNNYVALE	CA		04/05/2022	3.999	834,597		2,350,000
100057696	BROOKHAVEN	PA		04/05/2022	4.375	180,434		240,000
100057701	PALATINE	IL		04/05/2022	4.375	94,735		122,000
100057704	HENDERSON	NV		04/05/2022	3.990	232,084		315,000
100057726	CHICAGO	IL		04/05/2022	3.875	301,128		415,000
100057734	PINEHURST	ID		04/05/2022	4.125	259,708		345,000
100057745	LEBANON	IN		04/05/2022	4.375	217,097		271,000
100057755	MARTINSBURG	WV		04/05/2022	4.375	91,166		125,000
100057756	FERNANDINA BEACH	FL		04/05/2022	4.125	282,740		425,000
100057769	SACRAMENTO	CA		04/05/2022	4.125	438,632		585,000
100057775	BATON ROUGE	LA		04/05/2022	4.250	131,167		182,000
100057779	PUEBLO	CO		04/05/2022	4.000	248,659		330,000
100057781	NASHVILLE	TN		04/05/2022	3.875	228,668		313,000
100057791	JACKSONVILLE	FL		04/05/2022	3.625	162,703		190,000
100057793	LAKE ELSINORE	CA		04/05/2022	3.625	369,724		495,000
100057809	COPPERAS COVE	TX		04/05/2022	4.250	75,449		89,000
100057826	PITTSBURG	CA		04/05/2022	3.875	278,853		370,000
100057839	ENGLISHTOWN	NJ		04/05/2022	3.499	223,564		300,000
100057860	PHILADELPHIA	PA		04/05/2022	3.875	153,710		290,000
100057861	LAS VEGAS	NV		04/05/2022	4.375	135,507		180,000
100057870	PENSACOLA	FL		04/05/2022	4.125	200,316		320,000
100057871	ARIZONA CITY	AZ		04/05/2022	4.550	155,580		207,000
100057873	HOWELL	NJ		04/05/2022	3.875	229,697		385,000
100057875	GERMANTOWN	TN		04/05/2022	3.875	267,348		355,000
100057877	FRESNO	CA		04/05/2022	4.500	153,469		205,000
100057881	HAGERSTOWN	MD		04/05/2022	4.500	78,157		105,000
100057882	KANAB	UT		04/05/2022	4.125	245,134		305,000
100057887	SAN ANTONIO	TX		04/05/2022	4.500	218,703		275,000
100057896	SOMERVILLE	NJ		04/05/2022	4.375	245,292		415,000
100057897	BAYONNE	NJ		04/05/2022	3.875	209,726		285,000
100057907	BAKERSFIELD	CA		04/05/2022	4.250	148,642		197,000
100057909	LEHI	UT		04/05/2022	4.250	239,634		320,000
100057922	KISSIMMEE	FL		04/05/2022	3.999	213,412		355,000
100057934	RALEIGH	NC		04/05/2022	3.750	399,640		681,000
100057935	RALEIGH	NC		04/05/2022	3.750	400,185		667,000
100057939	FORT WORTH	TX		04/05/2022	4.250	149,023		203,000
100057956	PINE HILL	NJ		04/05/2022	4.375	154,527		205,000
100057967	PLYMOUTH	MN		04/05/2022	4.000	172,471		215,000
100057970	HOCKLEY	TX		04/05/2022	4.375	96,216		128,000
100057981	LITTLE ROCK	AR		04/05/2022	4.250	87,230		114,000
100057984	MENLO PARK	CA		04/05/2022	3.750	550,332		1,800,000
100057991	PETERSBURG	VA		04/05/2022	4.250	106,909		138,000
100058000	BAINBRIDGE IS	WA		04/05/2022	3.875	427,776		1,267,000
100058003	GREENVILLE	SC		04/05/2022	4.375	114,070		145,000
100060070	SCOTTSDALE	AZ		04/05/2022	3.875	301,941		430,000
100060071	PHOENIX	AZ		04/05/2022	4.375	370,018		549,000
100060077	CHANDLER	AZ		04/05/2022	3.625	245,122		373,000
100060079	CHANDLER	AZ		04/05/2022	3.625	290,173		444,000
100060085	GRANITE BAY	CA		04/05/2022	3.749	334,528		450,000
100060094	BIG BEAR CITY	CA		04/05/2022	3.990	294,619		420,000
100060107	LONG BEACH	CA		04/05/2022	3.875	544,571		820,000
100060127	COLORADO SPRINGS	CO		04/05/2022	3.875	266,683		355,000
100060133	WASHINGTON	DC		04/05/2022	3.750	320,519		453,000
100060152	HOLMES BEACH	FL		04/05/2022	3.750	507,965		725,000
100060157	ORLANDO	FL		04/05/2022	4.250	200,953		290,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100060176	BERWYN	IL		04/05/2022	4.000	270,933		363,000
100060177	BOISE	ID		04/05/2022	3.625	348,559		515,000
100060191	NEW ORLEANS	LA		04/05/2022	3.990	210,376		300,000
100060195	SOUTH BOSTON	MA		04/05/2022	3.750	559,416		1,740,000
100060199	TAKOMA PARK	MD		04/05/2022	4.125	366,969		525,000
100060207	BIDDEFORD	ME		04/05/2022	3.990	242,462		345,000
100060217	MONROE	NC		04/05/2022	3.875	207,963		285,000
100060219	CHARLOTTE	NC		04/05/2022	3.875	182,637		383,000
100060224	MANCHESTER	NH		04/05/2022	3.750	262,122		373,000
100060227	ELIZABETH	NJ		04/05/2022	3.990	370,366		505,000
100060233	ASBURY PARK	NJ		04/05/2022	4.250	280,955		435,000
100060241	LAS VEGAS	NV		04/05/2022	3.990	293,458		390,000
100060242	LAS VEGAS	NV		04/05/2022	4.000	297,195		416,000
100060245	RENO	NV		04/05/2022	3.625	342,017		454,000
100060250	CINCINNATI	OH		04/05/2022	3.990	191,143		254,000
100060251	MONMOUTH	OR		04/05/2022	3.990	272,786		400,000
100060256	PHILADELPHIA	PA		04/05/2022	4.125	228,584		320,000
100060262	EAST PROVIDENCE	RI		04/05/2022	3.999	139,445		205,000
100060264	QUAKERTOWN	PA		04/05/2022	4.000	178,893		255,000
100060269	NASHVILLE	TN		04/05/2022	3.875	203,326		270,000
100060270	BRENTWOOD	TN		04/05/2022	3.750	374,545		497,500
100060272	SEVIERVILLE	TN		04/05/2022	3.875	248,002		330,000
100060276	NASHVILLE	TN		04/05/2022	3.990	236,635		325,000
100060289	SOUTH PADRE ISLAND	TX		04/05/2022	3.999	284,289		390,000
100060291	GEORGETOWN	TX		04/05/2022	3.875	238,717		317,000
100060292	SAN ANTONIO	TX		04/05/2022	4.450	166,324		221,000
100060293	DALLAS	TX		04/05/2022	3.875	337,443		475,000
100060294	BRIGHAM CITY	UT		04/05/2022	4.500	274,212		365,000
100060298	GRAPEVINE	TX		04/05/2022	4.000	316,042		495,000
100060301	OGDEN	UT		04/05/2022	3.875	244,727		325,000
100060302	LAYTON	UT		04/05/2022	3.750	203,521		283,000
100060319	MARYSVILLE	WA		04/05/2022	3.750	399,085		530,000
100065261	PEORIA	AZ		04/05/2022	4.750	179,225		307,000
100065279	DAYTONA BEACH SHORES	FL		04/05/2022	3.875	332,425		511,300
100065304	MONTGOMERY	AL		04/05/2022	4.875	56,190		80,000
100065307	SAN DIEGO	CA		04/05/2022	4.500	655,552		900,000
100065314	ATLANTA	GA		04/05/2022	4.625	206,873		275,000
100065328	HUNTERSVILLE	NC		04/05/2022	4.000	286,423		480,000
100065330	CHANDLER	AZ		04/05/2022	4.250	210,847		350,000
100065337	SWANNANOA	NC		04/05/2022	3.750	345,247		490,000
100065343	ENGLEWOOD	NJ		04/05/2022	3.625	331,584		525,000
100065349	AUBURN	WA		04/05/2022	4.250	322,079		430,000
100065359	ROUND ROCK	TX		04/05/2022	4.500	330,517		470,000
100065391	NEPTUNE	NJ		04/05/2022	4.125	235,930		365,000
100065397	SAN DIEGO	CA		04/05/2022	3.499	899,987		1,426,000
100065414	OLYMPIA	WA		04/05/2022	3.370	219,733		292,000
100065441	HANFORD	CA		04/05/2022	3.750	149,134		240,500
100065463	ATHENS	GA		04/05/2022	4.750	119,225		170,000
100065465	AUSTIN	TX		04/05/2022	3.875	231,454		307,000
100065468	TIGARD	OR		04/05/2022	3.750	430,336		570,000
100065470	MCKINNEY	TX		04/05/2022	4.000	301,493		400,000
100065500	SALT LAKE CITY	UT		04/05/2022	4.500	435,760		619,000
100065506	WINCHESTER	CA		04/05/2022	3.875	321,934		513,000
100065508	PRESCOTT VALLEY	AZ		04/05/2022	3.999	269,133		425,000
100065532	CENTREVILLE	VA		04/05/2022	3.750	259,639		430,000
100065552	SALT LAKE CITY	UT		04/05/2022	3.625	295,526		470,000
100065561	UNION CITY	CA		04/05/2022	3.875	326,474		465,000
100065567	ANACORTES	WA		04/05/2022	3.875	357,092		475,000
100065578	FATE	TX		04/05/2022	4.000	248,188		335,000
100065588	AUSTIN	TX		04/05/2022	4.500	213,022		300,000
100065595	LOS ANGELES	CA		04/05/2022	4.000	449,157		735,000
100065596	WATSONVILLE	CA		04/05/2022	3.500	406,549		554,000
100065598	MEMPHIS	TN		04/05/2022	4.375	211,421		281,000
100065630	OAKLAND	CA		04/05/2022	4.250	490,143		650,000
100065635	MAPLE SHADE	NJ		04/05/2022	4.375	201,432		286,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100065684	PHOENIX	AZ		04/05/2022	4.375	213,703		287,000
100065693	BRISTOL	CT		04/05/2022	5.000	116,489		185,000
100065696	LODI	CA		04/05/2022	4.000	396,414		645,000
100065707	TARPON SPRINGS	FL		04/05/2022	4.250	210,841		280,000
100065725	PORTLAND	OR		04/05/2022	3.490	443,094		685,000
100065735	MURFREESBORO	TN		04/05/2022	3.250	154,890		251,000
100065741	DENVER	CO		04/05/2022	4.125	240,348		415,000
100065768	KAHULUI	HI		04/05/2022	3.625	427,629		700,000
100065793	SANFORD	FL		04/05/2022	4.750	124,153		165,000
100067466	SAINT CLOUD	FL		04/05/2022	4.375	114,709		148,500
100067477	ROCKVILLE	MD		04/05/2022	4.250	145,995		174,000
100067497	SAINT CLOUD	FL		04/05/2022	4.375	114,723		145,000
100067510	SAINT CLOUD	FL		04/05/2022	4.375	114,556		146,000
100067619	ORLANDO	FL		04/05/2022	4.500	218,403		255,000
100067659	ALEXANDRIA	VA		04/05/2022	3.499	151,755		900,000
100067726	SAN CLEMENTE	CA		04/05/2022	3.875	470,080		1,255,000
100067805	NAPLES	FL		04/05/2022	4.500	173,241		215,000
100067839	BALTIMORE	MD		04/05/2022	4.250	187,249		253,000
100067860	LEAGUE CITY	TX		04/05/2022	4.375	298,058		371,000
100068103	ELKRIDGE	MD		04/05/2022	3.625	251,104		355,000
100068216	WASHINGTON	DC		04/05/2022	3.999	356,254		525,000
100068233	GALVESTON	TX		04/05/2022	3.625	505,325		625,000
100068239	SAINT PAUL	MN		04/05/2022	4.375	179,092		255,000
100068263	PHILADELPHIA	PA		04/05/2022	4.375	120,309		160,000
100068269	N MYRTLE BEACH	SC		04/05/2022	4.375	101,568		250,000
100068270	TAMPA	FL		04/05/2022	4.750	335,245		445,000
100068274	SHERMAN	TX		04/05/2022	4.125	248,627		337,000
100068289	GUTHRIE	OK		04/05/2022	4.375	238,574		300,000
100068309	LAS VEGAS	NV		04/05/2022	4.375	263,312		437,000
100068310	LAFAYETTE	IN		04/05/2022	4.875	105,397		150,000
100068311	LAFAYETTE	IN		04/05/2022	4.875	112,926		150,000
100068316	LAFAYETTE	IN		04/05/2022	4.700	82,831		110,000
100068328	STOCKTON	CA		04/05/2022	4.250	281,413		400,000
100068331	NEW BRITAIN	CT		04/05/2022	4.875	126,191		175,000
100068348	VENICE	FL		04/05/2022	4.250	269,697		315,000
100068352	BOISE	ID		04/05/2022	4.500	252,812		335,000
100068370	CARTERSVILLE	GA		04/05/2022	4.625	202,868		289,000
100068374	RIO RANCHO	NM		04/05/2022	4.125	181,507		240,500
100068383	PHILADELPHIA	PA		04/05/2022	4.500	113,098		150,000
100068392	GREENVILLE	SC		04/05/2022	4.125	158,640		211,000
100068403	GALLUP	NM		04/05/2022	4.125	163,746		235,000
100068410	CRUM LYNNE	PA		04/05/2022	4.125	118,395		168,000
100068417	ALDIE	VA		04/05/2022	4.000	326,426		405,000
100068450	SUN VALLEY	CA		04/05/2022	3.500	529,934		890,000
100068459	BOISE	ID		04/05/2022	3.625	273,333		350,000
100068501	COTTAGE GROVE	OR		04/05/2022	4.000	292,960		400,000
100068523	MACON	GA		04/05/2022	4.625	56,957		77,000
100070415	TYBEE ISLAND	GA		04/05/2022	3.375	296,717		371,000
100070443	CONYERS	GA		04/05/2022	4.125	164,760		233,000
100070520	ROSWELL	GA		04/05/2022	3.625	224,300		350,000
100071462	PORTLAND	OR		04/05/2022	3.875	480,865		1,050,000
100071465	SANTA BARBARA	CA		04/05/2022	3.625	603,604		1,252,500
100071470	CANYON COUNTRY	CA		04/05/2022	3.875	664,567		1,030,000
100071472	ISLE OF PALMS	SC		04/05/2022	3.250	2,089,674		3,250,000
100071480	VALLEJO	CA		04/05/2022	5.125	575,657		635,000
100071482	SAN JOSE	CA		04/05/2022	4.500	933,238		1,215,000
100071485	LOS ANGELES	CA		04/05/2022	4.750	1,007,016		1,645,000
100071488	LEHIGH ACRES	FL		04/05/2022	5.125	263,267		300,000
100071491	HOMESTEAD	FL		04/05/2022	4.500	349,851		385,000
100071493	DOUGLASVILLE	GA		04/05/2022	5.500	407,641		450,000
100071498	PALM SPRINGS	CA		04/05/2022	4.750	1,191,782		1,300,000
100071929	COSTA MESA	CA		04/05/2022	3.875	1,013,779		1,250,000
100073530	SIMI VALLEY	CA		04/05/2022	4.250	979,748		1,575,000
100073531	ENCINO	CA		04/05/2022	4.375	1,695,924		1,980,000
100073532	GRANADA HILLS	CA		04/05/2022	3.375	1,015,085		1,450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100073533	SHERWOOD FOREST	CA		04/05/2022	3.875	976,580		1,385,000
100073534	VAN NUYS	CA		04/05/2022	3.375	620,832		950,000
100073535	LOS ANGELES	CA		04/05/2022	3.250	943,412		1,750,000
100073536	WEST HOLLYWOOD	CA		04/05/2022	3.750	1,503,965		3,000,000
100073537	MODESTO	CA		04/05/2022	5.500	330,111		410,000
100073538	LOS ANGELES	CA		04/05/2022	3.625	4,151,378		5,850,000
100073539	LONG BEACH	CA		04/05/2022	4.000	403,710		770,000
100076228	MERCED	CA		04/05/2022	4.000	220,591		295,000
100076229	MERCED	CA		04/05/2022	4.000	235,785		330,000
100078003	BURBANK	CA		04/05/2022	4.437	1,787,245		2,075,000
100078005	WRIGHTWOOD	CA		04/05/2022	4.937	364,681		450,000
100078007	LIBERTY HILL	TX		04/05/2022	4.812	446,598		660,000
100078009	ELIZABETH	NJ		04/05/2022	3.762	430,100		565,000
100078011	TOMS RIVER	NJ		04/05/2022	4.887	341,753		456,000
100078013	WESTON	FL		04/05/2022	4.512	442,276		545,000
100078015	VICTOR	ID		04/05/2022	4.512	1,211,574		1,850,000
100078016	LOS ANGELES	CA		04/05/2022	4.687	1,070,728		1,550,000
100078017	BAYVILLE	NY		04/05/2022	4.312	444,438		550,000
100078019	CORONA	NY		04/05/2022	4.250	657,141		998,000
100078021	PARKER	AZ		04/05/2022	3.738	1,027,229		2,136,000
100078022	MIAMI	FL		04/05/2022	4.325	372,758		490,000
100078023	PALMDALE	CA		04/05/2022	4.687	781,206		965,000
100078024	POTOMAC	MD		04/05/2022	4.247	1,021,202		1,350,000
100078025	PROSPECT	KY		04/05/2022	4.387	153,619		609,000
100078026	MANSFIELD	TX		04/05/2022	4.387	289,656		440,000
100078027	LAS VEGAS	NV		04/05/2022	4.012	412,236		706,000
100078029	DELRAY BEACH	FL		04/05/2022	4.412	828,586		1,050,000
100078031	GARDNERVILLE	NV		04/05/2022	4.705	450,508		1,709,000
100078032	WASHINGTON	DC		04/05/2022	3.575	1,514,797		2,300,000
100078033	LADERA RANCH	CA		04/05/2022	4.587	1,519,616		2,400,000
100078034	NASHVILLE	TN		04/05/2022	3.395	837,135		2,800,000
100078035	ANKENY	IA		04/05/2022	4.462	513,728		635,000
100078037	TORRANCE	CA		04/05/2022	3.400	846,094		1,280,000
100078039	TAMPA	FL		04/05/2022	4.237	582,165		950,000
0399999. Mortgages in good standing - Residential mortgages-all other						1,093,497,530	107,065,459	1,837,475,981
2390901	LOS ANGELES	CA		05/26/2021	5.035		3,121,522	306,659,570
7100020	VARIOUS	IL		09/14/2021	3.794		27,864,435	176,334,780
7200269	NEW YORK	NY		08/14/2020	6.642		112,824	63,586,445
7200304	NEW YORK	NY		05/27/2021	6.035		942,641	235,394,740
7200363	LONG ISLAND CITY	NY		05/27/2021	5.295		1,645,328	355,603,450
7200381	CHICAGO	IL		05/28/2021	4.485		172,327	139,030,300
7200394	LOS ANGELES	CA		05/28/2021	3.956		21,747	11,235,722
7200409	LOS ANGELES	CA		01/28/2021	4.632		84,463	42,064,000
7200425	WATERTOWN	MA		06/01/2021	6.735		2,170,582	31,852,941
7200427	AUSTIN	TX		06/01/2021	6.485		1,333,388	39,450,000
7200428	BROOKLYN	NY		06/01/2021	3.850		11,674,172	165,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	6.685		764,723	54,244,615
7200431	MIAMI	FL		06/01/2021	6.185		628,225	36,363,635
7200438	WASHINGTON	DC		06/01/2021	6.535		107,994	22,939,698
7200445	LONDON	GBR		05/19/2021	5.769		31,993,217	132,142,700
7200457	RICHMOND	VA		06/18/2021	5.485		561,518	198,080,850
7200462	DUBLIN	IRL		07/12/2021	4.000		1,458,213	160,656,860
7200467	BRISTOL	GBR		09/16/2021	5.689		1,742,738	69,648,199
7200488	QUEENS	NY		11/09/2021	6.543		638,940	7,600,000
7200494	LONDON	GBR		11/02/2021	4.201		707,134	568,696,610
7200504	NEW YORK	NY		03/25/2022	5.370		300,923	371,200,000
7200519	LONDON	GBR		01/21/2022	5.439		693,825	164,728,150
7200520	LONDON	GBR		04/19/2022	4.926	53,570,732		65,250,000
7200531	TEMPE	AZ		04/05/2022	3.270	90,740,000		172,000,000
7200541	BRONX	NY		03/08/2022	4.380		35,335,064	747,000,000
7200545	REDWOOD CITY	CA		04/05/2022	3.493	145,000,000		237,900,000
7200546	DENVER	CO		04/12/2022	3.372	102,500,000		188,000,000
7200549	QUEEN CREEK	AZ		04/14/2022	3.300	77,000,000		118,770,000
7200550	KATY	TX		04/14/2022	3.901	114,000,000		196,600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7200551	PLACENTIA	CA		04/21/2022	3.300	76,500,000		130,100,000
7200552	MARBELLA	ESP		04/26/2022	4.250	70,631,947		101,400,000
7200553	SUWANEE	GA		04/26/2022	3.280	65,650,000		102,450,000
7200554	CHARLOTTE	NC		05/11/2022	4.790	53,460,000		114,906,980
7200555	JERSEY CITY	NJ		05/11/2022	3.635	140,000,000		264,400,000
7200559	BROOKLYN	NY		05/17/2022	3.400	144,000,000		240,000,000
7200561	DUBLIN	IRL		05/31/2022	4.250	38,376,789		310,600,000
7200564	VARIOUS	TX		05/27/2022	4.280	75,546,885		129,200,820
7200565	QUEENS	NY		06/17/2022	4.850	72,657,472		118,073,530
40015679	SAN ANTONIO	TX		01/21/2021	6.413		130,840	8,219,500
40016387	COLUMBIA	SC		02/23/2021	6.288		267,754	5,992,500
3300002992	RENSSELAER	NY		07/02/2021	6.175		163,251	2,131,500
3300003111	BROOKLYN	NY		08/25/2021	5.950		130,387	2,401,000
3300003180	BROOKLYN	NY		08/09/2021	5.950		751,783	2,940,000
3300003523	BROOKLYN	NY		03/09/2022	5.825		26,883	833,000
3310021739	BIG SPRING	TX		09/22/2021	7.439		59,213	3,150,000
3310028391	CHICAGO	IL		04/20/2022	7.040	180,428		336,000
3310028842	GAINESVILLE	FL		01/31/2022	5.000		22,453	810,000
3310032662	KEANSBURG	NJ		03/09/2022	5.000		29,940	2,370,000
3310033257	JACKSON	MS		04/14/2022	5.693	1,045,440	74,675	2,730,000
3310034659	TUCSON	AZ		04/20/2022	6.043	191,268		339,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000	950,400		1,716,000
3310035097	EAST ORANGE	NJ		06/14/2022	6.043	3,682,800		6,427,500
3310035326	WOOSTER	OH		06/07/2022	5.700	594,000	30,146	1,050,000
3310035737	EAST ORANGE	NJ		06/15/2022	5.343	902,880		1,320,000
3310036460	CENTER POINT	AL		06/23/2022	5.931	1,520,640		13,500,000
3310036520	ZEPHYRHILLS	FL		06/07/2022	5.350	298,485		402,000
3310036840	CLEVELAND HEIGHTS	OH		06/15/2022	6.043	116,944		157,500
4010022608	VARIOUS	IN		08/27/2021	6.530		339,660	11,975,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,329,117,109	126,102,928	6,657,965,095
7200285	LAKE BUENA VISTA	FL		05/26/2021	6.285	1,948,409		490,961,540
7200542	LEIDEN	NLD		04/29/2022	4.684	80,082,180		353,440,000
7200556	JERSEY CITY	NJ		05/11/2022	5.750	20,000,000		264,400,000
0699999. Mortgages in good standing - Mezzanine Loans						100,082,180	1,948,409	1,108,801,540
0899999. Total Mortgages in good standing						2,522,696,819	235,116,796	9,604,242,616
1699999. Total - Restructured Mortgages								
40022620	SEASIDE HEIGHTS	NJ		07/22/2021	7.038		2,266	446,250
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							2,266	446,250
2499999. Total - Mortgages with overdue interest over 90 days							2,266	446,250
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						2,522,696,819	235,119,062	9,604,688,866

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18498	MARYLAND HEIGHTS	MO		08/15/2017	05/06/2022	1,645,127		(1,715)			(1,715)		1,497,003	1,492,440			
18503	LOVELAND	CO		08/15/2017	06/02/2022	203,065		(11)			(11)		34,457	34,209			
18597	MACON	GA		08/18/2017	04/19/2022	2,266,719		(2,112)			(2,112)		2,142,171	2,137,126			
18606	SAN ANTONIO	TX		11/17/2017	04/29/2022	6,296,312		(11,898)			(11,898)		5,912,348	5,886,101			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
18664	SAN JOSE	CA		08/15/2017	06/06/2022	147,640							74,544	74,544			
18724	BASKING RIDGE	NJ		08/18/2017	04/04/2022	5,879,214		(3,666)			(3,666)		5,831,225	5,819,957			
18745	BASKING RIDGE	NJ		08/15/2017	05/10/2022	74,094		(2)			(2)		15,056	14,951			
18761	MARIETTA	GA		08/28/2017	05/06/2022	2,239,482		(2,681)			(2,681)		2,197,932	2,191,270			
18800	SYOSSET	NY		08/15/2017	06/10/2022	900,421		(633)			(633)		706,151	703,977			
18903	BURBANK	CA		08/15/2017	04/20/2022	2,063,917							1,860,875	1,860,875			
19159	CALVERTON	MD		08/15/2017	06/01/2022	3,687,191		(289)			(289)		3,617,246	3,614,932			
19164	BETHESDA	MD		08/15/2017	05/02/2022	6,163,488		(246)			(246)		6,073,343	6,069,904			
19165	COLLEGE STATION	TX		11/17/2017	06/02/2022	5,584,845		(464)			(464)		5,411,005	5,407,259			
19285	TALLAHASSEE	FL		08/28/2017	05/02/2022	5,147,689		(140)			(140)		5,148,249	5,146,300			
19313	BENTONVILLE	AR		08/15/2017	05/11/2022	5,866,968		(3,247)			(3,247)		5,710,513	5,701,661			
19320	DALE CITY	VA		08/28/2017	05/18/2022	13,006,713							12,869,908	12,869,908			
3300002870	NEWARK	NJ		05/18/2021	04/14/2022	107,996							107,996	107,996			
3300002906	NORTHVALE	NJ		05/18/2021	04/14/2022	152,226							160,132	160,132			
3300002911	EAST ORANGE	NJ		08/09/2021	04/14/2022	147,889							147,889	147,889			
3300003010	RUTHERFORD	NJ		06/08/2021	04/14/2022	172,170							172,170	172,170			
3300003041	JERSEY CITY	NJ		05/18/2021	05/16/2022	121,961							121,961	121,961			
3300003098	UNION CITY	NJ		07/13/2021	04/14/2022	260,215							260,215	260,215			
3300003186	BROOKLYN	NY		09/13/2021	06/15/2022	337,488							337,488	337,488			
3300003365	BELLEVILLE	NJ		12/10/2021	05/16/2022	116,375							124,754	124,754			
3300003368	SCOTCH PLAINS	NJ		12/10/2021	04/14/2022	96,824							96,824	96,824			
3300003493	JERSEY CITY	NJ		02/02/2022	06/15/2022								133,133	133,133			
3300003494	BAYONNE	NJ		02/02/2022	06/15/2022								117,306	117,306			
3300003598	JERSEY CITY	NJ		03/03/2022	06/15/2022								71,222	71,222			
3310019833	PLAINVIEW	NY		10/22/2021	06/25/2022	167,276							180,428	180,428			
3310021183	CLEBURNE	TX		09/28/2021	04/25/2022	24,081							33,146	33,146			
3310021185	CLEBURNE	TX		09/28/2021	04/25/2022	24,393							33,771	33,771			
3310022941	EUSTIS	FL		09/28/2021	05/25/2022	31,672							31,672	31,672			
3310023484	COLUMBUS	OH		09/28/2021	05/25/2022	22,275							46,439	46,439			
3310023847	INDIANAPOLIS	IN		10/22/2021	06/25/2022	27,819							43,649	43,649			
3310023892	PHILADELPHIA	PA		10/22/2021	04/25/2022	14,553							19,250	19,250			
3310024519	NEWARK	NJ		09/28/2021	05/25/2022	112,266							112,266	112,266			
3310024540	CHESTER	MD		09/28/2021	04/25/2022	48,482							70,603	70,603			
3310024592	GRASONVILLE	MD		09/28/2021	04/25/2022	54,696							54,696	54,696			
3310024859	CLEARWATER	FL		09/28/2021	05/25/2022	36,236							57,970	57,970			
3310025192	NEWBURGH	NY		10/14/2021	04/25/2022	46,703							46,703	46,703			
3310025448	CAPE MAY COURT HOUSE	NJ		09/28/2021	04/25/2022	120,842							133,115	133,115			
3310025592	MAPLE HEIGHTS	OH		10/22/2021	06/25/2022	208,761							208,761	208,761			
3310025601	BALTIMORE	MD		10/22/2021	06/25/2022	10,603							33,626	33,626			
3310025632	BLOOMFIELD	NJ		09/28/2021	04/25/2022	61,256							85,650	85,650			
3310025640	WILLIAMSTOWN	NJ		10/22/2021	05/25/2022	34,633							34,633	34,633			
3310025716	ORANGE	NJ		09/28/2021	06/25/2022	87,443							89,991	89,991			
3310025720	TEANECK	NJ		10/14/2021	06/25/2022	56,668							56,668	56,668			
3310025832	YORKTOWN HEIGHTS	NY		11/18/2021	04/25/2022	100,238							100,238	100,238			
3310025862	NEW HAVEN	CT		01/11/2022	06/25/2022								36,383	36,383			
3310025875	NEWARK	NJ		10/22/2021	04/25/2022	112,266							112,266	112,266			
3310026270	IRMO	SC		10/14/2021	04/25/2022	34,214							34,214	34,214			
3310026388	CHICAGO	IL		11/12/2021	05/25/2022	13,313							13,313	13,313			
3310026419	SALT LAKE CITY	UT		09/28/2021	05/25/2022	157,484							164,835	164,835			
3310026430	ORLANDO	FL		11/12/2021	04/25/2022	42,173							51,218	51,218			
3310026472	DARBY	PA		09/28/2021	06/25/2022	34,993							37,816	37,816			
3310026521	ISLIP	NY		09/28/2021	05/25/2022	120,285							158,602	158,602			
3310026556	GREEN VALLEY LAKE	CA		10/22/2021	06/25/2022	48,025							52,681	52,681			
3310026629	ROOSEVELT	NY		10/22/2021	05/25/2022	94,749							102,981	102,981			
3310026657	CLEARWATER	FL		10/14/2021	04/25/2022	46,067							51,065	51,065			
3310026695	SAN BERNARDINO	CA		11/12/2021	05/25/2022	32,076							52,783	52,783			
3310026839	RIDGEFIELD	CT		10/22/2021	05/25/2022	115,945							117,363	117,363			
3310026904	OKLAHOMA CITY	OK		10/14/2021	04/25/2022	38,462							38,462	38,462			
3310026941	IRVINGTON	NJ		10/22/2021	06/25/2022	57,885							61,331	61,331			
3310027176	MIDLAND PARK	NJ		11/12/2021	05/25/2022	66,825							66,825	66,825			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310027204	ROCKVILLE CENTRE	NY		11/29/2021	05/25/2022	143,340							149,655	149,655			
3310027432	POUGHKEEPSIE	NY		11/18/2021	05/25/2022	54,657							55,099	55,099			
3310027637	MONTVALE	NJ		11/29/2021	06/25/2022	103,505							103,505	103,505			
3310027711	NEWARK	NJ		11/29/2021	06/25/2022	101,574							101,574	101,574			
3310027713	NEWARK	NJ		11/29/2021	06/25/2022	108,108							108,108	108,108			
3310027719	NEWARK	NJ		11/29/2021	06/25/2022	98,901							98,901	98,901			
3310027722	NEWARK	NJ		11/29/2021	06/25/2022	108,108							108,108	108,108			
3310027751	PACOIMA	CA		11/12/2021	06/25/2022	156,905							156,905	156,905			
3310027755	NEWARK	NJ		11/29/2021	06/25/2022	101,574							101,574	101,574			
3310027774	TOTOWA	NJ		11/29/2021	06/25/2022	88,358							88,358	88,358			
3310027776	BURLINGTON	WA		01/05/2022	04/25/2022								96,228	96,228			
3310027777	RENTON	WA		01/11/2022	04/25/2022								90,882	90,882			
3310027827	HOLYOKE	MA		01/11/2022	06/25/2022								54,240	54,240			
3310027831	BRIDGEPORT	CT		11/12/2021	05/25/2022	78,854							78,854	78,854			
3310027832	NEW HAVEN	CT		11/12/2021	05/25/2022	79,923							79,923	79,923			
3310027900	NASHVILLE	TN		11/12/2021	05/25/2022	184,026							278,588	278,588			
3310027976	COLUMBUS	OH		11/29/2021	04/25/2022	51,126							64,850	64,850			
3310028139	STERLING HEIGHTS	MI		11/29/2021	06/25/2022	60,607							68,334	68,334			
3310028182	PLAINFIELD	NJ		11/12/2021	04/25/2022	55,094							64,004	64,004			
3310028295	MILWAUKEE	WI		01/31/2022	06/25/2022								14,271	14,271			
3310028443	WOODLAND HILLS	CA		11/29/2021	04/25/2022	321,710							358,346	358,346			
3310028574	FARMINGVILLE	NY		11/29/2021	04/25/2022	105,821							113,917	113,917			
3310028649	IRVINGTON	NJ		11/29/2021	05/25/2022	80,190							95,634	95,634			
3310028671	WASHINGTON	DC		11/29/2021	04/25/2022	176,418							176,418	176,418			
3310028675	MORGANVILLE	NJ		12/16/2021	04/25/2022	103,950							103,950	103,950			
3310028690	ATLANTA	GA		01/05/2022	05/25/2022								53,696	53,696			
3310029067	CHICAGO	IL		01/05/2022	06/25/2022								29,349	29,349			
3310029107	NEWARK	NJ		12/16/2021	06/25/2022	104,247							119,691	119,691			
3310029118	BETHEL	OH		12/16/2021	06/25/2022	15,147							29,700	29,700			
3310029254	BROCKTON	MA		02/18/2022	06/25/2022								83,813	83,813			
3310029256	EAST ORANGE	NJ		12/16/2021	06/25/2022	80,190							80,190	80,190			
3310029398	NEW CITY	NY		01/05/2022	04/25/2022								57,937	57,937			
3310029428	FRAMINGHAM	MA		12/16/2021	05/25/2022	124,295							159,563	159,563			
3310029467	MORRISTOWN	NJ		01/05/2022	06/25/2022								119,914	119,914			
3310029488	MILFORD	DE		01/11/2022	06/25/2022								131,615	131,615			
3310029635	LINDEN	NJ		12/16/2021	04/25/2022	96,228							96,228	96,228			
3310029889	OGDEN	UT		12/28/2021	05/25/2022	122,661							137,103	137,103			
3310029904	GARDEN CITY PARK	NY		12/28/2021	06/25/2022	160,306							160,306	160,306			
3310029917	UNIONDALE	NY		12/28/2021	05/25/2022	102,911							125,542	125,542			
3310029947	NEWARK	NJ		12/28/2021	06/25/2022	114,939							114,939	114,939			
3310030073	TOMS RIVER	NJ		01/11/2022	05/25/2022								243,243	243,243			
3310030091	MOBILE	AL		01/11/2022	06/25/2022								25,950	25,950			
3310030358	NEWARK	NJ		01/11/2022	06/25/2022								112,266	112,266			
3310030381	LAURELTON	NY		01/31/2022	06/25/2022								123,760	123,760			
3310030612	LONG BRANCH	NJ		02/11/2022	04/25/2022								95,040	95,040			
3310031190	ANAHEIM	CA		02/11/2022	05/25/2022								176,255	176,255			
3310031378	ASHEVILLE	NC		02/07/2022	05/25/2022								84,266	84,266			
3310031617	PHILADELPHIA	PA		02/11/2022	06/25/2022								114,568	114,568			
3310031688	NORTH BABYLON	NY		02/25/2022	05/25/2022								90,882	90,882			
3310031715	PASSAIC	NJ		03/09/2022	06/25/2022								93,407	93,407			
3310032482	WATERBURY	CT		03/17/2022	06/25/2022								23,225	23,225			
3310032853	NEWARK	NJ		03/22/2022	06/25/2022								104,247	104,247			
3310032867	NEWARK	NJ		03/17/2022	06/25/2022								146,867	146,867			
3310033548	EAST ORANGE	NJ		03/17/2022	06/25/2022								103,418	103,418			
3310033820	HAMPTON	GA		03/22/2022	06/25/2022								61,752	61,752			
3310034071	ST. PETERSBURG	FL		03/17/2022	04/14/2022								34,155	34,155			
3310035937	RICHMOND	VA		05/19/2022	06/25/2022								20,790	20,790			
40011943	MAPLE HEIGHTS	OH		05/07/2020	06/24/2022	531,828							531,828	531,828			
40011984	RONKONKOMA	NY		03/13/2020	06/24/2022	130,613							130,613	130,613			
40012144	BROOKLYN	NY		03/26/2020	06/24/2022	282,744							282,744	282,744			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
40012347	ORANGE	NJ		04/02/2020	04/25/2022	164,513							164,513	164,513			
40012498	RICHMOND	VA		04/02/2020	04/25/2022	148,307							162,565	162,565			
40012711	FRANKLINVILLE	NJ		06/26/2020	04/25/2022	99,045							104,346	104,346			
40013474	CHICAGO	IL		08/11/2020	04/25/2022	134,472							134,472	134,472			
40013611	NEWARK	NJ		06/11/2020	05/25/2022	161,736							161,736	161,736			
40013632	CHICAGO	IL		06/26/2020	06/24/2022	274,100							274,100	274,100			
40013699	CHICAGO	IL		06/26/2020	04/25/2022	128,985							146,758	146,758			
40013729	CHICAGO	IL		06/26/2020	05/25/2022	79,725							89,379	89,379			
40013759	EAST ORANGE	NJ		08/18/2020	04/25/2022	84,150							84,150	84,150			
40013856	PATCHOGUE	NY		08/18/2020	05/25/2022	164,934							196,835	196,835			
40013959	SUFFOLK COUNTY	NY		08/18/2020	05/25/2022	142,043							142,043	142,043			
40014318	DELRAY BEACH	FL		08/11/2020	04/25/2022	177,977							177,977	177,977			
40014356	WESTPORT	CT		08/11/2020	04/25/2022	440,525							440,525	440,525			
40014365	PHILADELPHIA	PA		10/21/2020	05/25/2022	66,941							66,941	66,941			
40014637	WHEATLEY HEIGHTS	NY		10/08/2020	05/25/2022	162,409							162,409	162,409			
40015043	KAILUA-KONA	HI		10/21/2020	06/24/2022	207,640							207,640	207,640			
40015347	LOS ANGELES	CA		12/10/2020	06/24/2022	1,560,772							1,670,377	1,670,377			
40015652	NEWARK	NJ		12/30/2020	05/25/2022	164,053							164,053	164,053			
40015674	WANTAGH	NY		11/19/2020	04/25/2022	268,171							268,171	268,171			
40015765	HEWLETT	NY		11/19/2020	06/24/2022	369,923							402,321	402,321			
40015792	EAST PATCHOGUE	NY		02/23/2021	05/25/2022	235,641							235,641	235,641			
40015815	SMITHTOWN	NY		11/19/2020	06/24/2022	268,228							305,254	305,254			
40015872	RONKONKOMA	NY		10/28/2020	04/25/2022	348,381							348,381	348,381			
40015994	DAYTON	OH		11/19/2020	05/25/2022	25,119							25,119	25,119			
40016073	PITTSBURGH	PA		12/10/2020	06/24/2022	155,038							230,908	230,908			
40016238	TWIN FALLS	ID		12/21/2020	04/25/2022	116,590							116,590	116,590			
40016296	NEW ORLEANS	LA		12/10/2020	04/25/2022	184,101							184,101	184,101			
40016367	ROCKVILLE	MD		02/26/2021	06/24/2022	462,825							462,825	462,825			
40016449	JERSEY CITY	NJ		12/10/2020	05/25/2022	326,093							382,765	382,765			
40016533	DETROIT	MI		12/21/2020	04/25/2022	73,313							73,313	73,313			
40016560	HILLSIDE	NJ		12/21/2020	05/25/2022	184,878							184,878	184,878			
40016728	NEWARK	NJ		12/10/2020	05/25/2022	175,669							192,663	192,663			
40016805	MIDDLETOWN	NY		01/13/2021	06/24/2022	82,257							82,257	82,257			
40016807	PLAINFIELD	NJ		12/21/2020	05/25/2022	179,416							179,416	179,416			
40016821	NEW HYDE PARK	NY		12/21/2020	04/25/2022	313,802							313,802	313,802			
40016838	BRONXVILLE	NY		12/21/2020	04/25/2022	1,051,875							1,051,875	1,051,875			
40016936	TOMS RIVER	NJ		07/22/2021	04/25/2022	354,524							354,524	354,524			
40016943	ROSELLE	NJ		12/21/2020	05/25/2022	143,896							143,896	143,896			
40017001	LOS ANGELES	CA		12/21/2020	04/25/2022	788,999							851,106	851,106			
40017038	PHILADELPHIA	PA		12/30/2020	06/24/2022	45,791							50,586	50,586			
40017077	BRENTWOOD	NY		12/10/2020	04/25/2022	170,404							170,404	170,404			
40017131	ATLANTA	GA		01/13/2021	04/25/2022	199,825							199,825	199,825			
40017419	HUNTINGTON STATION	NY		01/13/2021	04/25/2022	281,621							281,621	281,621			
40017476	DARBY	PA		01/13/2021	04/25/2022	52,632							52,632	52,632			
40017484	PASSAIC	NJ		04/20/2021	05/25/2022	240,164							240,164	240,164			
40017485	CENTEREACH	NY		01/13/2021	04/25/2022	113,602							113,602	113,602			
40017539	DEER PARK	NY		12/30/2020	05/25/2022	175,518							182,269	182,269			
40017604	MAYWOOD	NJ		12/30/2020	04/25/2022	328,676							360,835	360,835			
40017627	JERSEY CITY	NJ		02/23/2021	04/25/2022	209,113							209,113	209,113			
40017629	JERSEY CITY	NJ		02/23/2021	04/25/2022	209,113							209,113	209,113			
40017667	WINDHAM	NY		03/18/2021	06/24/2022	203,449							257,004	257,004			
40017682	JERSEY CITY	NJ		02/26/2021	05/25/2022	792,054							836,169	836,169			
40017752	STAMFORD	CT		01/13/2021	05/25/2022	257,499							257,499	257,499			
40017916	WYANDANCH	NY		01/21/2021	05/25/2022	247,149							247,149	247,149			
40018004	PLAINFIELD	NJ		03/18/2021	04/25/2022	98,452							98,452	98,452			
40018138	MATAWAN	NJ		02/23/2021	05/25/2022	341,817							341,817	341,817			
40018268	CLEVELAND HEIGHTS	OH		03/26/2021	06/24/2022	29,452							29,452	29,452			
40018343	NEWARK	NJ		03/18/2021	05/25/2022	275,403							275,403	275,403			
40018344	EGG HARBOR CITY	NJ		03/26/2021	05/25/2022	85,833							85,833	85,833			
40018472	WEST BOYLSTON	MA		02/26/2021	05/25/2022	112,172							112,172	112,172			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
40018473	WEST BOYLSTON	MA		02/26/2021	05/25/2022	207,766							207,766	207,766			
40018486	CHICAGO	IL		02/26/2021	05/25/2022	91,934							91,934	91,934			
40018642	DETROIT	MI		04/20/2021	05/25/2022	91,597							101,821	101,821			
40018656	MONSEY	NY		02/26/2021	04/25/2022	691,839							691,839	691,839			
40018674	ALBANY	NY		03/18/2021	06/24/2022	69,643							71,873	71,873			
40018678	BUFORD	GA		03/26/2021	05/25/2022	374,047							402,101	402,101			
40018824	MEMPHIS	TN		03/18/2021	05/25/2022	16,830							16,830	16,830			
40018905	PHILADELPHIA	PA		02/26/2021	04/01/2022	169,671							169,671	169,671			
40019058	HARTFORD	CT		03/26/2021	06/24/2022	116,602							186,308	186,308			
40019158	RICHMOND	VA		03/26/2021	06/24/2022	78,680							90,358	90,358			
40019247	DELRAY BEACH	FL		04/20/2021	04/25/2022	712,303							870,268	870,268			
40019520	TOBYHANNA	PA		04/30/2021	05/25/2022	88,862							88,862	88,862			
40019641	DETROIT	MI		06/03/2021	06/24/2022	18,018							42,609	42,609			
40019737	NEWARK	NJ		04/30/2021	04/25/2022	200,698							200,698	200,698			
40020006	BALTIMORE	MD		04/20/2021	06/24/2022	75,446							75,446	75,446			
40020085	CHICAGO	IL		06/03/2021	05/25/2022	61,051							79,943	79,943			
40020154	NEWARK	NJ		04/30/2021	06/24/2022	257,499							257,499	257,499			
40020387	COLUMBUS	OH		06/03/2021	06/24/2022	50,069							50,069	50,069			
40020482	STAFFORD TOWNSHIP	NJ		07/30/2021	06/24/2022	188,936							274,348	274,348			
40020642	LOS ANGELES	CA		04/30/2021	04/25/2022	885,860							885,860	885,860			
40020757	OZONE PARK	NY		04/30/2021	04/25/2022	675,724							700,301	700,301			
40020923	STRATFORD	CT		06/24/2021	06/24/2022	219,631							219,631	219,631			
40020952	WESTON	CT		05/12/2021	06/24/2022	473,344							473,344	473,344			
40021082	RICHMOND	VA		06/03/2021	05/25/2022	107,039							107,039	107,039			
40021152	BARNWELL	SC		05/12/2021	06/24/2022	346,698							346,698	346,698			
40021212	CHICAGO	IL		06/24/2021	06/24/2022	97,675							99,718	99,718			
40021213	MIDDLE ISLAND	NY		06/03/2021	05/25/2022	200,715							200,715	200,715			
40021283	MIAMI	FL		05/12/2021	05/25/2022	314,300							314,300	314,300			
40021329	ELIZABETH	NJ		05/12/2021	04/25/2022	242,352							294,525	294,525			
40021365	CHICAGO	IL		06/03/2021	05/25/2022	49,160							90,327	90,327			
40021628	SEVERN	MD		07/22/2021	06/24/2022	162,409							162,409	162,409			
40021632	SEVERN	MD		07/22/2021	06/24/2022	221,525							221,525	221,525			
40021663	TRENTON	NJ		06/03/2021	04/25/2022	350,064							350,064	350,064			
40021679	COEUR DALENE	ID		06/24/2021	06/24/2022	506,920							518,364	518,364			
40021718	DEER PARK	NY		06/03/2021	05/25/2022	256,615							256,615	256,615			
40021719	LODI	NJ		06/24/2021	04/25/2022	180,502							210,123	210,123			
40021874	NEWARK	NJ		06/24/2021	04/25/2022	255,896							290,179	290,179			
40022098	PASSAIC	NJ		06/24/2021	06/24/2022	268,859							268,859	268,859			
40022116	TRIANGLE	VA		07/30/2021	05/25/2022	275,324							310,792	310,792			
40022126	BAYONNE	NJ		06/03/2021	04/25/2022	369,208							369,208	369,208			
40022255	CHICAGO	IL		06/24/2021	05/25/2022	178,344							214,751	214,751			
40022370	BALTIMORE	MD		06/24/2021	04/25/2022	70,854							70,854	70,854			
40022478	BESSEMER	AL		07/30/2021	05/25/2022	66,107							69,701	69,701			
40022491	SADDLE BROOK	NJ		06/24/2021	06/24/2022	260,024							403,079	403,079			
40022530	NORFOLK	VA		07/22/2021	05/25/2022	50,490							50,490	50,490			
40022563	LACEY TOWNSHIP	NJ		07/30/2021	05/25/2022	140,396							277,219	277,219			
40022750	SACRAMENTO	CA		07/22/2021	06/24/2022	191,478							420,975	420,975			
40022857	SOUND BEACH	NY		06/24/2021	06/24/2022	265,072							265,072	265,072			
40022915	HAMPTON BAYS	NY		07/30/2021	05/25/2022	298,143							298,143	298,143			
40023029	EAST ORANGE	NJ		06/24/2021	05/25/2022	296,839							296,839	296,839			
40023039	STATEN ISLAND	NY		07/22/2021	04/25/2022	217,738							217,738	217,738			
40023382	LA PUENTE	CA		07/22/2021	04/25/2022	449,046							460,721	460,721			
40024201	DECATUR	GA		07/30/2021	05/25/2022	214,583							214,583	214,583			
40024275	QUEENS	NY		07/30/2021	05/25/2022	474,606							521,730	521,730			
40024360	WASHINGTON	DC		08/06/2021	05/25/2022	453,737							495,644	495,644			
7000003	DALLAS	TX		05/26/2021	04/05/2022	22,633,333							22,633,333	22,633,333			
7200226	LAS VEGAS	NV		05/26/2021	05/27/2022	84,000,001							84,000,001	84,000,001			
7200292	FAIRBURN	GA		05/26/2021	04/01/2022	32,178,717							32,178,717	32,178,717			
7200357	MIAMI	FL		05/27/2021	05/10/2022	50,441,227		73,242			73,242		50,326,579	50,600,000			
7200556	JERSEY CITY	NJ		05/11/2022	06/01/2022								20,000,000	20,000,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000094	SANTA CLARA	CA		08/31/2015	06/21/2022	571,611		(8,106)			(8,106)		549,402	549,402			
100000351	KISSIMMEE	FL		09/27/2016	04/05/2022	280,369		(13,397)			(13,397)		264,857	264,857			
100000550	ELKTON	MD		09/27/2016	04/05/2022	229,225		(295)			(295)		225,586	225,586			
100000570	MIAMI	FL		09/27/2016	04/05/2022	117,204		11,620			11,620		128,016	128,016			
100010646	HOWELL	NJ		12/23/2016	06/05/2022	212,753		8,560			8,560		221,313	221,313			
100010757	SAN PEDRO	CA		12/23/2016	06/05/2022	592,235		(17,497)			(17,497)		572,007	572,007			
100010937	MIAMI LAKES	FL		12/23/2016	06/05/2022	243,652		81,715			81,715		324,458	324,458			
100011035	TOLEDO	OH		12/23/2016	04/05/2022	45,684		(6,432)			(6,432)		39,252	39,252			
100011038	BALTIMORE	MD		01/27/2017	04/05/2022	54,890		1,798			1,798		55,983	55,983			
100011067	BOTHELL	WA		12/23/2016	05/05/2022	323,066		22,270			22,270		345,336	345,336		(17,963)	(17,963)
100011080	STATEN ISLAND	NY		12/23/2016	06/05/2022	512,620		62,294			62,294		570,369	570,369			
100011103	BURKE	VA		12/23/2016	06/05/2022	393,405		32,448			32,448		420,369	420,369			
100011125	DOWNEY	CA		12/23/2016	05/05/2022	181,876		997			997		179,865	179,865			
100011222	DAVENPORT	IA		12/23/2016	05/05/2022	75,487		254			254		74,767	74,767			
100011239	VANCOUVER	WA		12/23/2016	04/05/2022	239,426		31,949			31,949		267,807	267,807			
100011317	PORT CHESTER	NY		12/23/2016	04/05/2022	271,587		18,033			18,033		285,827	285,827		14,330	14,330
100011395	HIGLEY	AZ		12/23/2016	05/05/2022	100,664		9,616			9,616		109,614	109,614			
100011413	NAPA	CA		12/23/2016	05/05/2022	134,664		6,279			6,279		138,783	138,783			
100011427	N LITTLE ROCK	AR		12/23/2016	06/05/2022	87,761		2,919			2,919		88,938	88,938			
100011483	PETALUMA	CA		12/23/2016	06/05/2022	217,522		11,424			11,424		225,630	225,630			
100011594	OWINGS MILLS	MD		03/08/2017	06/13/2022	160,994		10,721			10,721		169,652	169,652			
100011723	ORLANDO	FL		03/08/2017	05/13/2022	119,417		13,377			13,377		131,644	131,644			
100011757	PHILADELPHIA	PA		03/08/2017	04/13/2022	152,760		31,622			31,622		183,063	183,063			
100011850	NEW PORT RICHEY	FL		03/08/2017	06/13/2022	64,973		13,018			13,018		77,991	77,991			
100011881	GAINESVILLE	FL		03/08/2017	04/13/2022	48,657		2,047			2,047		47,942	47,942			
100011883	BALTIMORE	MD		03/08/2017	06/13/2022	117,212		11,386			11,386		126,955	126,955			
100011915	SAN CLEMENTE	CA		03/08/2017	06/13/2022	1,028,451		82,460			82,460		1,110,911	1,110,911			
100011939	WOODSIDE	NY		03/08/2017	04/13/2022	453,605		165,557			165,557		619,162	619,162			
100011969	ENFIELD	ME		03/08/2017	05/13/2022	47,892		5,618			5,618		52,923	52,923			
100012036	RALEIGH	NC		03/08/2017	05/13/2022	146,044		16,312			16,312		160,216	160,216			
100012208	SANFORD	FL		03/08/2017	06/13/2022	46,353		762			762		46,883	46,883			
100012306	WEST PALM BEACH	FL		04/28/2017	06/13/2022	75,018		2,956			2,956		76,726	76,726			
100012351	OWASSO	OK		04/28/2017	06/13/2022	95,374		21,820			21,820		116,489	116,489			
100012376	CHARLOTTE	NC		04/28/2017	04/13/2022	149,546		580			580		149,784	149,784			
100012592	SAINT HELENS	OR		05/25/2017	06/05/2022	163,274		40,722			40,722		203,712	203,712			
100012672	PHOENIX	AZ		05/25/2017	04/05/2022	90,865		21,104			21,104		111,872	111,872			
100012682	INVERNESS	FL		05/25/2017	06/05/2022	64,941		15,899			15,899		80,612	80,612			
100012881	STAFFORD	VA		05/25/2017	05/05/2022	254,008		26,385			26,385		279,146	279,146			
100012884	ORLANDO	FL		05/25/2017	06/05/2022	101,450		20,515			20,515		121,673	121,673			
100013014	LAS VEGAS	NV		05/25/2017	05/05/2022	71,717		27,492			27,492		97,484	97,484			
100013018	PT CHARLOTTE	FL		05/25/2017	05/05/2022	59,947		13,100			13,100		72,744	72,744			
100013044	MIAMI LAKES	FL		05/25/2017	04/05/2022	265,604		44,456			44,456		309,228	309,228			
100013102	GILBERT	AZ		05/25/2017	04/05/2022	395,402		54,188			54,188		448,048	448,048			
100013191	TACOMA	WA		05/25/2017	04/05/2022	257,724		39,035			39,035		296,003	296,003			
100013404	WEST PALM BEACH	FL		05/25/2017	06/05/2022	67,888		94,271			94,271		161,501	161,501			
100013527	CAPE CORAL	FL		05/25/2017	04/05/2022	123,080		50,057			50,057		172,441	172,441			
100013785	MERIDIAN	ID		05/25/2017	04/05/2022	218,753		24,173			24,173		242,095	242,095			
100013879	KIRKLAND	WA		05/25/2017	05/05/2022	151,488		20,197			20,197		170,550	170,550			
100013976	MIRAMAR	FL		05/25/2017	04/05/2022	290,947		50,644			50,644		340,367	340,367			
100014232	SOQUEL	CA		09/22/2017	04/21/2022	400,029		(7,199)			(7,199)		390,766	390,766			
100014358	HOWELL	NJ		09/27/2017	04/13/2022	241,040		13,057			13,057		251,031	251,031			
100014368	DENVER	NC		09/27/2017	05/13/2022	335,134		(6,808)			(6,808)		327,131	327,131			
100014382	HOLLAND	PA		09/27/2017	05/13/2022	448,410		9,694			9,694		455,953	455,953			
100014498	ASHEVILLE	NC		09/27/2017	06/13/2022	119,980		719			719		120,700	120,700			
100014591	OCCIDENTAL	CA		09/27/2017	05/13/2022	445,999		80,503			80,503		607,293	607,293			
100014762	LUTZ	FL		10/30/2017	05/13/2022	78,134		10,068			10,068		88,202	88,202			
100014828	STOCKTON	CA		11/28/2017	04/21/2022	67,495		(695)			(695)		64,154	64,154			
100014955	CHARLESTON	SC		12/12/2017	04/21/2022	374,079		(5,759)			(5,759)		366,453	366,453			
100015810	SAN JOSE	CA		02/27/2018	04/21/2022	233,720		(2,528)			(2,528)		230,098	230,098			
100016469	MEDFORD	NJ		04/05/2018	04/21/2022	242,030		(2,037)			(2,037)		238,848	238,848			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016541	NEW ORLEANS	LA		04/10/2018	05/21/2022	159,976		(4,793)			(4,793)		154,462	154,462			
100016568	ALEXANDRIA	VA		04/10/2018	06/21/2022	123,131		(5,042)			(5,042)		117,558	117,558			
100017045	MOLALLA	OR		05/16/2018	04/21/2022	155,570		(2,633)			(2,633)		152,207	152,207			
100017374	VALLEY CITY	ND		04/26/2018	06/05/2022	18,229		28			28		16,974	16,974			
100017407	COXS CREEK	KY		04/26/2018	05/05/2022	85,307		312			312		84,190	84,190			
100017527	HOLLYWOOD	FL		04/26/2018	06/05/2022	171,725		(6,482)			(6,482)		164,893	164,893			
100017669	CINCINNATI	OH		04/26/2018	04/05/2022	2,507							927	927			
100017837	APACHE JUNCTION	AZ		05/30/2018	06/21/2022	137,351		(4,147)			(4,147)		132,605	132,605			
100017861	MABLETON	GA		05/30/2018	04/21/2022	108,123		(3,132)			(3,132)		104,528	104,528			
100017885	WESTMINSTER	MD		05/30/2018	05/21/2022	117,199		474			474		115,046	115,046			
100017907	CHAPIN	SC		05/30/2018	05/21/2022	109,071		(3,641)			(3,641)		104,833	104,833			
100017912	PENSACOLA	FL		05/30/2018	05/21/2022	131,660		(3,022)			(3,022)		127,887	127,887			
100017924	NASHVILLE	TN		05/22/2018	04/21/2022	151,176		(3,565)			(3,565)		146,544	146,544			
100017999	ALBUQUERQUE	NM		05/22/2018	04/21/2022	160,573		(4,279)			(4,279)		155,609	155,609			
100018034	ST GEORGE	UT		05/22/2018	05/21/2022	142,585		(5,027)			(5,027)		137,122	137,122			
100018071	WILMINGTON	NC		06/08/2018	04/21/2022	234,775		(4,248)			(4,248)		229,496	229,496			
100018097	TEHACHAPI	CA		06/08/2018	06/21/2022	223,240		(3,223)			(3,223)		219,071	219,071			
100018194	OKLAHOMA CITY	OK		06/08/2018	05/21/2022	99,623		149			149		98,845	98,845			
100018204	HARKER HEIGHTS	TX		06/08/2018	04/21/2022	112,348		(2,942)			(2,942)		108,927	108,927			
100018310	LEHIGH ACRES	FL		06/27/2018	05/21/2022	152,026		(3,770)			(3,770)		147,467	147,467			
100018326	RALEIGH	NC		06/27/2018	04/21/2022	154,780		(3,160)			(3,160)		150,747	150,747			
100018369	EUGENE	OR		06/27/2018	04/21/2022	243,363		(6,004)			(6,004)		236,359	236,359			
100019599	BRADENTON	FL		07/26/2018	04/21/2022	59,306		(874)			(874)		52,221	52,221			
100019897	FRESNO	CA		07/30/2018	04/21/2022	111,954		(3,789)			(3,789)		107,623	107,623			
100019908	COLUMBUS	OH		07/30/2018	05/21/2022	145,160		(3,033)			(3,033)		141,495	141,495			
100019968	ALAMOGORDO	NM		07/30/2018	04/21/2022	145,179		(5,000)			(5,000)		139,564	139,564			
100019993	SAGINAW	TX		07/30/2018	05/21/2022	141,651		(4,856)			(4,856)		136,389	136,389			
100020168	COLORADO SPRINGS	CO		07/17/2018	04/21/2022	272,807		(5,330)			(5,330)		266,342	266,342			
100020218	LEHIGH ACRES	FL		07/17/2018	06/21/2022	132,579		(4,371)			(4,371)		127,661	127,661			
100020291	CHICAGO	IL		07/17/2018	04/21/2022	240,704		(6,244)			(6,244)		233,504	233,504			
100020339	FAYETTEVILLE	NC		07/17/2018	06/21/2022	114,909		(4,998)			(4,998)		123,098	123,098			
100020360	PALM HARBOR	FL		07/27/2018	06/21/2022	162,912		(2,961)			(2,961)		157,103	157,103			
100020416	SOMERDALE	NJ		07/27/2018	06/21/2022	104,304		(1,855)			(1,855)		99,902	99,902			
100020430	ALAMEDA	CA		07/27/2018	06/21/2022	484,870		(8,688)			(8,688)		474,173	474,173			
100020438	BIRMINGHAM	AL		07/27/2018	04/21/2022	129,558		(5,501)			(5,501)		123,543	123,543			
100023254	OAKLAND	CA		08/16/2018	04/21/2022	581,960		(8,488)			(8,488)		571,037	571,037			
100023269	(TUJUNGA AREA) LOS ANG	CA		08/16/2018	06/21/2022	366,551		(2,360)			(2,360)		362,510	362,510			
100023288	OKLAHOMA CITY	OK		08/16/2018	06/21/2022	137,657		(2,731)			(2,731)		134,450	134,450			
100023387	EUGENE	OR		08/16/2018	05/21/2022	9,843		(189)			(189)		2,702	2,702			
100023435	NORTH CHARLESTON	SC		08/16/2018	05/21/2022	98,294		(1,094)			(1,094)		37,485	37,485			
100023441	LIVE OAK	TX		08/16/2018	05/21/2022	118,696		(4,371)			(4,371)		113,817	113,817			
100023483	STRATFORD	NJ		09/04/2018	04/21/2022	134,710		(3,380)			(3,380)		130,744	130,744			
100023488	JOSHUA TREE	CA		09/04/2018	06/21/2022	152,436		(4,004)			(4,004)		99,248	99,248			
100023492	CHANTILLY	VA		09/04/2018	06/21/2022	280,248		(2,353)			(2,353)		276,621	276,621			
100023494	LOS ANGELES	CA		09/04/2018	06/21/2022	252,000		(6,805)			(6,805)		244,153	244,153			
100023614	HENDERSON	NV		09/04/2018	04/21/2022	152,106		(5,360)			(5,360)		145,055	145,055			
100023676	CHARLESTON	SC		09/04/2018	05/21/2022	136,628		(4,090)			(4,090)		131,956	131,956			
100023699	FORT LAUDERDALE	FL		09/04/2018	06/21/2022	252,600		(7,865)			(7,865)		243,777	243,777			
100023723	GALVESTON	TX		09/04/2018	04/21/2022	267,447		(4,869)			(4,869)		261,483	261,483			
100023737	LOS ANGELES	CA		09/04/2018	04/21/2022	537,969		(9,224)			(9,224)		526,480	526,480			
100023742	JACKSONVILLE	FL		09/04/2018	06/21/2022	166,366		(5,654)			(5,654)		160,033	160,033			
100023744	JACKSONVILLE	FL		09/04/2018	06/21/2022	130,746		(5,034)			(5,034)		125,182	125,182			
100023746	JACKSONVILLE	FL		09/04/2018	06/21/2022	105,975		(4,052)			(4,052)		100,646	100,646			
100023875	PRAIRIE VILLAGE	KS		09/10/2018	04/21/2022	167,680		(4,049)			(4,049)		162,925	162,925			
100023895	GREENVILLE	SC		09/10/2018	06/21/2022	171,249		(6,567)			(6,567)		164,005	164,005			
100024008	ALTADENA	CA		09/10/2018	06/21/2022	426,121		(7,384)			(7,384)		416,907	416,907			
100024091	CHICAGO	IL		09/10/2018	04/21/2022	234,045		(5,724)			(5,724)		227,338	227,338			
100024100	WALDWICK	NJ		09/10/2018	04/21/2022	264,375		(4,493)			(4,493)		258,540	258,540			
100024122	SAN DIEGO	CA		09/10/2018	04/21/2022	439,113		(10,780)			(10,780)		426,549	426,549			
100024146	TRINITY	FL		09/10/2018	05/21/2022	230,443		(2,988)			(2,988)		226,428	226,428			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024155	TEMECULA	CA		09/20/2018	06/21/2022	237,562		(884)			(884)		235,589	235,589			
100024167	KILLEEN	TX		09/20/2018	06/21/2022	120,052		(1,640)			(1,640)		117,894	117,894			
100024169	EASTON	PA		09/20/2018	04/21/2022	131,637		(2,297)			(2,297)		128,791	128,791			
100024432	BRIDGEPORT	CT		09/20/2018	06/21/2022	159,839		(2,423)			(2,423)		156,521	156,521			
100024574	MINNEAPOLIS	MN		09/20/2018	04/05/2022	265,023		8,463			8,463		272,654	272,654			
100024666	CAVE CREEK	AZ		09/20/2018	04/05/2022	217,579		18,376			18,376		235,096	235,096			
100025028	COAL CITY	IN		09/20/2018	04/05/2022	20,442		7,321			7,321		27,702	27,702			
100025067	MESA	AZ		09/20/2018	04/05/2022	190,903		19,371			19,371		209,924	209,924			
100025092	STOCKTON	CA		09/20/2018	05/05/2022	245,592		27,446			27,446		272,204	272,204			
100025185	GILBERTS	IL		09/20/2018	05/05/2022	287,488		17,247			17,247		303,716	303,716			
100025248	GARDNERVILLE	NV		09/20/2018	06/05/2022	219,174		26,347			26,347		244,903	244,903			
100025309	AZUSA	CA		09/20/2018	04/05/2022	270,758		14,113			14,113		283,705	283,705			
100025353	BRONX	NY		09/20/2018	06/05/2022	471,649		10,757			10,757		482,406	482,406			
100025438	BRONX	NY		09/20/2018	05/05/2022	371,408		44,099			44,099		413,938	413,938			
100025543	LAKE ELSINORE	CA		09/20/2018	05/05/2022	246,500		4,746			4,746		249,697	249,697			
100025602	MARICOPA	AZ		09/20/2018	04/05/2022	93,856		14,261			14,261		107,707	107,707			
100025698	RENO	NV		09/20/2018	05/05/2022	198,555		13,225			13,225		210,934	210,934			
100025739	VISALIA	CA		09/20/2018	05/05/2022	127,023		15,339			15,339		141,858	141,858			
100025758	JAMAICA	NY		09/20/2018	04/05/2022	312,890		25,648			25,648		337,071	337,071			
100025766	LAS VEGAS	NV		09/20/2018	05/05/2022	85,363		14,951			14,951		100,068	100,068			
100026060	NAMPA	ID		09/20/2018	05/05/2022	116,183		24,015			24,015		139,783	139,783			
100026069	SPOKANE	WA		09/20/2018	05/05/2022	198,965		13,851			13,851		212,353	212,353			
100026208	OCALA	FL		09/20/2018	05/05/2022	183,721		25,212			25,212		208,246	208,246			
100026390	MARGATE	FL		09/26/2018	04/05/2022	42,558		121,181			121,181		163,320	163,320			
100026441	JOHNSTON	RI		09/26/2018	05/05/2022	175,659		21,833			21,833		196,345	196,345			
100026626	PANORAMA CITY	CA		09/26/2018	05/05/2022	232,469		71,181			71,181		301,663	301,663			
100026707	CHULA VISTA	CA		09/26/2018	04/05/2022	330,344		2,924			2,924		331,854	331,854			
100026795	CHARLESTON	SC		09/26/2018	04/05/2022	559,495		12,894			12,894		570,807	570,807			
100026813	EDMONDS	WA		09/26/2018	04/05/2022	1,165,875		41,267			41,267		1,194,495	1,194,495			
100026890	PALMDALE	CA		09/26/2018	04/05/2022	208,101		5,336			5,336		212,429	212,429			
100027071	WASHINGTON	DC		09/26/2018	05/05/2022	629,309		48,421			48,421		674,953	674,953			
100027790	LAUREL	MD		10/26/2018	05/05/2022	218,518		27,634			27,634		245,482	245,482			
100027921	ROSEDALE	NY		10/26/2018	04/05/2022	274,970		14,432			14,432		288,071	288,071			
100027922	MILLER PLACE	NY		10/26/2018	05/05/2022	255,708		12,451			12,451		266,143	266,143			
100027944	STRATFORD	CT		10/26/2018	05/05/2022	235,705		20,558			20,558		255,440	255,440			
100027948	FLORENCE	SC		10/26/2018	05/05/2022	130,019		21,087			21,087		150,617	150,617			
100028073	ELLENWOOD	GA		10/26/2018	06/05/2022	101,563		4,202			4,202		104,071	104,071			
100028389	DEBARY	FL		10/26/2018	05/05/2022	57,745		1,997			1,997		34,826	34,826			
100028641	MADRAS	OR		10/26/2018	04/05/2022	135,988		17,683			17,683		153,316	153,316			
100028667	LOS BANOS	CA		10/26/2018	06/05/2022	290,801		45,382			45,382		335,445	335,445			
100028844	WEST PALM BEACH	FL		10/26/2018	04/05/2022	250,544		8,172			8,172		257,564	257,564			
100029056	TECUMSEH	KS		10/26/2018	04/05/2022	72,636		33,401			33,401		105,629	105,629			
100029143	WHITSETT	NC		10/26/2018	05/05/2022	127,935		7,159			7,159		135,094	135,094			
100029176	BAKERSFIELD	CA		10/26/2018	04/05/2022	251,386		25,857			25,857		276,484	276,484			
100029213	MARIETTA	GA		10/26/2018	04/05/2022	90,377		28,360			28,360		118,346	118,346			
100029273	MIDLOTHIAN	VA		10/26/2018	05/05/2022	224,481		22,208			22,208		245,904	245,904			
100029296	PORT ST LUCIE	FL		10/26/2018	05/05/2022	194,120		41,680			41,680		235,138	235,138			
100029337	MILWAUKEE	WI		10/26/2018	04/05/2022	145,226		24,511			24,511		169,198	169,198			
100029505	ELGIN	IL		10/26/2018	04/05/2022	212,362		31,808			31,808		243,363	243,363			
100029587	HIALEAH	FL		10/26/2018	06/05/2022	205,895		18,553			18,553		223,773	223,773			
100029639	ORLANDO	FL		10/26/2018	05/05/2022	256,058		16,748			16,748		271,979	271,979			
100029682	DANBURY	CT		10/26/2018	05/05/2022	234,627		5,998			5,998		239,620	239,620			
100029717	LOS ANGELES	CA		10/26/2018	04/05/2022	605,757		55,562			55,562		659,614	659,614			
100029752	BROOKSVILLE	FL		10/26/2018	05/05/2022	130,195		24,902			24,902		154,027	154,027			
100029774	MARINA	CA		10/26/2018	04/05/2022	353,617		15,513			15,513		367,952	367,952			
100030159	CHINO	CA		12/20/2018	04/05/2022	339,180		46,058			46,058		382,451	382,451			
100030242	ST. LOUIS	MO		12/20/2018	06/05/2022	73,821		(934)			(934)		72,602	72,602			
100030253	SANTA BARBARA	CA		12/20/2018	04/05/2022	356,254		3,320			3,320		352,971	352,971			
100030416	CHARLOTTE	NC		12/20/2018	04/05/2022	135,321		5,875			5,875		139,446	139,446			
100030420	FAIRBURN	GA		12/20/2018	04/05/2022	274,722		2,450			2,450		274,179	274,179			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030458	NIXA	MO		12/20/2018	06/05/2022	80,041		(354)			(354)		79,422	79,422			
100030479	VALENCIA	CA		12/20/2018	06/05/2022	440,400		(4,654)			(4,654)		431,459	431,459			
100030487	HUMBLE	TX		12/20/2018	06/05/2022	102,620		(3,689)			(3,689)		97,965	97,965			
100030578	PFLUGERVILLE	TX		12/20/2018	04/05/2022	106,176		(2,842)			(2,842)		102,372	102,372			
100030669	MIAMI	FL		04/09/2019	04/07/2022	303,239		39,180			39,180		340,718	340,718			
100030690	SEATTLE	WA		04/09/2019	04/07/2022	467,788		114,341			114,341		582,053	582,053			
100030720	CHICAGO	IL		04/09/2019	04/07/2022	187,458		21,461			21,461		208,388	208,388			
100030837	PAYSON	UT		04/09/2019	06/07/2022	188,858		14,980			14,980		202,958	202,958			
100030850	DUBLIN	CA		04/09/2019	06/07/2022	915,906		41,162			41,162		957,068	957,068			
100031046	VALLEJO	CA		03/29/2019	06/05/2022	258,738		13,439			13,439		270,776	270,776			
100031050	MERCED	CA		03/29/2019	05/05/2022	327,268		(16,870)			(16,870)		309,249	309,249			
100031256	PHOENIX	AZ		03/29/2019	04/05/2022	117,585		1,706			1,706		118,951	118,951			
100031279	HANFORD	CA		03/29/2019	04/05/2022	253,973		16,406			16,406		269,343	269,343			
100031420	GOTHA	FL		03/29/2019	06/05/2022	183,168		31,421			31,421		213,706	213,706			
100031473	SACRAMENTO	CA		03/29/2019	04/05/2022	183,617		18,254			18,254		201,080	201,080			
100031496	PHOENIX	AZ		03/29/2019	05/05/2022	154,207		25,102			25,102		173,628	173,628			
100035541	BROKEN ARROW	OK		08/21/2019	04/21/2022	118,275		(5,143)			(5,143)		112,626	112,626			
100036325	SPRINGFIELD	MA		08/27/2019	06/21/2022	150,586		(7,081)			(7,081)		142,955	142,955			
100038198	YPSILANTI	MI		11/15/2019	04/21/2022	119,462		(6,796)			(6,796)		112,226	112,226			
100039804	CORNELIUS	NC		10/28/2019	06/21/2022	166,574		(5,450)			(5,450)		160,019	160,019			
100041470	LAURENCE	KS		03/02/2020	04/21/2022	122,649		(6,238)			(6,238)		115,904	115,904			
100042938	STOCKTON	CA		05/28/2020	06/05/2022	83,262		(1,052)			(1,052)		80,869	80,869			
100042962	BOWIE	MD		05/28/2020	05/05/2022	384,656		(18,224)			(18,224)		365,552	365,552			
100043021	SAN FRANCISCO	CA		05/28/2020	06/05/2022	367,074		10,040			10,040		371,430	371,430			
100043053	GILBERT	AZ		05/28/2020	05/05/2022	139,573		6,813			6,813		145,894	145,894			
100043082	PUYALLUP	WA		05/28/2020	04/05/2022	248,460		(4,844)			(4,844)		242,823	242,823			
100043153	WESTMINSTER	CO		05/28/2020	04/05/2022	112,976		(4,272)			(4,272)		107,541	107,541			
100043208	INDIANAPOLIS	IN		08/13/2020	04/05/2022	119,922		11,434			11,434		130,848	130,848			
100043269	GAINESVILLE	VA		08/13/2020	04/05/2022	249,594		(19,031)			(19,031)		229,917	229,917			
100043295	BROWNSVILLE	TX		08/13/2020	05/05/2022	55,580		(4,093)			(4,093)		51,068	51,068			
100043302	ARLINGTON	TX		08/13/2020	04/05/2022	142,223		(10,940)			(10,940)		131,235	131,235			
100043424	MIAMI	FL		08/13/2020	04/05/2022	104,114		3,727			3,727		107,554	107,554			
100043447	JACKSONVILLE	FL		08/13/2020	06/05/2022	51,698		15,548			15,548		67,039	67,039			
100043529	LOS ANGELES	CA		08/13/2020	05/11/2022	305,102		536			536		304,652	304,652			
100043569	DALLAS	GA		08/13/2020	06/11/2022	106,457		2,181			2,181		108,399	108,399			
100043783	WILLIAMSPORT	PA		08/13/2020	05/05/2022	132,929		(7,316)			(7,316)		125,379	125,379			
100043811	SCOTTSDALE	AZ		08/13/2020	05/05/2022	271,564		(15,075)			(15,075)		255,722	255,722			
100043833	WOODLAND	CA		08/19/2020	05/05/2022	392,190		(30,108)			(30,108)		360,945	360,945			
100043840	SPARKS	NV		08/19/2020	06/05/2022	231,553		(17,476)			(17,476)		213,338	213,338			
100043848	VACAVILLE	CA		08/19/2020	06/05/2022	204,601		(1,426)			(1,426)		201,660	201,660			
100043863	LAS VEGAS	NV		08/19/2020	05/05/2022	380,755		(17,520)			(17,520)		362,673	362,673			
100043918	SANTA ANA	CA		08/19/2020	05/05/2022	252,781		(18,923)			(18,923)		232,195	232,195			
100043958	DISCOVERY BAY	CA		08/19/2020	05/05/2022	424,407		(33,951)			(33,951)		389,050	389,050			
100043984	SANTA ROSA	CA		08/19/2020	04/05/2022	329,999		(19,915)			(19,915)		308,424	308,424			
100044079	DURHAM	NC		08/19/2020	05/05/2022	499,118		(7,152)			(7,152)		489,792	489,792			
100044092	COVINGTON	WA		08/19/2020	04/05/2022	171,887		10,073			10,073		181,390	181,390			
100044095	RANCHO SANTA MARGARITA	CA		08/19/2020	05/05/2022	639,752		26,300			26,300		653,943	653,943			
100044097	LINN CREEK	MO		08/19/2020	06/05/2022	133,886		402			402		132,175	132,175			
100044261	WINSTON SALEM	NC		08/19/2020	06/05/2022	92,654		3,399			3,399		96,052	96,052		(613)	(613)
100044281	SUNLAND	CA		08/19/2020	05/05/2022	383,467		25,453			25,453		407,719	407,719			
100044317	MADISON	NH		08/04/2020	06/05/2022	115,189		(918)			(918)		113,837	113,837			
100044330	CONOVER	NC		08/04/2020	05/05/2022	234,521		(6,100)			(6,100)		227,952	227,952			
100044348	YORBA LINDA	CA		08/28/2020	06/09/2022	1,371,398		(37,095)			(37,095)		1,330,507	1,330,507			
100044537	BALDWIN PARK	CA		11/19/2020	04/07/2022	304,300		(25,934)			(25,934)		277,654	277,654			
100044572	LA PALMA	CA		11/19/2020	05/07/2022	393,747		(14,897)			(14,897)		377,669	377,669			
100044594	FAIRFIELD	CA		11/19/2020	04/07/2022	458,452		(32,101)			(32,101)		423,720	423,720			
100044728	CONYERS	GA		11/19/2020	06/07/2022	184,000		(15,467)			(15,467)		168,150	168,150			
100044857	SOUTH KINGSTOWN	RI		11/19/2020	04/07/2022	191,899		8,787			8,787		198,940	198,940			
100045433	ELM CITY	NC		11/25/2020	04/07/2022	175,537		5,170			5,170		180,156	180,156			
100046022	SOUTH WINDSOR	CT		11/25/2020	04/07/2022	378,729		(32,348)			(32,348)		343,690	343,690			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046097	EDMONDS	WA		11/25/2020	06/07/2022	280,644		(9,677)			(9,677)		270,037	270,037			
100046301	BOWIE	MD		11/25/2020	04/07/2022	214,155		(2,128)			(2,128)		211,278	211,278			
100046822	MACON	GA		11/20/2020	04/07/2022	37,209		(5,963)			(5,963)		30,366	30,366			
100047247	AMITYVILLE	NY		11/20/2020	04/07/2022	249,034		(37,661)			(37,661)		210,799	210,799			
100047511	MOUNT PROSPECT	IL		11/20/2020	05/07/2022	21,782		(784)			(784)		8,516	8,516			
100047722	SANFORD	FL		11/20/2020	06/07/2022	78,590		(9,778)			(9,778)		68,523	68,523			
100047727	LAS VEGAS	NV		11/20/2020	05/07/2022	111,957		(6,783)			(6,783)		103,661	103,661			
100047914	JACKSONVILLE	FL		11/20/2020	04/07/2022	79,725		(7,138)			(7,138)		71,764	71,764			
100047950	JONESBORO	GA		11/20/2020	06/07/2022	73,635		(360)			(360)		72,034	72,034			
100048254	BAKERSFIELD	CA		11/20/2020	05/07/2022	171,787		(2,145)			(2,145)		167,454	167,454			
100048318	SAHUARITA	AZ		11/20/2020	06/07/2022	138,914		(206)			(206)		136,477	136,477			
100048346	PERRIS	CA		11/20/2020	06/07/2022	227,260		(7,758)			(7,758)		216,664	216,664			
100048370	OAK LAWN	IL		11/20/2020	05/07/2022	210,979		(30,003)			(30,003)		180,263	180,263			
100048588	RIVERVIEW	FL		11/20/2020	04/07/2022	170,114		(8,454)			(8,454)		160,048	160,048			
100048750	COLTON	CA		11/20/2020	04/07/2022	192,753		(15,031)			(15,031)		176,963	176,963			
100048792	LOCUST GROVE	GA		11/20/2020	05/07/2022	115,725		(26,758)			(26,758)		88,825	88,825			
100048855	SANTA MARIA	CA		11/20/2020	05/07/2022	262,281		(9,356)			(9,356)		249,970	249,970			
100048913	PICO RIVERA	CA		11/20/2020	04/07/2022	331,792		3,598			3,598		334,385	334,385			
100049020	VIRGINIA BEACH	VA		11/20/2020	05/07/2022	249,897		(14,920)			(14,920)		234,046	234,046			
100049030	PINON HILLS	CA		11/20/2020	04/07/2022	253,802		(16,595)			(16,595)		236,274	236,274			
100049109	UPLAND	CA		11/20/2020	04/07/2022	191,319		(3,515)			(3,515)		186,884	186,884			
100049138	HYATTSVILLE	MD		11/20/2020	04/07/2022	125,598		(419)			(419)		123,959	123,959			
100049715	PALMDALE	CA		11/20/2020	05/07/2022	180,014		44,454			44,454		224,128	224,128			
100049798	PHOENIX	AZ		11/20/2020	04/07/2022	283,669		4,112			4,112		287,476	287,476			
100050054	WILLIAMSTOWN	KY		11/20/2020	04/07/2022	281,077		(19,722)			(19,722)		260,496	260,496			
100050169	FERNLEY	NV		11/20/2020	06/07/2022	168,121		(9,805)			(9,805)		156,759	156,759			
100050665	SOUTH EAST	GBR		03/02/2021	06/24/2022	155,046							139,440	139,440	(19,307)		(19,307)
100050666	NORTH WEST	GBR		03/02/2021	05/24/2022	97,888							91,132	91,132	(10,452)		(10,452)
100050669	EAST MIDLANDS	GBR		03/02/2021	06/24/2022	71,396							64,210	64,210	(8,923)		(8,923)
100050670	SOUTH EAST	GBR		03/02/2021	05/24/2022	109,401							101,850	101,850	(11,762)		(11,762)
100050676	SOUTH EAST	GBR		03/02/2021	06/24/2022	895,388							814,204	814,204	(155,267)		(155,267)
100050681	SOUTH WEST	GBR		03/02/2021	06/24/2022	114,234							102,736	102,736	(14,241)		(14,241)
100050682	SOUTH WEST	GBR		03/02/2021	06/24/2022	107,095							96,315	96,315	(13,351)		(13,351)
100050683	SOUTH WEST	GBR		03/02/2021	06/24/2022	130,894							117,719	117,719	(16,318)		(16,318)
100050699	SOUTH WEST	GBR		03/02/2021	04/24/2022	111,756							103,819	103,819	(9,419)		(9,419)
100050705	GREATER LONDON	GBR		03/02/2021	05/24/2022	183,978							171,280	171,280	(19,790)		(19,790)
100050714	GREATER LONDON	GBR		03/02/2021	04/24/2022	885,354							822,477	822,477	(74,709)		(74,709)
100050725	EAST OF ENGLAND	GBR		03/02/2021	05/24/2022	93,407							86,956	86,956	(9,915)		(9,915)
100050731	GREATER LONDON	GBR		03/02/2021	04/24/2022	234,355							217,711	217,711	(19,731)		(19,731)
100053480	ALLISON PARK	PA		03/23/2021	04/07/2022	90,769		(7,246)			(7,246)		83,281	83,281			
100053491	DUNELLEN	NJ		03/23/2021	04/07/2022	16,009							8,615	8,615			
100053498	RIVERSIDE	CA		03/23/2021	05/07/2022	390,378		4,974			4,974		394,987	394,987			
100053502	TINTON FALLS	NJ		03/23/2021	05/07/2022	192,930		(14,288)			(14,288)		177,828	177,828			
100053513	SEVERN	MD		03/23/2021	04/07/2022	185,594		(12,391)			(12,391)		171,742	171,742			
100053516	MILLEDGEVILLE	GA		03/23/2021	06/07/2022	66,449		(6,128)			(6,128)		59,618	59,618			
100053531	EAST WINDSOR	NJ		03/23/2021	05/07/2022	95,965		(11,240)			(11,240)		84,067	84,067			
100053608	MONTGOMERY	AL		03/23/2021	04/07/2022	53,451		(4,803)			(4,803)		48,073	48,073			
100053633	FRISCO	TX		03/23/2021	04/07/2022	233,572		(14,937)			(14,937)		215,417	215,417			
100053656	TORRANCE	CA		03/23/2021	05/07/2022	408,374		(25,259)			(25,259)		381,985	381,985			
100053721	FORT WORTH	TX		03/23/2021	05/07/2022	143,545		(15,446)			(15,446)		127,773	127,773			
100053783	EAST CHICAGO	IN		03/23/2021	06/07/2022	71,611		(2,417)			(2,417)		68,825	68,825			
100053822	MIDLOTHIAN	IL		03/23/2021	06/07/2022	107,361		(7,059)			(7,059)		99,171	99,171			
100053860	STUDIO CITY	CA		03/23/2021	06/07/2022	481,869		(2,418)			(2,418)		476,389	476,389			
100053908	NEW HAVEN	CT		03/23/2021	04/07/2022	168,637		(4,020)			(4,020)		162,772	162,772			
100053953	WHITTIER	CA		03/23/2021	04/07/2022	301,567		(12,831)			(12,831)		287,686	287,686			
100053966	KENT	WA		03/23/2021	05/07/2022	326,100		(19,794)			(19,794)		305,413	305,413			
100054202	NAPERVILLE	IL		03/23/2021	04/07/2022	432,190		(40,880)			(40,880)		391,311	391,311			
100054271	JACKSONVILLE	FL		03/23/2021	06/07/2022	203,502		(17,619)			(17,619)		185,439	185,439			
100054310	CAMBRIA	WI		03/23/2021	04/07/2022	113,194		(18,973)			(18,973)		93,530	93,530			
100054311	RENO	NV		03/23/2021	05/07/2022	492,439		(57,770)			(57,770)		433,877	433,877			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054339	TAMPA	FL		03/23/2021	06/07/2022	138,824		(4,654)			(4,654)		133,499	133,499			
100054486	EASTON	PA		03/23/2021	04/07/2022	132,997		981			981		132,601	132,601			
100054659	SHELBY	NC		03/23/2021	04/07/2022	169,209		(11,993)			(11,993)		157,073	157,073			
100055019	TUCSON	AZ		03/23/2021	06/07/2022	98,385		(3,483)			(3,483)		93,546	93,546			
100055031	MCHENRY	IL		03/23/2021	04/07/2022	80,757		(3,358)			(3,358)		77,104	77,104			
100055123	SOUTH AMBOY	NJ		03/23/2021	06/07/2022	433,543		(41,809)			(41,809)		390,718	390,718			
100055143	KENNER	LA		03/23/2021	05/07/2022	75,949		(9,596)			(9,596)		65,761	65,761			
100055282	DREXEL HILL	PA		03/23/2021	05/07/2022	213,027		(9,501)			(9,501)		203,047	203,047			
100055329	SOUTH BEND	IN		03/23/2021	04/07/2022	42,633		(7,223)			(7,223)		35,349	35,349			
100055416	BOLINGBROOK	IL		03/23/2021	04/07/2022	155,093		1,985			1,985		156,725	156,725			
100055458	RIDGEFIELD	NJ		03/23/2021	04/07/2022	303,555		(33,291)			(33,291)		269,815	269,815			
100055491	DE PERE	WI		03/23/2021	04/07/2022	278,169		(21,553)			(21,553)		254,212	254,212			
100055641	SAN JUAN BAUTISTA	CA		03/23/2021	04/07/2022	592,625		28,457			28,457		618,397	618,397			
100055660	WOODBRIDGE	VA		03/23/2021	05/07/2022	506,464		(59,054)			(59,054)		446,489	446,489			
100055791	ALBUQUERQUE	NM		03/23/2021	06/07/2022	82,289		(14,839)			(14,839)		66,899	66,899			
100055797	ELLENWOOD	GA		03/23/2021	06/07/2022	197,262		1,772			1,772		199,034	199,034			
100055864	NASHVILLE	TN		03/26/2021	06/17/2022			(10,699)			(10,699)		306,493	306,493			
100055869	MIAMI	FL		03/26/2021	06/17/2022			(12,749)			(12,749)		367,333	367,333			
100055895	THORNTON	CO		03/26/2021	06/17/2022			(10,994)			(10,994)		348,831	348,831			
100055946	GREATER LONDON	GBR		03/31/2021	05/24/2022	140,033							130,368	130,368	(13,058)		(13,058)
100055951	GREATER LONDON	GBR		03/31/2021	05/24/2022	162,376							151,169	151,169	(15,045)		(15,045)
100057491	NEWBURY PARK	CA		06/02/2021	05/09/2022	517,899		(6,899)			(6,899)		511,000	511,000			
100057559	ST JOHNS	FL		06/30/2021	04/17/2022	179,229		(6,491)			(6,491)		171,971	171,971			
100057561	FARMINGTON	NM		06/30/2021	06/17/2022	185,553		(4,220)			(4,220)		180,488	180,488			
100057584	VISALIA	CA		06/30/2021	06/17/2022	135,980		(5,569)			(5,569)		129,832	129,832			
100057588	BELLINGHAM	WA		06/30/2021	05/17/2022			(4,271)			(4,271)		239,806	239,806			
100057611	CHAPEL HILL	NC		06/30/2021	06/17/2022	439,061		(12,249)			(12,249)		424,875	424,875			
100057739	SEYMOUR	TN		06/30/2021	04/17/2022	214,380		(7,923)			(7,923)		205,580	205,580			
100057783	GRAND PRAIRIE	TX		06/30/2021	05/17/2022	186,233		(5,751)			(5,751)		179,711	179,711			
100057786	CHALMETTE	LA		06/30/2021	05/17/2022	78,834		(4,460)			(4,460)		74,057	74,057			
100057793	LAKE ELSINORE	CA		06/30/2021	05/17/2022			(6,648)			(6,648)		361,964	361,964			
100057885	LAWRENCEVILLE	GA		06/30/2021	05/17/2022	173,198		(8,347)			(8,347)		164,227	164,227			
100060061	PEORIA	AZ		06/25/2021	05/17/2022	255,312		(5,100)			(5,100)		246,385	246,385			
100060068	PHOENIX	AZ		06/25/2021	05/17/2022	211,394		(3,383)			(3,383)		207,058	207,058			
100060084	LEMOORE	CA		06/25/2021	04/17/2022	183,676		(4,985)			(4,985)		177,895	177,895			
100060212	WILMINGTON	NC		06/25/2021	05/17/2022	175,602		(3,077)			(3,077)		171,534	171,534			
100060214	CHARLOTTE	NC		06/25/2021	05/17/2022	211,650		(7,504)			(7,504)		203,228	203,228			
100060217	MONROE	NC		06/25/2021	06/17/2022			(3,309)			(3,309)		204,108	204,108			
100060250	CINCINNATI	OH		06/25/2021	06/17/2022			(3,204)			(3,204)		187,425	187,425			
100060290	HERRIMAN	UT		06/25/2021	05/17/2022	252,054		(7,005)			(7,005)		243,967	243,967			
100060328	GREATER LONDON	GBR		06/30/2021	05/24/2022	1,032,699							961,425	961,425	(99,940)		(99,940)
100060418	CHAMPAIGN	IL		06/01/2021	06/28/2022	49,161		(29)			(29)		49,158	49,158		255	255
100060441	DALLAS	GA		06/01/2021	05/20/2022	110,426		499			499		110,483	110,483			
100060504	LEBANON	OR		06/01/2021	06/20/2022	191,144		883			883		189,466	189,466			
100060560	BUCHANAN	GA		06/01/2021	05/20/2022	210,854		974			974		206,886	206,886			
100060610	LEBANON	IN		06/01/2021	05/20/2022	106,974		484			484		106,807	106,807			
100060611	MANASSAS	VA		06/01/2021	06/20/2022	272,667		1,253			1,253		272,117	272,117			
100060654	BRUNSWICK	GA		06/01/2021	05/20/2022	185,558		842			842		185,220	185,220			
100060668	EATON RAPIDS	MI		06/01/2021	06/20/2022	148,165		683			683		147,853	147,853			
100060682	HUNTSVILLE	AL		06/01/2021	06/28/2022	50,602							50,835	50,835		9,595	9,595
100060696	BURKE	VA		06/01/2021	04/20/2022	264,084		1,220			1,220		263,975	263,975			
100060703	MCALLEN	TX		06/01/2021	06/28/2022	114,867		(65)			(65)		115,398	115,398		595	595
100060735	BRISTOW	VA		06/01/2021	05/26/2022	476,189							478,390	478,390		417,481	417,481
100060751	SAN ANTONIO	TX		06/01/2021	05/26/2022	160,272		15			15		160,174	160,174		440	440
100060775	ROSSVILLE	GA		06/01/2021	06/20/2022	65,007		296			296		65,303	65,303			
100060790	HUMBLE	TX		06/01/2021	05/20/2022	115,504		534			534		114,566	114,566			
100060815	KANSAS CITY	KS		06/01/2021	06/20/2022	38,711		179			179		38,889	38,889			
100060839	PHOENIX	AZ		06/01/2021	04/20/2022	260,475		1,204			1,204		261,679	261,679			
100060855	NORCROSS	GA		06/01/2021	05/20/2022	54,525		250			250		54,615	54,615			
100060872	RITTMAN	OH		06/01/2021	05/20/2022	154,912		716			716		155,628	155,628			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061056	TOMBALL	TX		06/01/2021	05/20/2022	127,925		591			591		128,516	128,516			
100061083	WOODBRIDGE	VA		06/01/2021	05/20/2022	233,514		1,079			1,079		234,593	234,593			
100061109	RED BLUFF	CA		06/01/2021	05/20/2022	171,019		784			784		170,709	170,709			
100061130	SUFFOLK	VA		06/01/2021	05/20/2022	222,118		1,005			1,005		221,749	221,749			
100061140	LOUISVILLE	KY		06/01/2021	05/26/2022	72,666		7			7		72,566	72,566		191	191
100061173	NEW KENT	VA		06/01/2021	06/20/2022	186,822		863			863		184,554	184,554			
100061181	RAYNE	LA		06/01/2021	05/26/2022	112,952							113,474	113,474		13,238	13,238
100061185	STOCKBRIDGE	GA		06/01/2021	04/27/2022	186,772		15			15		186,593	186,593		493	493
100061189	VICTORVILLE	CA		06/01/2021	05/20/2022	181,939		841			841		182,780	182,780			
100061232	POOLER	GA		06/01/2021	06/28/2022	76,797		8			8		76,738	76,738		206	206
100061243	LAS VEGAS	NV		06/01/2021	06/28/2022	359,769		6			6		360,229	360,229		(74,687)	(74,687)
100061264	TOPEKA	KS		06/01/2021	06/20/2022	86,953		402			402		86,557	86,557			
100061291	WINNEMUCCA	NV		06/01/2021	06/28/2022	316,067		364			364		317,528	317,528		1,097	1,097
100061313	HOUSTON	TX		06/01/2021	06/28/2022	143,939		16			16		143,909	143,909		412	412
100061318	MANASSAS	VA		06/01/2021	04/20/2022	268,344		1,240			1,240		269,584	269,584			
100061321	GRANBURY	TX		06/01/2021	06/20/2022	141,298		651			651		144,654	144,654			
100061370	VICTORVILLE	CA		06/01/2021	05/21/2022	245,474		92			92		246,609	246,609		737	737
100061380	CASA GRANDE	AZ		06/01/2021	04/21/2022	168,973		101			101		169,754	169,754		680	680
100061411	AMITYVILLE	NY		06/01/2021	05/20/2022	258,908		1,196			1,196		260,104	260,104			
100061436	OROFINO	ID		06/01/2021	06/20/2022	233,054		1,077			1,077		234,131	234,131			
100061453	FLINT	MI		06/01/2021	05/20/2022	49,372		228			228		49,322	49,322			
100061468	SALEM	NH		06/01/2021	06/20/2022	262,424		1,213			1,213		263,637	263,637			
100061563	CLARKSDALE	MS		07/01/2021	04/27/2022	32,291		(3)			(3)		31,979	31,979		(220)	(220)
100061602	EAST LONGMEADOW	MA		07/01/2021	05/20/2022	153,988		(2,552)			(2,552)		151,436	151,436			
100061640	FAYETTEVILLE	NC		07/01/2021	05/20/2022	74,249		(828)			(828)		73,211	73,211			
100061670	CHAMPAIGN	IL		07/01/2021	05/26/2022	351,361							346,742	346,742		(45,637)	(45,637)
100061835	MARICOPA	AZ		07/01/2021	04/20/2022	152,338		(1,837)			(1,837)		149,569	149,569			
100061859	LACKAWANNA	NY		07/01/2021	06/28/2022	77,926		12			12		78,333	78,333		396	396
100061874	ELKLAND	MO		07/01/2021	05/26/2022	166,451		(9)			(9)		163,599	163,599		(22,416)	(22,416)
100061887	WESTCHESTER	IL		07/01/2021	05/21/2022	149,537		(325)			(325)		147,461	147,461		(1,923)	(1,923)
100061896	PEMBROKE	KY		07/01/2021	05/20/2022	94,804		(2,145)			(2,145)		92,659	92,659			
100061906	BOWLING GREEN	KY		07/01/2021	05/20/2022	212,486		(2,473)			(2,473)		210,013	210,013			
100061908	NICHOLASVILLE	KY		07/01/2021	05/26/2022	156,538		(9)			(9)		153,701	153,701		(27,017)	(27,017)
100061920	SPRINGFIELD	MO		07/01/2021	06/20/2022	135,786		(553)			(553)		119,328	119,328			
100061928	ATLANTA	GA		07/01/2021	05/20/2022	99,427		(189)			(189)		95,809	95,809			
100062062	WEST ALLIS	WI		07/01/2021	05/26/2022	143,278		(7)			(7)		140,907	140,907		(31,024)	(31,024)
100062064	MCDONOUGH	GA		07/01/2021	05/20/2022	135,496		(1,721)			(1,721)		132,699	132,699			
100062102	WARSAW	NC		07/01/2021	06/20/2022	162,583		(1,452)			(1,452)		159,678	159,678			
100062154	DOUGLASVILLE	GA		07/01/2021	05/20/2022	192,817		(3,704)			(3,704)		188,167	188,167			
100062156	O FALLON	IL		07/01/2021	06/21/2022	233,409		(29)			(29)		229,917	229,917		14,128	14,128
100062194	FLORENCE	AL		07/01/2021	04/20/2022	125,593		2,177			2,177		127,770	127,770			
100062219	KISSIMMEE	FL		07/01/2021	05/20/2022	143,946		(1,744)			(1,744)		141,315	141,315			
100062235	COVINGTON	GA		07/01/2021	06/20/2022	96,319		(42)			(42)		96,277	96,277			
100062253	CEDAR RAPIDS	IA		07/01/2021	05/26/2022	70,264		(13)			(13)		69,167	69,167		(557)	(557)
100062285	LOCUST GROVE	GA		07/01/2021	05/20/2022	230,075		(1,851)			(1,851)		228,224	228,224			
100062311	CAMBY	IN		07/01/2021	05/20/2022	170,043		(2,340)			(2,340)		167,386	167,386			
100062475	BRANDON	MS		07/01/2021	06/20/2022	168,293		(1,100)			(1,100)		167,192	167,192			
100062488	ACWORTH	GA		07/01/2021	05/20/2022	107,917		(2,130)			(2,130)		105,214	105,214			
100062506	FORT WORTH	TX		07/01/2021	05/26/2022	228,888		15			15		225,018	225,018		(55,573)	(55,573)
100062556	IRVINE	KY		07/01/2021	05/21/2022	131,688		77			77		129,258	129,258		(1,887)	(1,887)
100062641	ROSWELL	GA		07/01/2021	06/20/2022	77,855		(1,142)			(1,142)		76,280	76,280			
100062693	YUMA	AZ		07/01/2021	05/20/2022	105,139		(1,629)			(1,629)		103,084	103,084			
100062718	RIVERVIEW	FL		07/01/2021	05/20/2022	200,383		(1,610)			(1,610)		196,900	196,900			
100062723	MENIFEE	CA		07/01/2021	05/20/2022	403,961		(5,930)			(5,930)		396,147	396,147			
100062759	BLUE SPRINGS	MS		07/01/2021	05/21/2022	64,553		(119)			(119)		63,870	63,870		(408)	(408)
100062804	COUNTRY CLUB HILLS	IL		07/01/2021	04/27/2022	188,176		(62)			(62)		183,739	183,739		(3,669)	(3,669)
100062834	FAIR OAKS	CA		07/01/2021	06/20/2022	119,360		(1,815)			(1,815)		117,545	117,545			
100062999	LOUISVILLE	KY		07/01/2021	05/26/2022	113,451		4			4		114,599	114,599		(13,644)	(13,644)
100063020	OPELIKA	AL		07/01/2021	06/28/2022	144,362		(233)			(233)		142,920	142,920		(1,209)	(1,209)
100063068	BALTIMORE	MD		07/01/2021	04/27/2022	115,837		(5)			(5)		114,037	114,037		(19,590)	(19,590)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063078	DRYDEN	MI		07/01/2021	05/20/2022	203,713		(1,398)			(1,398)		200,860	200,860			
100063161	RALEIGH	NC		07/01/2021	04/20/2022	179,022		(1,993)			(1,993)		177,028	177,028			
100063164	NORTH LAS VEGAS	NV		07/01/2021	06/20/2022	302,521		(3,677)			(3,677)		297,082	297,082			
100063179	DULUTH	MN		07/01/2021	06/28/2022	93,706		(214)			(214)		92,196	92,196		(1,128)	(1,128)
100063180	PFLUGERVILLE	TX		07/01/2021	04/27/2022	183,467		(61)			(61)		178,994	178,994		(3,773)	(3,773)
100063188	LOUISVILLE	KY		07/01/2021	04/20/2022	91,249		(698)			(698)		90,551	90,551			
100063194	CUYAHOGA FALLS	OH		07/01/2021	04/20/2022	155,686		(2,369)			(2,369)		153,316	153,316			
100063196	MIAMI GARDENS	FL		07/01/2021	05/26/2022	131,606		(21)			(21)		129,933	129,933		(1,189)	(1,189)
100063253	FALLING WATERS	WV		07/01/2021	05/20/2022	242,707		(2,373)			(2,373)		240,335	240,335			
100063279	INDEPENDENCE	MO		07/01/2021	05/21/2022	110,051		(41)			(41)		107,757	107,757		(2,256)	(2,256)
100063289	HOUSTON	TX		07/01/2021	05/26/2022	132,366		(56)			(56)		129,051	129,051		(2,806)	(2,806)
100063338	HANNA	WY		07/01/2021	06/20/2022	80,374		(1,156)			(1,156)		79,217	79,217			
100063376	MARIETTA	GA		07/01/2021	06/20/2022	133,295		(1,765)			(1,765)		130,825	130,825			
100063381	MIAMISBURG	OH		07/01/2021	04/27/2022	91,886		(7)			(7)		89,900	89,900		(14,322)	(14,322)
100063403	LINDEN	NJ		07/01/2021	05/26/2022	306,461		(101)			(101)		300,037	300,037		(5,306)	(5,306)
100063446	EL PASO	TX		07/01/2021	04/20/2022	133,533		(2,710)			(2,710)		130,823	130,823			
100063456	SOUTH GLENS FALLS	NY		07/01/2021	06/28/2022	142,358		(19)			(19)		142,712	142,712		367	367
100063457	DUNDALK	MD		07/01/2021	04/20/2022	94,189		(40)			(40)		94,148	94,148			
100063491	WICHITA FALLS	TX		07/01/2021	04/27/2022	109,361		(33)			(33)		106,822	106,822		(2,145)	(2,145)
100063522	MCDONOUGH	GA		07/01/2021	05/26/2022	218,722		(22)			(22)		216,571	216,571		(1,405)	(1,405)
100063548	PENSACOLA	FL		07/01/2021	05/26/2022	85,972		(31)			(31)		84,023	84,023		(1,674)	(1,674)
100063557	HUTTO	TX		07/01/2021	06/28/2022	218,669		(8)			(8)		215,338	215,338		(3,961)	(3,961)
100063565	KISSIMMEE	FL		07/01/2021	05/26/2022	216,523		(50)			(50)		212,917	212,917		(2,890)	(2,890)
100063593	MOUNTAIN VIEW	HI		07/01/2021	06/28/2022	284,067		(436)			(436)		281,803	281,803		(1,827)	(1,827)
100063633	PORT HURON	MI		07/01/2021	06/28/2022	84,481							83,982	83,982		(8,246)	(8,246)
100063678	BARTLETT	TN		07/01/2021	06/20/2022	159,683		(1,885)			(1,885)		157,798	157,798			
100063684	ERWIN	TN		07/01/2021	06/20/2022	210,888		(2,536)			(2,536)		208,036	208,036			
100063734	FROSTPROOF	FL		07/01/2021	05/20/2022	204,461		(743)			(743)		202,673	202,673			
100063743	PAMPLICO	SC		07/01/2021	06/20/2022	117,728		(1,715)			(1,715)		113,541	113,541			
100063778	LEAVENWORTH	KS		07/01/2021	05/20/2022	106,946		2,227			2,227		109,173	109,173			
100063823	HAMMONTON	NJ		07/01/2021	05/20/2022	151,480		(213)			(213)		150,470	150,470			
100064034	PORT JERVIS	NY		07/01/2021	06/28/2022	221,097							222,901	222,901		39,140	39,140
100064035	SPRINGFIELD	KY		07/01/2021	06/20/2022	86,172		715			715		86,712	86,712			
100064039	PORT CARBON	PA		07/01/2021	06/20/2022	71,828		2,419			2,419		74,246	74,246			
100064069	BRICK	NJ		07/01/2021	06/28/2022	219,493							225,794	225,794		14,643	14,643
100064072	RAPID CITY	SD		07/01/2021	06/20/2022	116,907		3,397			3,397		120,304	120,304			
100064073	ROCKFORD	IL		07/01/2021	04/20/2022	65,752		3,138			3,138		68,890	68,890			
100064075	LEHIGH ACRES	FL		07/01/2021	06/28/2022	93,457		28			28		93,661	93,661		318	318
100064107	SICKLERVILLE	NJ		07/01/2021	04/20/2022	78,945		2,664			2,664		81,609	81,609			
100064159	DECATUR	AL		07/01/2021	05/20/2022	86,752		1,071			1,071		87,823	87,823			
100064179	BOAZ	AL		07/01/2021	05/20/2022	106,868		2,967			2,967		109,835	109,835			
100064190	PALMDALE	CA		07/01/2021	06/28/2022	272,435							281,620	281,620		58,165	58,165
100064218	DAVENPORT	FL		07/01/2021	05/20/2022	161,289		5,555			5,555		165,766	165,766			
100064243	PALM BAY	FL		07/01/2021	05/26/2022	114,727		96			96		118,384	118,384		4,010	4,010
100064259	ST AUGUSTINE	FL		07/01/2021	06/20/2022	272,306		13,816			13,816		284,250	284,250			
100064263	ORLANDO	FL		07/01/2021	06/20/2022	171,191		8,118			8,118		178,121	178,121			
100064282	GROVEPORT	OH		07/01/2021	04/20/2022	165,554		3,030			3,030		168,583	168,583			
100064285	ORLANDO	FL		07/01/2021	05/20/2022	247,631		12,902			12,902		259,053	259,053			
100064296	SPRING HILL	FL		07/01/2021	06/20/2022	184,381		6,871			6,871		190,345	190,345			
100064426	CHESTERFIELD	VA		07/01/2021	05/26/2022	341,968		(1,667)			(1,667)		355,005	355,005		14,701	14,701
100064441	CANANDAIGUA	NY		07/01/2021	06/28/2022	256,256		(2,026)			(2,026)		267,938	267,938		13,708	13,708
100064465	MUSCLE SHOALS	AL		07/01/2021	04/20/2022	105,633		3,424			3,424		109,057	109,057			
100064478	GASTON	OR		07/01/2021	06/28/2022	247,667		1,991			1,991		257,303	257,303		8,661	8,661
100064491	OWASCO	NY		07/01/2021	05/26/2022	108,114		88			88		112,662	112,662		4,786	4,786
100064530	PINGREE GROVE	IL		07/01/2021	04/20/2022	228,955		8,289			8,289		236,865	236,865			
100064545	GANSEVOORT	NY		07/01/2021	04/27/2022	140,255		93			93		146,437	146,437		6,326	6,326
100064572	MENOMINEE	MI		07/01/2021	04/20/2022	78,474		3,716			3,716		82,190	82,190			
100064574	CLARKSVILLE	TN		07/01/2021	05/20/2022	205,989		4,733			4,733		209,809	209,809			
100064575	ATLANTA	GA		07/01/2021	05/20/2022	128,161		3,397			3,397		131,558	131,558			
100064589	LAS VEGAS	NV		07/01/2021	06/20/2022	135,418		4,549			4,549		139,967	139,967			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064615	SEBRING	FL		07/01/2021	04/20/2022	92,120		5,340			5,340		97,460	97,460			
100064678	LAWRENCEVILLE	GA		07/14/2021	05/17/2022	116,261		(7,894)			(7,894)		107,009	107,009			
100064762	CLEVELAND	OH		07/14/2021	06/17/2022	89,532		(4,731)			(4,731)		84,315	84,315			
100064783	JACKSONVILLE	FL		07/14/2021	06/17/2022	125,549		(6,369)			(6,369)		118,681	118,681			
100064795	BEDFORD	IN		07/14/2021	05/17/2022	156,833		(7,851)			(7,851)		148,363	148,363			
100064813	SAN ANGELO	TX		07/14/2021	06/17/2022	101,562		(4,982)			(4,982)		96,236	96,236			
100064880	SAVANNAH	GA		07/14/2021	06/17/2022	311,726		(13,628)			(13,628)		296,938	296,938			
100064886	FALLING WATERS	WV		07/14/2021	06/17/2022	174,521		(7,661)			(7,661)		166,166	166,166			
100064935	MATTHEWS	NC		07/14/2021	04/17/2022	85,476		(3,476)			(3,476)		1,465	1,465			
100065007	CITRUS HEIGHTS	CA		07/14/2021	05/17/2022	337,723		(11,948)			(11,948)		324,420	324,420			
100065008	SAINT GEORGE	SC		07/14/2021	06/17/2022	98,343		(3,502)			(3,502)		94,410	94,410			
100065033	WILMINGTON	NC		07/14/2021	04/17/2022	191,813		(6,516)			(6,516)		184,433	184,433			
100065044	PORTLAND	OR		07/14/2021	06/17/2022	500,518		(16,554)			(16,554)		481,815	481,815			
100065068	FOUNTAIN INN	SC		07/14/2021	05/17/2022	128,440		(4,099)			(4,099)		8,454	8,454			
100065125	ARDEN	NC		07/14/2021	06/17/2022	203,746		(5,528)			(5,528)		197,314	197,314			
100065348	INDIO	CA		07/28/2021	04/17/2022	227,293		(7,131)			(7,131)		217,607	217,607			
100065389	MIAMI	FL		07/28/2021	06/17/2022	340,750		(12,989)			(12,989)		326,398	326,398			
100065461	PHILADELPHIA	PA		07/28/2021	06/17/2022	128,459		(4,323)			(4,323)		123,173	123,173			
100065505	RENO	NV		07/28/2021	05/17/2022	204,812		(4,290)			(4,290)		197,897	197,897			
100065539	WHEAT RIDGE	CO		07/28/2021	04/17/2022	236,088		(7,146)			(7,146)		227,897	227,897			
100065604	LAS VEGAS	NV		07/28/2021	05/17/2022	274,299		(10,106)			(10,106)		263,124	263,124			
100065652	WATERFORD	MI		07/28/2021	06/17/2022	150,287		(7,979)			(7,979)		141,782	141,782			
100065727	RENO	NV		07/28/2021	05/17/2022	140,262		(3,602)			(3,602)		134,886	134,886			
100065809	KAPOLEI	HI		07/23/2021	04/09/2022	596,080		(25,209)			(25,209)		568,915	568,915			
100065812	ELMHURST	IL		07/23/2021	05/09/2022	547,253		(23,136)			(23,136)		522,211	522,211			
100065852	CHINO	CA		07/27/2021	04/09/2022	871,601		(20,031)			(20,031)		848,894	848,894			
100065853	BRENTWOOD	TN		07/27/2021	05/09/2022	920,508		(35,308)			(35,308)		885,200	885,200			
100065865	NAPLES	FL		07/27/2021	04/09/2022	808,432		(30,773)			(30,773)		775,282	775,282			
100065978	MAPLE FALLS	WA		08/02/2021	04/20/2022	69,165		(3,222)			(3,222)		65,765	65,765			
100066019	PORT SAINT LUCIE	FL		08/02/2021	04/20/2022	114,392		(1,113)			(1,113)		113,279	113,279			
100066042	YUMA	AZ		08/02/2021	04/20/2022	176,909		(1,993)			(1,993)		183,887	183,887			
100066111	NEWARK	TX		08/02/2021	06/20/2022	162,379		(2,280)			(2,280)		158,726	158,726			
100066153	DRIPPING SPRINGS	TX		08/02/2021	05/26/2022	263,479		(5)			(5)		260,370	260,370		(10,439)	(10,439)
100066226	PALM DESERT	CA		08/02/2021	05/20/2022	256,246		(2,623)			(2,623)		253,623	253,623			
100066279	OCALA	FL		08/02/2021	04/20/2022	192,001		(250)			(250)		188,407	188,407			
100066339	WALDORF	MD		08/02/2021	04/20/2022	172,779		(1,212)			(1,212)		171,566	171,566			
100066343	MACON	GA		08/02/2021	06/20/2022	134,682		(1,788)			(1,788)		130,691	130,691			
100066356	HIALEAH	FL		08/02/2021	06/28/2022	288,391		53			53		287,825	287,825		(619)	(619)
100066373	COCOA	FL		08/02/2021	06/28/2022	85,733		(15)			(15)		85,843	85,843		125	125
100066435	SAINT LOUIS	MO		08/02/2021	04/27/2022	58,681		(1)			(1)		57,984	57,984		(9,883)	(9,883)
100066522	TIMBERLAKE	NC		08/02/2021	06/20/2022	149,345		(1,403)			(1,403)		147,022	147,022			
100066544	CRESCENT CITY	CA		08/02/2021	06/20/2022	148,070		(2,420)			(2,420)		142,309	142,309			
100066548	WEST ISLIP	NY		08/02/2021	06/20/2022	312,137		(1,142)			(1,142)		305,785	305,785			
100066573	NEWARK	DE		08/02/2021	04/27/2022	214,624		(35)			(35)		211,477	211,477		(2,350)	(2,350)
100066576	SHELBYVILLE	IN		08/02/2021	04/20/2022	141,393		(2,081)			(2,081)		139,312	139,312			
100066600	SPRINGFIELD	MA		08/02/2021	05/20/2022	97,785		(1,272)			(1,272)		96,015	96,015			
100066705	LIVONIA	NY		08/02/2021	06/28/2022	128,006		(185)			(185)		126,687	126,687		(1,134)	(1,134)
100066710	BALTIMORE	MD		08/02/2021	06/28/2022	87,714		80			80		87,072	87,072		(721)	(721)
100066740	CHANNELVIEW	TX		08/02/2021	06/28/2022	180,127		(38)			(38)		177,399	177,399		(1,916)	(1,916)
100066856	BOYNTON BEACH	FL		08/02/2021	06/28/2022	266,159		(247)			(247)		264,308	264,308		(1,604)	(1,604)
100066864	SPRING HILL	FL		08/02/2021	06/28/2022	184,389		(74)			(74)		180,220	180,220		(3,594)	(3,594)
100066971	SOUTH RIVER	NJ		08/02/2021	06/20/2022	164,936		3,936			3,936		168,872	168,872			
100067034	PARKER	CO		08/02/2021	05/20/2022	306,644		6,762			6,762		312,880	312,880			
100067079	COON RAPIDS	MN		08/02/2021	04/27/2022	185,977		36			36		184,675	184,675		1,327	1,327
100067086	KINGSPORT	TN		08/02/2021	04/20/2022	57,912		1,699			1,699		59,611	59,611			
100067091	KISSIMMEE	FL		08/02/2021	06/28/2022	235,472		416			416		239,905	239,905		4,017	4,017
100067139	UPPER MARLBORO	MD		08/02/2021	05/20/2022	407,750		7,900			7,900		415,650	415,650			
100067198	SPARTANBURG	SC		08/02/2021	05/26/2022	64,849		45			45		66,159	66,159		1,554	1,554
100067212	KANSAS CITY	KS		08/02/2021	04/20/2022	88,246		1,291			1,291		89,069	89,069			
100067226	BELTSVILLE	MD		08/02/2021	06/20/2022	295,999		8,111			8,111		289,734	289,734			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067283	FLOWER MOUND	TX		08/02/2021	04/20/2022	276,350		7,177			7,177		283,528	283,528			
100067330	SHERWOOD	AR		08/02/2021	06/20/2022	78,554		1,131			1,131		79,684	79,684			
100067333	TALLAHASSEE	FL		08/02/2021	04/20/2022	110,409		3,040			3,040		113,067	113,067			
100067423	NORTH MIAMI BEACH	FL		09/23/2021	04/17/2022	373,305		(11,662)			(11,662)		360,044	360,044			
100067449	ORLANDO	FL		09/23/2021	04/17/2022	262,471		(8,224)			(8,224)		253,110	253,110			
100067610	HOLLYWOOD	FL		09/23/2021	04/17/2022	207,159		(8,343)			(8,343)		197,917	197,917			
100067657	LANCASTER	CA		09/23/2021	04/17/2022	240,964		(5,809)			(5,809)		234,051	234,051			
100067708	NORTH LAS VEGAS	NV		09/23/2021	04/17/2022	281,370		1,704			1,704		281,393	281,393			
100067725	SIMSBURY	CT		09/23/2021	05/17/2022	256,634		(9,608)			(9,608)		245,634	245,634			
100067910	OAKLAND PARK	FL		09/23/2021	06/17/2022	293,237		(13,426)			(13,426)		278,717	278,717			
100068103	ELKRIDGE	MD		08/25/2021	06/30/2022			(65)			(65)		245,797	245,797		(270)	(270)
100068706	Amsterdam	NLD		08/30/2021	06/26/2022	173,719							159,894	159,894	(19,008)		(19,008)
100068754	TUCSON	AZ		09/01/2021	05/20/2022	35,199		(2,237)			(2,237)		31,610	31,610			
100068800	BLACKFOOT	ID		09/01/2021	06/28/2022	83,078		48			48		81,360	81,360		(1,282)	(1,282)
100069039	BELL	FL		09/01/2021	06/28/2022	79,993		(51)			(51)		77,676	77,676		(1,887)	(1,887)
100069262	DOWNS	IL		09/01/2021	04/27/2022	135,534		(42)			(42)		132,406	132,406		(2,102)	(2,102)
100069328	COUNCIL BLUFFS	IA		09/01/2021	06/28/2022	118,314							117,576	117,576		(19,983)	(19,983)
100069769	VICTORIA	TX		09/01/2021	06/28/2022	35,614		(10)			(10)		35,077	35,077		(472)	(472)
100070142	UNION	KY		09/01/2021	05/26/2022	253,331		190			190		262,831	262,831		10,065	10,065
100070446	LOS ANGELES	CA		09/23/2021	04/17/2022	418,002		(16,490)			(16,490)		400,418	400,418			
100070478	HUDSON	NH		09/23/2021	06/30/2022	147,091		(337)			(337)		137,768	137,768		154	154
100070635	NEWNAN	GA		10/01/2021	04/20/2022	347,146		(3,125)			(3,125)		351,708	351,708			
100070765	MILFORD	DE		10/01/2021	05/20/2022	63,711		(861)			(861)		62,850	62,850			
100070870	SEWELL	NJ		10/01/2021	05/20/2022	96,704		(18)			(18)		94,302	94,302			
100070997	DAVENPORT	FL		10/01/2021	06/20/2022	243,152		(88)			(88)		239,671	239,671			
100071030	DELTONA	FL		10/01/2021	05/20/2022	242,889		(1,992)			(1,992)		240,897	240,897			
100071062	NORTH BABYLON	NY		10/01/2021	05/20/2022	410,309		(188)			(188)		404,344	404,344			
100071417	WEST MIDLANDS	GBR		09/30/2021	06/24/2022	145,149							130,539	130,539	(12,800)		(12,800)
100071504	THOUSAND OAKS	CA		10/19/2021	05/09/2022	730,675		(20,827)			(20,827)		707,528	707,528			
100071515	GLENDALE	CA		10/19/2021	06/09/2022	1,273,932		(37,732)			(37,732)		1,236,200	1,236,200			
100071532	HELMETTA	NJ		10/14/2021	05/17/2022	190,089		(6,361)			(6,361)		182,910	182,910			
100071559	WINSTON SALEM	NC		10/14/2021	05/17/2022	189,108		(7,599)			(7,599)		180,754	180,754			
100071560	DICKINSON	TX		10/14/2021	04/17/2022	83,436		(2,397)			(2,397)		10,199	10,199			
100071766	SPARTANBURG	SC		10/14/2021	06/17/2022	141,386		(7,349)			(7,349)		133,672	133,672			
100071878	ATHERTON	CA		11/05/2021	04/09/2022	2,555,201		(58,967)			(58,967)		2,484,868	2,484,868			
100071888	CORONA	CA		11/19/2021	04/09/2022	632,795		(22,795)			(22,795)		607,892	607,892			
100072008	HOUSTON	TX		10/29/2021	04/09/2022	254,624		(18,484)			(18,484)		235,221	235,221			
100072095	NORTH RICHLAND HILLS	TX		11/01/2021	06/20/2022	86,138		(5,303)			(5,303)		80,834	80,834			
100074408	CHARLOTTE	NC		12/02/2021	04/09/2022	1,721,146		(60,646)			(60,646)		1,656,899	1,656,899			
100074425	ESCONDIDO	CA		12/02/2021	06/09/2022	351,703		(24,803)			(24,803)		325,302	325,302			
100074457	FORT WORTH	TX		12/02/2021	04/09/2022	190,618		(6,418)			(6,418)		183,667	183,667			
100074483	TWENTYNINE PALMS	CA		12/14/2021	04/09/2022	155,277		(9,027)			(9,027)		145,873	145,873			
100074640	DESOTO	TX		12/01/2021	06/20/2022	138,100		(5,111)			(5,111)		132,989	132,989			
100074650	EL PASO	TX		12/01/2021	06/20/2022	66,618		(1,232)			(1,232)		65,386	65,386			
100074708	PINE BLUFF	AR		12/01/2021	05/20/2022	98,009		(1,225)			(1,225)		95,639	95,639			
100074839	SHELBYVILLE	TN		12/01/2021	06/28/2022	82,223		(340)			(340)		80,181	80,181		(1,415)	(1,415)
100074854	PEACHTREE CITY	GA		12/01/2021	04/20/2022	224,950		(978)			(978)		223,972	223,972			
100074948	HOUMA	LA		12/01/2021	05/21/2022	99,773		218			218		97,224	97,224		(2,766)	(2,766)
100075024	LUTZ	FL		12/01/2021	06/20/2022	136,662		(3,562)			(3,562)		133,100	133,100			
100075045	RICHMOND	VA		12/01/2021	06/20/2022	131,905		(2,508)			(2,508)		129,397	129,397			
100075156	HEPHZIBAH	GA		12/01/2021	06/20/2022	113,374		(1,833)			(1,833)		110,947	110,947			
100075166	BROKEN ARROW	OK		12/01/2021	04/27/2022	162,907							160,348	160,348		4,487	4,487
100075172	DELANO	CA		12/01/2021	05/20/2022	149,343		(3,275)			(3,275)		146,068	146,068			
100075272	HUTTO	TX		12/01/2021	04/20/2022	190,761		(1,213)			(1,213)		189,549	189,549			
100075286	PHOENIX	AZ		12/01/2021	04/14/2022	235,170							231,579	231,579		(40,844)	(40,844)
100075611	ST JOHNSBURY	VT		12/01/2021	05/26/2022	74,733		(4)			(4)		71,893	71,893		(12,050)	(12,050)
100075656	EVANSVILLE	IN		12/01/2021	04/20/2022	87,360		(1,995)			(1,995)		85,365	85,365			
100075855	Amsterdam	NLD		11/24/2021	05/25/2022	311,465							293,682	293,682	(13,263)		(13,263)
100075884	Amsterdam	NLD		11/24/2021	06/26/2022	102,000							93,883	93,883	(5,843)		(5,843)
100075955	WAIPAHU	HI		01/07/2022	05/17/2022			(4,251)			(4,251)		140,666	140,666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075972	RENO	NV		01/07/2022	06/17/2022			(19,814)			(19,814)		428,716	428,716			
100076005	HAMPSTEAD	NC		01/07/2022	04/17/2022			(9,838)			(9,838)		222,096	222,096			
100076023	FLORENCE	AL		01/07/2022	05/17/2022			(4,223)			(4,223)		80,168	80,168			
100076049	ALBUQUERQUE	NM		01/07/2022	06/30/2022			(208)			(208)		228,173	228,173		140	140
100076061	LAS VEGAS	NV		01/07/2022	04/17/2022			(5,123)			(5,123)		187,999	187,999			
100076095	GLENDALE HTS	IL		01/07/2022	06/17/2022			(6,271)			(6,271)		195,029	195,029			
100076222	CLARKSVILLE	TN		01/07/2022	04/17/2022			(7,337)			(7,337)		223,092	223,092			
100076295	MEMPHIS	TN		01/07/2022	06/30/2022			(97)			(97)		115,041	115,041		65	65
100076368	WESLEY CHAPEL	FL		12/23/2021	04/09/2022	555,778		(35,383)			(35,383)		519,877	519,877			
100076386	FORT MYERS	FL		12/23/2021	04/09/2022	666,631		(13,709)			(13,709)		652,022	652,022			
100076394	BRADENTON BEACH	FL		12/23/2021	06/09/2022	372,469		(32,969)			(32,969)		339,120	339,120			
100076419	BENTON HARBOR	MI		12/23/2021	05/09/2022	124,307		(10,576)			(10,576)		113,597	113,597			
100076420	WESLEY CHAPEL	FL		12/23/2021	04/09/2022	569,949		(21,699)			(21,699)		546,863	546,863			
100076485	SHOREWOOD	WI		12/21/2021	04/09/2022	221,257		(20,257)			(20,257)		200,538	200,538			
100076544	MILL VALLEY	CA		01/04/2022	06/09/2022			(18,114)			(18,114)		1,788,999	1,788,999			
100076630	MIAMI	FL		12/16/2021	04/09/2022	275,897		(25,897)			(25,897)		249,451	249,451			
100076736	APPLE VALLEY	CA		12/30/2021	05/27/2022	705,187		(519)			(519)		658,750	658,750		(337)	(337)
100076784	DANA POINT	CA		12/27/2021	05/09/2022	2,585,911		(65,911)			(65,911)		2,520,000	2,520,000			
100076849	SAN FRANCISCO	CA		12/27/2021	05/09/2022	1,158,289		(51,289)			(51,289)		1,107,000	1,107,000			
100076861	WARNER ROBINS	GA		01/03/2022	06/20/2022			(155)			(155)		149,461	149,461			
100076928	GREENFIELD	WI		01/03/2022	05/26/2022			(33)			(33)		102,014	102,014		(1,937)	(1,937)
100076978	BROWNSVILLE	TX		01/03/2022	06/20/2022			(2,200)			(2,200)		43,213	43,213			
100076983	LANSING	MI		01/03/2022	05/20/2022			(2,170)			(2,170)		67,653	67,653			
100076997	SAGINAW	MI		01/03/2022	05/26/2022			(9)			(9)		39,980	39,980		3,716	3,716
100077075	LINCOLN	CA		01/03/2022	05/16/2022								256,640	256,640		8,177	8,177
100077241	KNOXVILLE	TN		01/03/2022	04/20/2022			(2,553)			(2,553)		124,472	124,472			
100077346	CLEARWATER	FL		01/03/2022	05/21/2022			(45)			(45)		157,732	157,732		(3,252)	(3,252)
100077349	APPLE VALLEY	CA		01/03/2022	06/21/2022			60			60		343,128	343,128		(3,168)	(3,168)
100077409	FLOWERY BRANCH	GA		01/03/2022	05/20/2022			(3,312)			(3,312)		104,420	104,420			
100077432	BEAVERTON	MI		01/03/2022	04/20/2022			(2,159)			(2,159)		80,414	80,414			
100077539	VIRGINIA BEACH	VA		01/03/2022	04/20/2022			(3,967)			(3,967)		214,417	214,417			
100077551	PAYSON	AZ		01/03/2022	06/21/2022			(1,046)			(1,046)		176,375	176,375		(6,577)	(6,577)
100077612	DECATUR	GA		01/03/2022	05/26/2022								133,440	133,440		(18,366)	(18,366)
100077627	MILLERSTOWN	PA		01/03/2022	05/20/2022			(3,160)			(3,160)		145,004	145,004			
100077676	HAGERSTOWN	MD		01/03/2022	06/28/2022			(306)			(306)		150,572	150,572		(1,075)	(1,075)
100077743	DONNA	TX		01/03/2022	05/20/2022			(2,258)			(2,258)		124,655	124,655			
100077940	TUSTIN	CA		01/10/2022	04/09/2022			(25,169)			(25,169)		659,150	659,150			
100078302	FORT WORTH	TX		02/10/2022	05/09/2022			(23,949)			(23,949)		260,000	260,000			
100078361	PALOS VERDES ESTATES	CA		02/10/2022	05/09/2022			(56,129)			(56,129)		1,840,000	1,840,000			
100078455	CASTLE ROCK	CO		01/25/2022	06/09/2022			19,680			19,680		742,803	742,803			
100078691	COMPTON	CA		02/02/2022	04/09/2022			(15,468)			(15,468)		511,736	511,736			
100078735	THOUSAND OAKS	CA		02/25/2022	06/09/2022			(7,123)			(7,123)		1,080,000	1,080,000			
100078841	RIVERDALE	GA		02/24/2022	04/17/2022			(1,507)			(1,507)		200,000	200,000			
100078933	RICHMOND	VA		02/24/2022	06/17/2022			(1,505)			(1,505)		199,705	199,705			
100078935	RICHMOND	VA		02/24/2022	06/17/2022			(1,505)			(1,505)		199,705	199,705			
100078957	NORFOLK	VA		02/24/2022	05/17/2022			(1,596)			(1,596)		208,812	208,812			
100079015	EULESS	TX		02/24/2022	04/17/2022			(1,132)			(1,132)		188,000	188,000			
100079067	MINNEOLA	FL		02/24/2022	05/17/2022			(4,436)			(4,436)		300,000	300,000			
100079081	ALBRIGHTSVILLE	PA		02/24/2022	06/17/2022			(3,625)			(3,625)		195,471	195,471			
100079096	GREENWOOD	SC		02/24/2022	05/17/2022			(626)			(626)		108,750	108,750			
100079155	WILLIAMSBURG	VA		02/24/2022	06/17/2022			(1,032)			(1,032)		284,571	284,571			
100079259	DENVER	CO		02/25/2022	06/09/2022			(6,241)			(6,241)		228,698	228,698			
100079422	CHANDLER	AZ		03/17/2022	04/02/2022			(28,867)			(28,867)		470,000	470,000			
100079523	TAYLORS	SC		04/25/2022	05/22/2022			(20)			(20)		101,053	101,053		(10,109)	(10,109)
100079534	ROCKWALL	TX		04/25/2022	05/22/2022			(38)			(38)		176,809	176,809		(20,900)	(20,900)
100079539	QUEEN CREEK	AZ		04/25/2022	06/22/2022			(80)			(80)		199,619	199,619		40	40
100079541	ROCKWALL	TX		04/25/2022	05/22/2022			(42)			(42)		216,643	216,643		(23,069)	(23,069)
100079738	SEASIDE	OR		04/08/2022	05/22/2022			(87)			(87)		561,294	561,294		(22,473)	(22,473)
100079778	LONG BEACH	CA		04/08/2022	04/22/2022			(18,219)			(18,219)		150,000	150,000			
100079806	DRIPPING SPRINGS	TX		04/08/2022	05/22/2022			(90)			(90)		359,281	359,281		(25,000)	(25,000)

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079844	FINDLAY	OH		04/08/2022	04/22/2022			(1,207)			(1,207)		531,859	531,859			
100080498	IRVINE	CA		03/10/2022	06/09/2022			(21,978)			(21,978)		531,466	531,466			
100080821	DAVIE	FL		03/15/2022	06/09/2022			(29,803)			(29,803)		507,443	507,443			
100080916	HACIENDA HEIGHTS	CA		03/10/2022	06/09/2022			(72,672)			(72,672)		900,000	900,000			
100081086	ANTIOCH	CA		03/18/2022	05/17/2022			4,668			4,668		197,633	197,633			
100081093	SAN JOSE	CA		03/18/2022	05/17/2022			13,702			13,702		570,380	570,380			
100081108	OAKLAND	CA		03/18/2022	04/17/2022			20,639			20,639		758,165	758,165			
100081262	PALATKA	FL		03/18/2022	05/17/2022			7,320			7,320		369,281	369,281			
100081285	PALM DESERT	CA		03/18/2022	06/17/2022			10,265			10,265		485,997	485,997			
100081529	ROUND ROCK	TX		03/18/2022	06/17/2022			6,817			6,817		249,515	249,515			
100081534	MORENO VALLEY	CA		03/18/2022	04/17/2022			(67)			(67)		373,855	373,855			
100082534	GALVESTON	TX		04/20/2022	06/27/2022			(20)			(20)		125,000	125,000		20	20
100082535	LEWISVILLE	TX		04/20/2022	06/27/2022			(11)			(11)		1,300,000	1,300,000		11	11
100082536	MIAMI	FL		04/20/2022	06/27/2022			25			25		580,000	580,000		(25)	(25)
100082537	CLIFFSIDE PARK	NJ		04/20/2022	06/27/2022			13			13		344,000	344,000		(13)	(13)
100082540	HUBBARD	OR		04/20/2022	06/27/2022			(22)			(22)		262,200	262,200		22	22
100082548	PARKLAND	FL		04/20/2022	06/27/2022			(24)			(24)		550,623	550,623		24	24
100082550	LONG BEACH	CA		04/20/2022	06/27/2022			25			25		512,800	512,800		(25)	(25)
100082551	KISSIMMEE	FL		04/20/2022	06/27/2022			15			15		332,649	332,649		(15)	(15)
100082553	SAN DIEGO	CA		04/20/2022	06/27/2022			9			9		845,000	845,000		(9)	(9)
100082555	LAKEWOOD	CO		04/20/2022	06/27/2022			(22)			(22)		226,950	226,950		22	22
100082556	COCONUT CREEK	FL		04/20/2022	06/27/2022			(4)			(4)		187,000	187,000		4	4
100082558	RICHMOND	TX		04/20/2022	06/27/2022			10			10		265,200	265,200		(10)	(10)
100082559	GLENDALE	CA		04/20/2022	06/27/2022			31			31		562,000	562,000		(31)	(31)
100082560	NAVARRE	FL		04/20/2022	06/27/2022			65			65		840,000	840,000		(65)	(65)
100082561	HOLLYWOOD	FL		04/20/2022	06/27/2022			(11)			(11)		126,000	126,000		11	11
100082562	TALLAHASSEE	FL		04/20/2022	06/27/2022			(30)			(30)		153,000	153,000		30	30
100082563	TOMS RIVER	NJ		04/20/2022	06/27/2022			27			27		387,000	387,000		(27)	(27)
100082565	MASON	OH		04/20/2022	06/27/2022			(45)			(45)		412,500	412,500		45	45
100082568	HOMESTEAD	FL		04/20/2022	06/27/2022			(26)			(26)		154,000	154,000		26	26
100082570	PINECREST	FL		04/20/2022	06/27/2022			332			332		4,282,545	4,282,545		(332)	(332)
100082573	MARTINEZ	CA		04/20/2022	06/27/2022			6			6		800,000	1,074,550		(6)	(6)
0199999. Mortgages closed by repayment						422,115,682		274,921			274,921		480,864,653	481,336,013	(562,142)	50,062	(512,080)
0S41001	LAKE FOREST	CA		08/15/2017		237,685							23,577	23,577			
0S41044	W COVINA	CA		08/15/2017		393,896							10,201	10,201			
0S41073	POCATELLO	ID		07/12/2005		279,647							17,768	17,768			
18403	SIMI VALLEY	CA		08/15/2017		317,647							54,827	54,827			
18455	LOUISVILLE	KY		12/30/2015		308,731							30,257	30,257			
18468	RANCHO DOMINQUEZ	CA		10/12/2004		429,984							34,285	34,285			
18478	ATLANTIC BEACH	FL		08/15/2017		933,234							74,666	74,666			
18486	EL PASO	TX		08/15/2017		670,239							51,995	51,995			
18487	STAFFORD	TX		08/15/2017		869,804							67,950	67,950			
18498	MARYLAND HEIGHTS	MO		08/15/2017		1,645,127								37,806			
18503	LOVELAND	CO		08/15/2017		203,065								67,940			
18526	LONGWOOD	FL		09/01/2005		658,481							40,321	40,321			
18527	ORLANDO	FL		09/01/2005		980,752							59,617	59,617			
18529	ATLANTA	GA		09/22/2005		477,893							28,678	28,678			
18533	ORLANDO	FL		10/31/2005		559,136							32,539	32,539			
18534	NEWPORT BEACH	CA		08/15/2017		116,917							28,995	28,995			
18566	INDEPENDENCE	OH		08/15/2017		1,503,879							76,761	76,761			
18593	FREDERICK	MD		11/14/2006		865,941							37,578	37,578			
18597	MACON	GA		08/18/2017		2,266,719								31,971			
18606	SAN ANTONIO	TX		11/17/2017		6,296,312								23,084			
18619	RALEIGH	NC		08/15/2017		229,130							26,376	26,376			
18626	BURBANK	CA		08/15/2017		1,633,494							67,779	67,779			
18639	HOUSTON	TX		03/01/2007		825,153							33,914	33,914			
18649	AMES	IA		08/28/2017		1,279,315							34,630	34,630			
18664	SAN JOSE	CA		08/15/2017		147,640								36,727			
18665	MYRTLE BEACH	SC		08/22/2007		7,772,829							290,161	290,161			
18701	WILMINGTON	NC		08/28/2017		6,758,224							111,816	111,816			

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18722	GREENVILLE	NC		12/11/2007		188,038							42,887	42,887			
18727	TROY	MO		08/15/2017		1,296,304							41,134	41,134			
18729	MINNEAPOLIS	MN		08/28/2017		4,825,659							77,572	77,572			
18741	MERIDIAN	ID		08/18/2017		2,279,119							76,994	76,994			
18745	BASKING RIDGE	NJ		08/15/2017		74,094								14,876			
18750	HOUSTON	TX		11/17/2017		3,643,087							98,627	98,627			
18752	CHASKA	MN		08/28/2017		1,563,788							35,807	35,807			
18759	CHICAGO	IL		11/17/2017		7,379,582							239,607	239,607			
18761	MARIETTA	GA		08/28/2017		2,239,482								11,229			
18769	CARTERVILLE	GA		08/28/2017		5,831,928							53,056	53,056			
18771	MYRTLE BEACH	SC		06/23/2008		2,171,878							32,985	32,985			
18800	SYOSSET	NY		08/15/2017		900,421								78,676			
18804	PHOENIX	AZ		04/19/2016		12,694,510							367,044	367,044			
18813	HAUPPAUGE	NY		11/17/2017		3,650,592							59,037	59,037			
18816	CERRITOS	CA		08/28/2017		1,765,879							50,848	50,848			
18821	FREMONT	CA		08/28/2017		1,827,527							53,176	53,176			
18822	LINCOLN	NE		08/28/2017		2,660,692							76,554	76,554			
18828	SCHAUMBURG	IL		08/15/2017		427,521							46,931	46,931			
18830	GREAT FALLS	MT		08/28/2017		2,013,476							56,541	56,541			
18846	FALLS CHURCH	VA		11/17/2017		13,236,551							165,958	165,958			
18850	GAITHERSBURG	MD		11/17/2017		24,152,231							297,697	297,697			
18865	WEST DES MOINES	IA		08/18/2017		93,321,007							1,097,571	1,097,571			
18903	BURBANK	CA		08/15/2017		2,063,917								51,188			
18914	THOUSAND OAKS	CA		03/29/2010		918,520							63,257	63,257			
18916	MARLBOROUGH	MA		08/28/2017		3,008,405							69,220	69,220			
18924	WILLOWBROOK	IL		11/17/2017		22,509,901							256,496	256,496			
18926	WOBURN	MA		08/18/2017		3,249,980							39,193	39,193			
18931	ODESSA	TX		08/28/2017		5,201,821							97,565	97,565			
18938	BOHEMIA	NY		07/16/2010		1,766,785							20,442	20,442			
18954	FORTH WORTH	TX		08/15/2017		1,926,661							111,882	111,882			
18959	QUINCY	MA		10/07/2010		4,365,682							96,638	96,638			
18961	WACONIA	MN		08/18/2017		1,977,112							30,792	30,792			
18962	HOUSTON	TX		10/29/2010		1,712,059							100,242	100,242			
18963	HEMPSTEAD	NY		11/17/2017		7,601,440							90,933	90,933			
18972	DELAND	FL		10/29/2010		3,804,711							29,462	29,462			
18973	SEFFNER	FL		08/15/2017		1,565,467							92,036	92,036			
18977	EL PASO	TX		11/30/2010		1,189,128							67,959	67,959			
18984	EL PASO	TX		08/15/2017		1,748,716							99,940	99,940			
18986	CARLSBAD	CA		08/18/2017		3,458,933							25,677	25,677			
18990	HOUSTON	TX		08/28/2017		1,810,584							97,446	97,446			
18998	BOULDER	CO		01/27/2011		2,331,395							127,712	127,712			
19003	SALEM	OR		03/01/2011		1,450,626							78,050	78,050			
19008	ISSAQUAH	WA		08/15/2017		1,194,162							62,658	62,658			
19015	DES MOINES	IA		08/18/2017		3,625,225							87,628	87,628			
19016	WOODINVILLE	WA		03/11/2011		2,612,235							136,727	136,727			
19019	FULLERTON	CA		08/15/2017		2,258,722							117,942	117,942			
19027	CAMPBELL	CA		08/15/2017		1,112,341							59,321	59,321			
19036	FORT WORTH	TX		08/15/2017		3,920,345							198,270	198,270			
19062	MYRTLE BEACH	SC		08/28/2017		14,537,309							158,784	158,784			
19063	ORLANDO	FL		11/17/2017		10,678,540							215,547	215,547			
19070	EL PASO	TX		08/15/2017		1,032,476							50,060	50,060			
19071	EL PASO	TX		08/15/2017		1,142,336							53,246	53,246			
19072	EL PASO	TX		08/15/2017		1,915,204							92,859	92,859			
19073	EL PASO	TX		08/15/2017		2,147,709							104,132	104,132			
19074	EL PASO	TX		08/15/2017		2,265,931							109,864	109,864			
19080	WEST SPRINGFIELD	MA		08/18/2017		2,406,560							16,736	16,736			
19097	SPRINGFIELD	VA		11/17/2017		25,709,508							188,011	188,011			
19098	ALEXANDRIA	VA		11/17/2017		22,036,720							161,153	161,153			
19100	SPRING PARK	MN		08/15/2017		571,146							79,502	79,502			
19115	EUGENE	OR		08/18/2017		3,124,509							59,562	59,562			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19120	CHARLOTTE	NC		12/01/2011		2,090,007							93,870	93,870			
19123	LAWRENCEVILLE	GA		11/17/2017		15,128,504							174,813	174,813			
19125	AURORA	CO		12/21/2011		3,961,956							44,692	44,692			
19135	WESTMONT	IL		08/18/2017		477,800							9,081	9,081			
19136	WESTMONT	IL		08/18/2017		1,242,234							23,609	23,609			
19137	CONCORD	MA		11/17/2017		2,959,525							96,949	96,949			
19146	DOWNINGTON	PA		08/18/2017		3,016,819							126,822	126,822			
19159	CALVERTON	MD		08/15/2017		3,687,191								28,417			
19164	BETHESDA	MD		08/15/2017		6,163,488								22,917			
19165	COLLEGE STATION	TX		11/17/2017		5,584,845								70,396			
19166	SAN LEANDRO	CA		08/18/2017		4,636,843							52,992	52,992			
19178	KINGWOOD	TX		08/28/2017		5,536,906							29,498	29,498			
19185	CHICAGO	IL		08/15/2017		4,049,004							46,919	46,919			
19186	WILMINGTON	NC		09/27/2012		2,872,972							77,465	77,465			
19187	SALINAS	CA		08/28/2017		2,158,939							85,493	85,493			
19188	FORT WORTH	TX		08/15/2017		2,239,928							90,311	90,311			
19197	HENDERSONVILLE	TN		08/28/2017		5,183,688							84,849	84,849			
19198	WESTPORT	CT		08/10/2012		9,585,412							233,609	233,609			
19199	GREAT NECK	NY		08/18/2017		19,232,786							107,249	107,249			
19218	EL PASO	TX		08/28/2017		1,702,678							65,482	65,482			
19219	PHARR	TX		08/15/2017		1,317,604							50,672	50,672			
19221	MIAMI BEACH	FL		08/15/2017		10,532,787							82,190	82,190			
19224	MILLBRAE	CA		11/20/2012		5,312,877							58,000	58,000			
19227	KINGWOOD	TX		08/28/2017		5,282,857							58,465	58,465			
19228	LAS CRUCES	NM		08/15/2017		3,598,430							132,326	132,326			
19250	FENTON	MO		01/23/2013		11,656,111							302,526	302,526			
19255	OVERLAND PARK	KS		11/17/2017		17,891,413							141,856	141,856			
19257	CARROLLTON	TX		08/15/2017		2,853,316							31,048	31,048			
19258	HUNTINGTON BEACH	CA		08/28/2017		5,878,488							55,843	55,843			
19259	HENDERSONVILLE	TN		08/28/2017		4,918,672							53,498	53,498			
19262	MADISON	WI		08/28/2017		5,396,773							41,452	41,452			
19264	LOS ANGELES	CA		08/28/2017		7,982,944							62,294	62,294			
19265	MADISON	WI		08/28/2017		5,658,764							42,960	42,960			
19267	GREENWICH	CT		08/28/2017		4,193,039							45,845	45,845			
19268	HOUSTON	TX		08/28/2017		9,972,862							347,588	347,588			
19269	INDIANAPOLIS	IN		04/22/2013		16,542,633							121,882	121,882			
19277	SALEM	OR		08/18/2017		5,092,707							36,305	36,305			
19280	MILPITAS	CA		08/28/2017		26,787,411							290,612	290,612			
19281	OMAHA	NE		08/18/2017		10,427,413							74,602	74,602			
19282	FOSTER CITY	CA		08/28/2017		33,128,280							243,812	243,812			
19294	CONROE	TX		08/18/2017		3,937,382							21,087	21,087			
19297	PROVO	UT		08/18/2017		3,305,583							54,759	54,759			
19300	SAN MATEO	CA		08/28/2017		16,673,893							119,822	119,822			
19302	FREDERICK	MD		08/15/2017		2,965,269							31,365	31,365			
19303	FREDERICK	MD		08/15/2017		6,008,200							63,551	63,551			
19304	FREDERICK	MD		08/15/2017		4,665,173							48,911	48,911			
19305	LOUISVILLE	CO		08/15/2017		4,662,619							48,799	48,799			
19307	OMAHA	NE		08/15/2017		4,306,579							44,034	44,034			
19308	BOSTON	MA		08/28/2017		5,841,358							42,406	42,406			
19309	LAWRENCE	KS		08/28/2017		4,562,839							75,272	75,272			
19310	DURHAM	NC		08/15/2017		5,155,384							42,082	42,082			
19311	SAN ANTONIO	TX		08/28/2017		13,786,887							90,134	90,134			
19312	CLARKSBURG	MD		08/18/2017		16,959,163							114,994	114,994			
19313	BENTONVILLE	AR		08/15/2017		5,866,968								64,468			
19315	RICHARDSON	TX		08/18/2017		4,273,986							78,594	78,594			
19316	SANTA CRUZ	CA		08/15/2017		4,805,326							80,228	80,228			
19320	DALE CITY	VA		08/28/2017		13,006,713								55,063			
19321	MADISON	WI		08/28/2017		5,378,373							33,798	33,798			
19331	VARIOUS	FL		09/21/2018		25,167,525							94,427	94,427			
19336	VARIOUS	FL		05/17/2019		58,429,969							1,188,485	1,188,485			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19341	BEAVERCREEK	OH		09/10/2019		19,195,018							98,351	98,351			
2287701	SAN FRANCISCO	CA		05/26/2021		14,868,186							2,641,198	2,641,198			
3310024344	VICKSBURG	MS		10/22/2021		8,019							17,820	17,820			
3310028601	CHICAGO	IL		02/18/2022									28	28			
40018568	RICHMOND	VA		02/26/2021		279,599							271,173	271,173			
40022359	JERSEY CITY	NJ		07/22/2021		871,794							624,608	624,608			
4020122468	CHICAGO	IL		03/12/2021		6,967,745							25,293	25,293			
4020247080	NEWARK	NJ		03/12/2021		5,231,453							22,774	22,774			
4020255940	ELIZABETH	NJ		03/12/2021		5,884,405							25,616	25,616			
4020256394	GRIFFIN	GA		03/12/2021		2,094,511							8,209	8,209			
4020323972	COLLIERVILLE	TN		06/03/2021		3,746,102							13,087	13,087			
7000004	SANTA CLARA	CA		03/08/2018		58,200,000							67,516	67,516			
7000005	DULUTH	GA		08/29/2019		13,770,235							59,700	59,700			
7000008	DENTON	TX		05/26/2021		15,940,256							74,300	74,300			
7000012	VARIOUS	OH		05/26/2021		13,424,072							161,056	161,056			
7000013	BOLINGBROOK	IL		05/26/2021		11,203,685							46,037	46,037			
7000016	DENVER	CO		05/26/2021		12,495,479							61,009	61,009			
7000019	MEMPHIS	TN		05/26/2021		31,258,212							91,329	91,329			
7000022	YONKERS	NY		05/26/2021		16,422,493							210,193	210,193			
7000030	EL SEGUNDO	CA		05/26/2021		16,225,276							63,179	63,179			
7000031	SACRAMENTO	CA		05/26/2021		20,400,000							79,225	79,225			
7000032	SAN ANTONIO	TX		05/26/2021		16,673,103							66,795	66,795			
7000034	NEW YORK	NY		05/26/2021		34,450,373							219,586	219,586			
7000037	ANAHEIM	CA		05/26/2021		9,553,005							95,644	95,644			
7000038	BEND	OR		05/26/2021		34,692,033							137,176	137,176			
7000040	EDWARDSVILLE	IL		05/26/2021		20,803,704							75,363	75,363			
7000043	MOUNTAIN VIEW	CA		05/26/2021		19,082,978							85,916	85,916			
7000046	WAYNE	NJ		05/26/2021		50,170,685							219,024	219,024			
7000048	EARTH CTY	MO		05/26/2021		26,962,887							163,358	163,358			
7000051	BELLEVILLE	NJ		05/26/2021		31,500,000							39,680	39,680			
7100006	PARMA	OH		10/11/2018		147,747,540							4,545,000	4,545,000			
7200153	BRUNSWICK	OH		08/18/2017		29,011,135							1,011,501	1,011,501			
7200221	KATY	TX		11/26/2019		41,584,632							267,108	267,108			
7200241	VARIOUS	RI		03/02/2018		33,401,826							16,975,799	16,975,799			
7200244	NEW YORK	NY		06/16/2021		35,000,000							939,731	939,731			
7200269	NEW YORK	NY		08/14/2020		14,650,252							1,976,996	1,976,996			
7200272	CEDAR PARK	TX		06/21/2019		39,963,581							97,854	97,854			
7200274	LA JOLLA	CA		06/30/2021		8,449,646							68,748	68,748			
7200300	BEVERLY HILLS	CA		05/27/2021		114,710,000							460,000	460,000			
7200305	BROOKLYN	NY		05/27/2021		60,876,696							149,514	149,514			
7200319	WASHINGTON D.C.	DC		05/27/2021		65,000,000							75,747	75,747			
7200376	COLUMBUS	OH		05/28/2021		53,930,239							196,680	196,680			
7200382	NEW YORK	NY		05/28/2021		133,000,000							425,117	425,117			
7200422	CRANSTON	RI		06/01/2021		16,941,559							83,516	83,516			
7200437	NEW YORK	NY		06/01/2021		93,524,083							358,214	358,214			
7200452	VARIOUS	DE		06/28/2021		107,958,240							8,713,296	8,713,296			
7200453	VARIOUS	GBR		06/15/2021		35,106,518							351,343	351,343			
7200465	JEFFERSON CITY	MO		02/25/2022									209,799	209,799			
7200511	FORT LAUDERDALE	FL		12/02/2021		40,000,000							136,304	136,304			
7200549	QUEEN CREEK	AZ		04/14/2022									158,462	158,462			
753659	BRADENTON	FL		08/18/2017		1,325,485							34,073	34,073			
754469	WOODBURY	MN		08/18/2017		736,267							16,585	16,585			
754574	CORONA	CA		12/31/2006		1,771,016							106,277	106,277			
754615	DENVER	CO		12/31/2006		2,505,661							146,201	146,201			
754698	ST CLOUD	FL		08/18/2017		3,458,550							51,485	51,485			
754714	RIVERSIDE	CA		12/31/2006		3,601,922							77,606	77,606			
754726	CONCORD	NC		08/28/2017		2,691,070							58,105	58,105			
754764	PLUM BOROUGH	PA		08/18/2017		474,833							26,352	26,352			
754841	LEAWOOD	KS		12/31/2006		7,715,251							64,433	64,433			
755175	NASHVILLE	TN		08/18/2017		2,592,779							44,417	44,417			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
755190	PALO ALTO	CA		08/18/2017		1,754,975							83,194	83,194			
100000092	HAYWARD	CA		08/31/2015		834,319		(390)			(390)		6,502	6,502			
100000093	ORLANDO	FL		08/31/2015		962,463		(708)			(708)		6,838	6,838			
100000111	SAN MARINO	CA		12/17/2015		819,709		(467)			(467)		6,190	6,190			
100000140	CORONA	CA		03/23/2016		405,112		(488)			(488)		10,569	10,569			
100000142	MOUNTAIN VIEW	CA		03/23/2016		745,713		(407)			(407)		5,375	5,375			
100000157	LOS ANGELES	CA		09/27/2016		821,316		(1,135)			(1,135)		1,830	1,830			
100000160	KAHUKU	HI		09/27/2016		270,810		977			977		1,136	1,136			
100000163	APEX	NC		09/27/2016		103,775		191			191		1,094	1,094			
100000164	PASADENA	CA		09/27/2016		536,074		90			90		2,155	2,155			
100000167	PASCO	WA		09/27/2016		64,072		(91)			(91)		1,092	1,092			
100000170	PITTSBORO	NC		09/27/2016		139,010		(566)			(566)		2,184	2,184			
100000171	EDGEFIELD	SC		09/27/2016		183,656		(41)			(41)		1,401	1,401			
100000173	DALLAS	TX		09/27/2016		105,131		(1,043)			(1,043)		3,741	3,741			
100000175	HILLSBOROUGH	NC		09/27/2016		147,753		(50)			(50)		439	439			
100000176	AUDUBON	NJ		09/27/2016		58,661		222			222		571	571			
100000184	CHESTERLAND	OH		09/27/2016		99,989		(117)			(117)		1,063	1,063			
100000189	AURORA	CO		09/27/2016		311,148		(601)			(601)		2,611	2,611			
100000193	FLAGSTAFF	AZ		09/27/2016		263,208		(225)			(225)		3,047	3,047			
100000198	FLOWER MOUND	TX		09/27/2016		301,181		532			532		2,251	2,251			
100000200	GARLAND	TX		09/27/2016		73,109		(158)			(158)		572	572			
100000201	SONOMA	CA		09/27/2016		661,699		(882)			(882)		6,495	6,495			
100000202	BLOOMINGTON	IN		09/27/2016		97,957		(48)			(48)		928	928			
100000203	HOLLAND	MI		09/27/2016		128,292		(177)			(177)		870	870			
100000213	UNION CITY	CA		09/27/2016		383,113		1,371			1,371		3,215	3,215			
100000218	PLANTATION	FL		09/27/2016		344,525		57			57		2,330	2,330			
100000219	SARASOTA	FL		09/27/2016		438,724		1,211			1,211		1,622	1,622			
100000220	HENDERSON	NV		09/27/2016		588,521		194			194		4,463	4,463			
100000222	OAKLEY	CA		09/27/2016		335,972		1,112			1,112		3,195	3,195			
100000224	HOUSTON	TX		09/27/2016		114,966		(325)			(325)		1,018	1,018			
100000233	BRANDON	FL		09/27/2016		126,758		183			183		1,423	1,423			
100000235	SOLVANG	CA		09/27/2016		803,592		(292)			(292)		3,274	3,274			
100000236	GAINESVILLE	VA		09/27/2016		453,172		1,429			1,429		2,144	2,144			
100000240	LOS OSOS	CA		09/27/2016		749,867		992			992		9,346	9,346			
100000242	CORAL SPRINGS	FL		09/27/2016		168,373		1,724			1,724		14,314	14,314			
100000246	TIPP CITY	OH		09/27/2016		54,613		380			380		1,231	1,231			
100000250	JERSEY CITY	NJ		09/27/2016		303,889		785			785		2,788	2,788			
100000254	COCONUT CREEK	FL		09/27/2016		155,101		284			284		515	515			
100000259	FRESNO	TX		09/27/2016		80,738		(109)			(109)		1,787	1,787			
100000266	SACRAMENTO	CA		09/27/2016		262,556		2,102			2,102		2,626	2,626			
100000267	OVIEDO	FL		09/27/2016		109,092		368			368		519	519			
100000271	SAN BRUNO	CA		09/27/2016		319,653		(113)			(113)		4,420	4,420			
100000272	FLORENCE	AZ		09/27/2016		127,970		64			64		333	333			
100000274	WASHINGTON	DC		09/27/2016		167,653		249			249		521	521			
100000275	ROCKWELL	NC		09/27/2016		74,848		(178)			(178)		881	881			
100000276	CHIEFLAND	FL		09/27/2016		129,532		(32)			(32)		324	324			
100000279	SEATTLE	WA		09/27/2016		205,413		(55)			(55)		844	844			
100000282	CAMPBELL HALL	NY		09/27/2016		238,995		464			464		905	905			
100000288	FAIRVIEW	NJ		09/27/2016		266,386		1,510			1,510		2,435	2,435			
100000289	ANDERSON	SC		09/27/2016		93,572		52			52		384	384			
100000290	WATERFORD	MI		09/27/2016		79,637		211			211		1,196	1,196			
100000291	CARLSBAD	CA		09/27/2016		205,890		104			104		564	564			
100000293	FORESTHILL	CA		09/27/2016		260,213		301			301		797	797			
100000299	BELLEVUE	WA		09/27/2016		338,534		791			791		4,146	4,146			
100000303	LA PUENTE	CA		09/27/2016		269,804		166			166		7,205	7,205			
100000305	BALTIMORE	MD		09/27/2016		169,255		230			230		1,943	1,943			
100000306	HOUSTON	TX		09/27/2016		89,993		350			350		813	813			
100000308	METAIRIE	LA		09/27/2016		100,004		267			267		1,127	1,127			
100000310	DOWNEY	CA		09/27/2016		502,757		220			220		1,775	1,775			
100000313	SILVER SPRING	MD		09/27/2016		567,091		755			755		2,277	2,277			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000314	WASHINGTON	DC		09/27/2016		153,496		243			243		203	203			
100000318	HALF MOON BAY	CA		09/27/2016		424,081		359			359		1,848	1,848			
100000322	ROCKLEDGE	PA		09/27/2016		140,506		572			572		698	698			
100000331	WHITTIER	CA		09/27/2016		281,078		202			202		3,157	3,157			
100000333	UNION CITY	CA		09/27/2016		432,457		(110)			(110)		1,467	1,467			
100000339	UNION CITY	CA		09/27/2016		592,169		(206)			(206)		1,926	1,926			
100000340	PEARLAND	TX		09/27/2016		226,898		42			42		966	966			
100000343	SAINT MARYS	OH		09/27/2016		105,587		328			328		1,507	1,507			
100000344	BELLEVILLE	IL		09/27/2016		89,376		555			555		917	917			
100000354	DENVER	CO		09/27/2016		65,178		25			25		968	968			
100000355	BROOKHAVEN	NY		09/27/2016		220,299		76			76		3,465	3,465			
100000358	GARNER	NC		09/27/2016		96,774		287			287		454	454			
100000359	SPARKS	NV		09/27/2016		107,766		636			636		2,832	2,832			
100000365	DES MOINES	IA		09/27/2016		176,202		107			107		962	962			
100000367	EAGLE	ID		09/27/2016		163,963		195			195		854	854			
100000368	SIX LAKES	MI		09/27/2016		82,420		263			263		486	486			
100000372	BONNEY LAKE	WA		09/27/2016		206,613		78			78		368	368			
100000376	SHELBYVILLE	TN		09/27/2016		84,019		(110)			(110)		292	292			
100000377	MANOR	TX		09/27/2016		119,770		(251)			(251)		761	761			
100000379	LA VERGNE	TN		09/27/2016		255,996		(2,490)			(2,490)		246	246			
100000380	HOUSTON	TX		09/27/2016		93,051		(72)			(72)		304	304			
100000382	HOUSTON	TX		09/27/2016		88,406		195			195		362	362			
100000384	MISSOURI CITY	TX		09/27/2016		99,817		(107)			(107)		363	363			
100000389	BROOKLYN	NY		09/27/2016		337,687		1,506			1,506		270	270			
100000390	FULLERTON	CA		09/27/2016		572,164		653			653		2,587	2,587			
100000398	KEESEVILLE	NY		09/27/2016		93,914		267			267		346	346			
100000400	STOCKTON	CA		09/27/2016		164,963		57			57		186	186			
100000402	BIRMINGHAM	AL		09/27/2016		61,582		32			32		127	127			
100000405	INGELWOOD	CA		09/27/2016		354,055		1,113			1,113		6,233	6,233			
100000406	NORRIDGE	IL		09/27/2016		219,418		618			618		998	998			
100000409	NORTH BRANCH	MI		09/27/2016		96,364		533			533		475	475			
100000414	LA PINE	OR		09/27/2016		132,461		7			7		651	651			
100000416	ELGIN	IL		09/27/2016		89,338		695			695		1,832	1,832			
100000432	GRAND RAPIDS	MI		09/27/2016		78,971		(51)			(51)		698	698			
100000435	PALMETTO	FL		09/27/2016		158,114		172			172		826	826			
100000440	NEWBURY PARK	CA		09/27/2016		819,826		1,802			1,802		3,434	3,434			
100000443	HESPERIA	CA		09/27/2016		211,631		(319)			(319)		939	939			
100000446	SANTA MARIA	CA		09/27/2016		351,517		(99)			(99)		1,417	1,417			
100000447	SPARKS	NV		09/27/2016		191,728		157			157		684	684			
100000453	BEECH CREEK	PA		09/27/2016		71,669		391			391		351	351			
100000459	SELMA	CA		09/27/2016		106,474		142			142		360	360			
100000462	LOS ANGELES	CA		09/27/2016		412,608		620			620		1,813	1,813			
100000463	FELTON	CA		09/27/2016		480,431		341			341		1,978	1,978			
100000464	STATEN ISLAND	NY		09/27/2016		266,862		2,050			2,050		1,907	1,907			
100000467	SPOKANE	WA		09/27/2016		129,902		213			213		751	751			
100000483	ORANGE	CA		09/27/2016		708,232		3,058			3,058		4,490	4,490			
100000489	FULTON	MO		09/27/2016		61,316		190			190		595	595			
100000490	FULTON	MO		09/27/2016		66,291		(26)			(26)		595	595			
100000497	NORWALK	CT		09/27/2016		217,522		852			852		2,614	2,614			
100000498	ARLETA	CA		09/27/2016		260,354		1,076			1,076		3,031	3,031			
100000501	BANNING	CA		09/27/2016		87,204		196			196		938	938			
100000504	LOS ANGELES	CA		09/27/2016		401,232		(262)			(262)		1,071	1,071			
100000505	NORTON	VA		09/27/2016		114,697		(198)			(198)		1,177	1,177			
100000510	LODI	CA		09/27/2016		185,908		(62)			(62)		872	872			
100000513	WALDORF	MD		09/27/2016		210,526		1,055			1,055		1,061	1,061			
100000514	PHOENIX	AZ		09/27/2016		186,938		1,169			1,169		4,691	4,691			
100000516	LOS ANGELES	CA		09/27/2016		203,647		(608)			(608)		1,702	1,702			
100000517	SAN JOSE	CA		09/27/2016		551,469		2,289			2,289		732	732			
100000518	HAYWARD	CA		09/27/2016		165,997		610			610		1,723	1,723			
100000520	VANCOUVER	WA		09/27/2016		161,208		(119)			(119)		594	594			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000521	MIDDLETOWN	NJ		09/27/2016		138,111		1,119			1,119		1,984	1,984			
100000523	MANCHESTER	TN		09/27/2016		68,848		77			77		1,109	1,109			
100000532	TAMPA	FL		09/27/2016		50,098		1,278			1,278		1,052	1,052			
100000541	VOORHEES	NJ		09/27/2016		224,584		459			459		3,496	3,496			
100000543	HOWARD BEACH	NY		09/27/2016		288,318		1,150			1,150		1,458	1,458			
100000544	WOODBRIDGE	CT		09/27/2016		332,381		617			617		1,714	1,714			
100000546	BLUE BELL	PA		09/27/2016		233,780		74			74		3,960	3,960			
100000547	BROOKLYN	NY		09/27/2016		310,246		45			45		4,572	4,572			
100000555	PACIFICA	CA		09/27/2016		318,215		2,514			2,514		4,443	4,443			
100000559	KAHULUI	HI		09/27/2016		403,337		577			577		1,941	1,941			
100000560	PLAINFIELD	IL		09/27/2016		169,115		39			39		637	637			
100000562	IVINS	UT		09/27/2016		97,652		163			163		463	463			
100000563	TOWN OF COLONIE	NY		09/27/2016		55,989		1,260			1,260		1,625	1,625			
100000566	HATFIELD	PA		09/27/2016		75,982		1,171			1,171		1,280	1,280			
100000569	SAINT LOUIS	MO		09/27/2016		314,880		616			616		3,155	3,155			
100000572	SAINT LOUIS	MO		09/27/2016		78,726		470			470		819	819			
100000575	WINDSOR	CA		09/27/2016		287,556		712			712		2,108	2,108			
100000576	SWEETWATER	FL		09/27/2016		120,967		368			368		3,429	3,429			
100000579	WEIKERT	PA		09/27/2016		128,895		617			617		595	595			
100000583	WEST POINT	CA		09/27/2016		416,006		152			152		1,056	1,056			
100000587	GLENDALE	AZ		09/27/2016		119,682		(67)			(67)		1,302	1,302			
100000591	SCRANTON	PA		09/27/2016		79,683		200			200		254	254			
100000596	BROCKTON	MA		09/27/2016		132,830		45			45		353	353			
100000599	MIAMI	FL		09/27/2016		122,878		(3)			(3)		682	682			
100000600	MIAMI	FL		09/27/2016		57,966		23			23		432	432			
100000601	IRWIN	PA		09/27/2016		211,813		675			675		1,574	1,574			
100000606	BRADENTON	FL		09/27/2016		205,696		179			179		597	597			
100000607	HOMESTEAD	FL		09/27/2016		101,465		381			381		282	282			
100000608	NAMPA	ID		09/27/2016		133,677		(14)			(14)		739	739			
100000610	MIDDLETOWN	CT		09/27/2016		92,517		(34)			(34)		1,083	1,083			
100000612	PHOENIX	AZ		09/27/2016		83,583		77			77		431	431			
100000617	MIAMI	FL		09/27/2016		314,132		168			168		947	947			
100000627	ORANGE BEACH	AL		09/27/2016		218,407		388			388		653	653			
100000630	WEST HEMPSTEAD	NY		09/27/2016		247,353		(10)			(10)		637	637			
100000636	LOS ANGELES	CA		09/27/2016		459,878		608			608		920	920			
100010642	LAPORTE	IN		12/23/2016		44,908		111			111		557	557			
100010643	SAN DIEGO	CA		12/23/2016		429,157		795			795		1,361	1,361			
100010652	TORRANCE	CA		12/23/2016		464,988		811			811		6,197	6,197			
100010656	SACRAMENTO	CA		12/23/2016		139,125		1,175			1,175		211	211			
100010659	FAYETTEVILLE	AR		12/23/2016		558,981		(880)			(880)		3,714	3,714			
100010666	LANSING	MI		12/23/2016		7,413		(38)			(38)		3,186	3,186			
100010667	WILLIAMSTON	MI		12/23/2016		97,342		(413)			(413)		542	542			
100010669	HIALEAH	FL		12/23/2016		235,541		479			479		1,015	1,015			
100010671	CHICAGO	IL		12/23/2016		158,990		(177)			(177)		612	612			
100010673	STEUBEN	ME		12/23/2016		107,521		830			830		1,817	1,817			
100010674	TWIN FALLS	ID		12/23/2016		93,174		381			381		466	466			
100010676	FARMINGTON HILLS	MI		12/23/2016		120,880		723			723		1,733	1,733			
100010677	IDAHO FALLS	ID		12/23/2016		80,883		225			225		348	348			
100010680	HIALEAH	FL		12/23/2016		164,684		653			653		768	768			
100010693	NEWPORT NEWS	VA		01/27/2017		250,367		947			947		1,957	1,957			
100010696	DUMONT	NJ		12/23/2016		218,161		1,293			1,293		542	542			
100010701	NEW PORT RICHEY	FL		12/23/2016		157,786		936			936		794	794			
100010703	MEDFORD	OR		12/23/2016		415,669		204			204		2,605	2,605			
100010710	YORK	SC		12/23/2016		115,656		212			212		443	443			
100010717	CLARINDA	IA		12/23/2016		30,775		220			220		346	346			
100010720	FORT LAUDERDALE	FL		12/23/2016		34,535		176			176		782	782			
100010724	TAMPA	FL		12/23/2016		207,793		297			297		3,612	3,612			
100010725	TAMPA	FL		12/23/2016		231,581		(187)			(187)		2,085	2,085			
100010739	HUNTINGTON BEACH	CA		12/23/2016		388,323		1,270			1,270		5,536	5,536			
100010742	HOUSTON	TX		12/23/2016		45,245		422			422		1,514	1,514			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010744	MT MORRIS	MI		12/23/2016		38,730		(93)			(93)		351	351			
100010747	WASHINGTON	DC		12/23/2016		133,215		353			353		1,856	1,856			
100010759	SOUTH RICHMOND HILL	NY		01/27/2017		489,120		1,139			1,139		1,939	1,939			
100010764	PORT SAINT JOE	FL		12/23/2016		662,619		2,405			2,405		10,323	10,323			
100010768	BIRMINGHAM	AL		12/23/2016		346,317		1,003			1,003		5,334	5,334			
100010773	GENTRYVILLE	IN		12/23/2016		55,822		(26)			(26)		642	642			
100010775	CORNWALL	NY		12/23/2016		144,607		501			501		526	526			
100010786	CHICAGO	IL		12/23/2016		231,874		630			630		1,125	1,125			
100010790	HESPERUS	CO		12/23/2016		333,766		29			29		1,108	1,108			
100010794	MIAMI	FL		12/23/2016		109,013		102			102		325	325			
100010797	SEATTLE	WA		12/23/2016		267,973		334			334		6,324	6,324			
100010798	CHICAGO	IL		01/27/2017		197,319		618			618		990	990			
100010799	SAN ANTONIO	TX		12/23/2016		87,579		(216)			(216)		611	611			
100010801	CHARLOTTE	NC		12/23/2016		78,173		26			26		739	739			
100010803	ISLIP	NY		12/23/2016		200,388		260			260		1,319	1,319			
100010804	REDLANDS	CA		12/23/2016		164,275		285			285		2,415	2,415			
100010812	BREMERTON	WA		12/23/2016		161,812		466			466		2,376	2,376			
100010814	FLUSHING	MI		12/23/2016		548,936		845			845		3,853	3,853			
100010815	STOCKTON	CA		12/23/2016		231,296		(194)			(194)		615	615			
100010816	JACKSONVILLE	FL		01/27/2017		45,641		(111)			(111)		459	459			
100010818	INDIANAPOLIS	IN		12/23/2016		55,603		63			63		762	762			
100010819	RED SPRINGS	NC		12/23/2016		69,547		(97)			(97)		155	155			
100010823	JAMESTOWN	SC		01/27/2017		93,550		789			789		1,023	1,023			
100010824	BAKERSFIELD	CA		12/23/2016		55,579		43			43		990	990			
100010826	WATERBURY	CT		12/23/2016		47,195		758			758		753	753			
100010828	CLOUTIERVILLE	LA		12/23/2016		68,867		(58)			(58)		1,629	1,629			
100010842	TUKWILA	WA		12/23/2016		354,103		(1,025)			(1,025)		10,262	10,262			
100010844	SHAKER HTS	OH		12/23/2016		120,265		379			379		1,783	1,783			
100010848	CARTHAGE	MO		01/27/2017		77,787		(896)			(896)		5,857	5,857			
100010857	FORT PIERCE	FL		12/23/2016		225,625		1,115			1,115		1,757	1,757			
100010861	KERNERSVILLE	NC		12/23/2016		54,217		337			337		950	950			
100010872	LELAND	NC		12/23/2016		187,445		570			570		1,830	1,830			
100010874	SANTA ANA	CA		12/23/2016		406,864		(827)			(827)		1,712	1,712			
100010875	HAMMOND	LA		12/23/2016		241,455		(471)			(471)		2,173	2,173			
100010876	STOCKTON	CA		12/23/2016		180,281		151			151		489	489			
100010885	KISSIMMEE	FL		12/23/2016		228,492		349			349		901	901			
100010890	CONSTANTINE	MI		12/23/2016		118,578		228			228		964	964			
100010892	ALTAMAHAW	NC		12/23/2016		41,963		103			103		581	581			
100010893	DARLINGTON	MD		12/23/2016		167,294		562			562		2,147	2,147			
100010896	SUNRISE	FL		12/23/2016		102,071		737			737		1,382	1,382			
100010897	BOAZ	AL		01/27/2017		70,601		552			552		715	715			
100010900	BRICK	NJ		12/23/2016		120,324		1,364			1,364		1,113	1,113			
100010901	NEWPORT NEWS	VA		12/23/2016		105,186		1,056			1,056		2,210	2,210			
100010904	LEMON GROVE	CA		12/23/2016		111,799		1,489			1,489		1,816	1,816			
100010917	ALIQUIPPA	PA		12/23/2016		33,387		170			170		354	354			
100010918	TROY	NH		12/23/2016		174,021		381			381		1,968	1,968			
100010919	SANTA ANA	CA		12/23/2016		314,569		359			359		1,146	1,146			
100010921	ESCANABA	MI		12/23/2016		64,992		5			5		536	536			
100010922	WINTER HAVEN	FL		12/23/2016		57,162		625			625		950	950			
100010924	HASTINGS	FL		12/23/2016		31,600		(13)			(13)		1,969	1,969			
100010928	ANTIOCH	TN		12/23/2016		133,719		306			306		1,583	1,583			
100010931	PLANTATION	FL		12/23/2016		91,710		727			727		1,018	1,018			
100010935	AUBURN	IN		12/23/2016		83,976		(499)			(499)		1,455	1,455			
100010938	GRAND SALINE	TX		12/23/2016		59,860		(186)			(186)		442	442			
100010951	MEMPHIS	TN		12/23/2016		34,158		(46)			(46)		337	337			
100010952	BIRMINGHAM	AL		12/23/2016		42,718		(174)			(174)		351	351			
100010953	MONTGOMERY	AL		12/23/2016		59,632		(223)			(223)		439	439			
100010962	BATTLE CREEK	MI		12/23/2016		71,035		36			36		603	603			
100010963	BAXTER	KY		12/23/2016		27,161		(25)			(25)		248	248			
100010965	WATERFORD	CA		12/23/2016		130,287		731			731		1,750	1,750			

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100010966	VICTORVILLE	CA		12/23/2016		185,546		278			278		1,249	1,249			
100010969	SUFFOLK	VA		12/23/2016		62,426		434			434		876	876			
100010973	HIALEAH	FL		12/23/2016		122,770		471			471		861	861			
100010977	PETERSBURG	VA		12/23/2016		100,973		2			2		392	392			
100010979	MAYVIEW	MO		12/23/2016		82,064		300			300		342	342			
100010980	MILLSTADT	IL		12/23/2016		72,205		71			71		624	624			
100010981	ALLIANCE	OH		12/23/2016		72,455		108			108		499	499			
100010982	PHILADELPHIA	PA		12/23/2016		61,943		131			131		561	561			
100010985	COLLINSVILLE	IL		12/23/2016		80,451		208			208		290	290			
100010988	NORFOLK	VA		01/27/2017		136,863		1,022			1,022		924	924			
100010992	SPRINGFIELD	NJ		12/23/2016		131,988		853			853		715	715			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		188,455		770			770		2,241	2,241			
100011000	BRUNSWICK	OH		12/23/2016		86,731		463			463		1,348	1,348			
100011003	PORT ST LUCIE	FL		12/23/2016		108,667		481			481		1,671	1,671			
100011007	WASHINGTON	DC		12/23/2016		111,608		(241)			(241)		843	843			
100011009	DALLAS	TX		12/23/2016		101,116		249			249		562	562			
100011012	COLUMBUS	OH		12/23/2016		88,573		537			537		492	492			
100011013	TEMPLE HILLS	MD		12/23/2016		92,924		29			29		876	876			
100011014	PALM BAY	FL		12/23/2016		119,596		10,556			10,556		34,460	34,460			
100011018	ROSEDALE	NY		12/23/2016		25,948		325			325		1,170	1,170			
100011020	MEMPHIS	TN		12/23/2016		12,144		(230)			(230)		862	862			
100011028	EUCLID	OH		12/23/2016		42,724		516			516		377	377			
100011030	DETROIT	MI		12/23/2016		93,422		232			232		1,476	1,476			
100011039	JACKSONVILLE	FL		12/23/2016		55,718		5			5		752	752			
100011053	IDABEL	OK		12/23/2016		42,098		319			319		953	953			
100011056	BRISTOL	VT		01/27/2017		82,545		477			477		1,375	1,375			
100011059	STUARTS DRAFT	VA		12/23/2016		125,196		(32)			(32)		1,691	1,691			
100011062	WEST PORTSMOUTH	OH		12/23/2016		53,686		133			133		890	890			
100011075	GAINESVILLE	TX		12/23/2016		244,350		1,095			1,095		2,229	2,229			
100011077	WASHINGTON	DC		12/23/2016		215,449		387			387		2,326	2,326			
100011079	MIDLAND PARK	NJ		12/23/2016		195,042		422			422		1,250	1,250			
100011087	FORT WORTH	TX		12/23/2016		65,032		167			167		824	824			
100011090	LOS ANGELES	CA		12/23/2016		872,659							7,082	7,082			
100011092	SAINT AUGUSTINE	FL		12/23/2016		114,681		24			24		1,617	1,617			
100011095	BAKERSFIELD	CA		12/23/2016		68,006		283			283		866	866			
100011097	WEST CHESTER	PA		01/27/2017		327,410		118			118		2,960	2,960			
100011102	LOS ANGELES	CA		12/23/2016		525,338		767			767		5,006	5,006			
100011111	MANHEIM	PA		01/27/2017		44,391		198			198		1,672	1,672			
100011115	GREENVILLE	NC		12/23/2016		22,917		(23)			(23)		917	917			
100011118	DUMFRIES	VA		12/23/2016		109,524		433			433		1,335	1,335			
100011119	SANTA CLAUS	IN		12/23/2016		64,006		502			502		1,248	1,248			
100011122	NEWPORT	DE		12/23/2016		113,725		239			239		119	119			
100011126	RIVERSIDE	CA		01/27/2017		158,240		206			206		668	668			
100011127	PANORAMA CITY	CA		12/23/2016		77,300		(355)			(355)		1,489	1,489			
100011128	COLORADO SPRINGS	CO		12/23/2016		146,284		312			312		1,334	1,334			
100011130	LEXINGTON	KY		12/23/2016		58,239		(24)			(24)		962	962			
100011131	DEARBORN HEIGHTS	MI		01/27/2017		12,651		33			33		2,862	2,862			
100011135	SHIRLEY	NY		12/23/2016		156,335		(21,024)			(21,024)		(86,448)	(86,448)			
100011137	POTTSVILLE	PA		01/27/2017		5,054		18			18		1,437	1,437			
100011138	IRVINE	CA		12/23/2016		306,827		345			345		1,557	1,557			
100011139	MILFORD	MA		12/23/2016		183,805		677			677		1,167	1,167			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		108,955		(48)			(48)		1,726	1,726			
100011142	NEW WHITELAND	IN		12/23/2016		101,531		9			9		309	309			
100011143	JOHNS ISLAND	SC		12/23/2016		756,166		139			139		2,667	2,667			
100011150	POTTSTOWN	PA		01/27/2017		276,864		19			19		642	642			
100011156	DOVER	FL		12/23/2016		136,801		(45)			(45)		988	988			
100011160	WEST OLIVE	MI		12/23/2016		93,499		521			521		1,115	1,115			
100011161	VIRGINIA BEACH	VA		12/23/2016		115,374		(99)			(99)		97	97			
100011167	MCKEESPORT	PA		12/23/2016		27,478		193			193		4,322	4,322			
100011169	HARRISVILLE	PA		01/27/2017		40,161		216			216		736	736			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011171	IMMOKALEE	FL		12/23/2016		46,060		170			170		2,511	2,511			
100011174	EAST PROVIDENCE	RI		12/23/2016		93,568		(55)			(55)		1,494	1,494			
100011176	EL CAJON	CA		12/23/2016		284,663		(134)			(134)		1,387	1,387			
100011181	EAST FALMOUTH	MA		12/23/2016		192,781		2,106			2,106		4,029	4,029			
100011183	BUFFALO	NY		12/23/2016		49,348		(23)			(23)		2,313	2,313			
100011191	SUGAR LAND	TX		12/23/2016		141,955		(425)			(425)		479	479			
100011192	MISSOURI CITY	TX		12/23/2016		76,098		(69)			(69)		1,249	1,249			
100011194	EVELETH	MN		12/23/2016		37,603		76			76		363	363			
100011195	GREENSBORO	NC		12/23/2016		134,747		(256)			(256)		1,249	1,249			
100011196	MERRICK	NY		01/27/2017		195,782		449			449		3,369	3,369			
100011197	PHILADELPHIA	PA		12/23/2016		12,594		13			13		293	293			
100011198	DALLAS	TX		12/23/2016		48,358		(224)			(224)		860	860			
100011201	BOTHELL	WA		12/23/2016		338,921		39			39		3,454	3,454			
100011206	CHATTANOOGA	TN		12/23/2016		61,171		(116)			(116)		400	400			
100011208	OLIVER SPRINGS	TN		12/23/2016		41,543		91			91		135	135			
100011215	SO BURLINGTON	VT		12/23/2016		173,354		833			833		1,141	1,141			
100011219	TAMPA	FL		01/27/2017		198,630		231			231		56	56			
100011221	CHICAGO	IL		12/23/2016		175,204		100			100		592	592			
100011223	DAMASCUS	OR		12/23/2016		208,445		7			7		1,690	1,690			
100011224	S GLENS FALL	NY		01/27/2017		160,767		724			724		1,276	1,276			
100011230	AVON	MA		12/23/2016		193,571		97			97		1,363	1,363			
100011242	SIMPSONVILLE	SC		12/23/2016		153,474		658			658		1,116	1,116			
100011243	HOUSTON	TX		12/23/2016		57,044		106			106		1,423	1,423			
100011245	WAILUKU	HI		01/27/2017		306,539		666			666		1,406	1,406			
100011246	OAK PARK	IL		12/23/2016		390,398		496			496		1,634	1,634			
100011249	POWHATAN	VA		01/27/2017		7,347		1,920			1,920		875	875			
100011253	PAULSBORO	NJ		12/23/2016		74,868		139			139		282	282			
100011260	ARLETA	CA		12/23/2016		179,125		3,163			3,163		2,569	2,569			
100011261	SANTA ROSA	CA		12/23/2016		161,064		46			46		513	513			
100011266	HAW RIVER	NC		01/27/2017		87,476		(380)			(380)		53	53			
100011268	ANTHONY	NM		12/23/2016		58,559		22			22		659	659			
100011269	LEVITTOWN	PA		12/23/2016		158,510		554			554		2,068	2,068			
100011275	FAYETTEVILLE	WV		12/23/2016		57,921		(21)			(21)		152	152			
100011277	HIALEAH	FL		12/23/2016		104,511		148			148		562	562			
100011287	MIAMI	FL		01/27/2017		87,085		142			142		436	436			
100011292	LONGMONT	CO		12/23/2016		187,071		(620)			(620)		2,256	2,256			
100011293	MARION	IN		12/23/2016		34,941		(203)			(203)		781	781			
100011299	HOUSTON	TX		12/23/2016		20,537		(67)			(67)		1,712	1,712			
100011301	ANN ARBOR	MI		12/23/2016		300,655		669			669		4,194	4,194			
100011304	PROVIDENCE	RI		12/23/2016		90,878		655			655		1,277	1,277			
100011305	MIRAMAR	FL		12/23/2016		537,059		1,251			1,251		2,377	2,377			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		531,804		755			755		2,196	2,196			
100011307	VISTA	CA		12/23/2016		307,047		416			416		1,567	1,567			
100011313	ANACORTES	WA		12/23/2016		76,641		169			169		1,354	1,354			
100011314	KENT	WA		12/23/2016		164,124		(321)			(321)		1,366	1,366			
100011322	PLYMOUTH MTG	PA		01/27/2017		227,629		(70)			(70)		560	560			
100011327	TWIN FALLS	ID		12/23/2016		110,167		(3)			(3)		1,488	1,488			
100011329	LAKEWOOD	CO		01/27/2017		179,909		195			195		1,220	1,220			
100011331	JEFFERSONVILLE	IN		12/23/2016		46,059		(1)			(1)		1,083	1,083			
100011332	BECKER	MN		12/23/2016		73,469		(211)			(211)		1,038	1,038			
100011337	CRIDERSVILLE	OH		12/23/2016		81,697		51			51		776	776			
100011338	FRANKFORT	OH		12/23/2016		59,993		(8)			(8)		757	757			
100011339	COLUMBUS	OH		12/23/2016		69,258		(183)			(183)		2,468	2,468			
100011345	COTTONTOWN	TN		01/27/2017		121,173		(167)			(167)		2,090	2,090			
100011346	KENT	WA		12/23/2016		78,942		(284)			(284)		2,511	2,511			
100011347	SUFFOLK	VA		01/27/2017		154,545		303			303		1,843	1,843			
100011348	FRESNO	TX		12/23/2016		95,201		309			309		1,897	1,897			
100011349	CAMDEN	OH		12/23/2016		60,067		(13)			(13)		716	716			
100011352	INDIANOLA	IA		12/23/2016		172,926		452			452		212	212			
100011357	SPRINGFIELD	MO		12/23/2016		69,738		136			136		1,291	1,291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011358	RENTON	WA		12/23/2016		172,715		581			581		3,176	3,176			
100011359	FLOWER MOUND	TX		12/23/2016		640,710		(599)			(599)		6,000	6,000			
100011360	BLYTHEWOOD	SC		12/23/2016		150,189		1,132			1,132		1,957	1,957			
100011362	AVENTURA	FL		12/23/2016		240,789		2,094			2,094		3,513	3,513			
100011363	OAKLAND	CA		12/23/2016		151,621		495			495		1,153	1,153			
100011364	BOARDMAN	OH		12/23/2016		95,913		986			986		881	881			
100011368	MILLVILLE	MA		01/27/2017		126,530		373			373		502	502			
100011371	HERNDON	VA		12/23/2016		364,078		1,810			1,810		6,213	6,213			
100011372	BRIDGEHAMPTON	NY		12/23/2016		1,041,839		3,461			3,461		3,151	3,151			
100011378	LAKE WORTH	FL		01/27/2017		215,752		392			392		1,421	1,421			
100011381	HIALEAH	FL		12/23/2016		131,739		157			157		548	548			
100011390	INDIANAPOLIS	IN		12/23/2016		75,064		(371)			(371)		922	922			
100011393	ROSLINDALE	MA		12/23/2016		304,114		865			865		886	886			
100011394	VICTORVILLE	CA		12/23/2016		101,880		536			536		1,438	1,438			
100011396	WHITTIER	CA		12/23/2016		242,048		527			527		1,087	1,087			
100011398	NAPLES	FL		12/23/2016		75,990		600			600		1,063	1,063			
100011405	MEBANE	NC		12/23/2016		67,142		198			198		1,649	1,649			
100011408	RIDGEFIELD	CT		12/23/2016		415,634		3,667			3,667		8,629	8,629			
100011409	SAINT LOUIS	MO		12/23/2016		42,323		(48)			(48)		427	427			
100011410	FONTANA	CA		12/23/2016		130,259		231			231		515	515			
100011412	SAN DIEGO	CA		12/23/2016		140,081		5			5		982	982			
100011414	DENTON	MD		12/23/2016		145,307		1,036			1,036		4,106	4,106			
100011416	SUNNYVALE	CA		12/23/2016		367,382		384			384		1,473	1,473			
100011418	LONGMONT	CO		12/23/2016		119,494		442			442		1,941	1,941			
100011419	CHAPMANSBORO	TN		12/23/2016		83,890		198			198		306	306			
100011422	SARASOTA	FL		12/23/2016		151,623		774			774		2,383	2,383			
100011424	ESCALON	CA		12/23/2016		387,469		437			437		2,353	2,353			
100011425	LAKEWOOD	CA		01/27/2017		187,434		495			495		881	881			
100011426	LITTLE ELM	TX		12/23/2016		92,891		397			397		1,546	1,546			
100011429	BLACKWOOD	NJ		12/23/2016		89,857		926			926		1,235	1,235			
100011431	CHANDLER	AZ		12/23/2016		335,101		117			117		1,287	1,287			
100011433	SAND LAKE	MI		01/27/2017		87,719		65			65		389	389			
100011437	ALTADENA	CA		12/23/2016		374,251		518			518		1,448	1,448			
100011443	CHICAGO	IL		12/23/2016		96,144		271			271		1,807	1,807			
100011445	O FALLON	MO		12/23/2016		54,195		63			63		579	579			
100011447	ELK GROVE	CA		12/23/2016		162,509		2,042			2,042		3,756	3,756			
100011448	OZARK	MO		12/23/2016		65,381		146			146		290	290			
100011450	HOMESTEAD	FL		12/23/2016		135,729		747			747		520	520			
100011451	VISTA	CA		12/23/2016		420,911		651			651		2,008	2,008			
100011452	CANTON	CT		12/23/2016		129,831		285			285		525	525			
100011454	HACKENSACK	NJ		12/23/2016		189,306		719			719		809	809			
100011456	RICHMOND	VA		01/27/2017		138,521		364			364		760	760			
100011458	SAN ANTONIO	TX		12/23/2016		86,241		511			511		1,159	1,159			
100011459	OAKLAND	CA		12/23/2016		287,709		974			974		1,663	1,663			
100011461	COLLEGE POINT	NY		12/23/2016		442,243		2,783			2,783		5,353	5,353			
100011464	VISALIA	CA		12/23/2016		155,958		295			295		635	635			
100011466	PALM COAST	FL		12/23/2016		178,324		756			756		2,490	2,490			
100011468	LOS ANGLES	CA		12/23/2016		314,466		892			892		1,629	1,629			
100011470	WEST BABYLON	NY		12/23/2016		46,243		435			435		3,239	3,239			
100011472	AVONDALE	AZ		12/23/2016		180,439		461			461		844	844			
100011473	COLUMBIA	MD		12/23/2016		170,905		1,079			1,079		1,091	1,091			
100011475	SPENCERVILLE	IN		12/23/2016		29,855		76			76		333	333			
100011477	HYDE PARK	MA		12/23/2016		180,309		294			294		724	724			
100011479	RAHWAY	NJ		12/23/2016		124,523		606			606		602	602			
100011488	SARASOTA	FL		12/23/2016		131,666		485			485		781	781			
100011494	SAN DIEGO	CA		12/23/2016		282,121		463			463		1,124	1,124			
100011509	PORT SAINT LUCIE	FL		03/08/2017		73,982		345			345		263	263			
100011510	LAS VEGAS	NV		03/08/2017		193,451		1,354			1,354		919	919			
100011511	SARASOTA	FL		03/08/2017		292,206		2,309			2,309		2,410	2,410			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		308,459		2,391			2,391		2,291	2,291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011513	JACKSONVILLE	FL		03/08/2017		113,359		491			491		397	397			
100011517	ALBUQUERQUE	NM		03/08/2017		107,988		405			405		211	211			
100011520	FARMINGTON	NM		03/08/2017		159,822		751			751		604	604			
100011521	LEXINGTON PARK	MD		03/08/2017		218,538		2,356			2,356		1,907	1,907			
100011528	LITHIA	FL		03/08/2017		246,593		3,209			3,209		1,272	1,272			
100011529	COLUMBIA	SC		03/08/2017		80,158		530			530		543	543			
100011532	ORANGE CITY	FL		03/08/2017		127,645		1,117			1,117		274	274			
100011535	ALSIP	IL		03/08/2017		185,949		498			498		410	410			
100011541	RIVERVIEW	FL		03/08/2017		166,913		949			949		462	462			
100011542	FITCHBURG	MA		03/08/2017		109,907		618			618		595	595			
100011543	BALTIMORE	MD		03/08/2017		101,774		706			706		529	529			
100011545	EUSTIS	FL		03/08/2017		49,787		495			495		691	691			
100011546	EAST STROUDSBURG	PA		03/08/2017		108,768		977			977		973	973			
100011550	CLERMONT	FL		03/08/2017		143,148		1,603			1,603		1,244	1,244			
100011552	NORTH LAS VEGAS	NV		03/08/2017		126,077		463			463		372	372			
100011554	MERIDEN	CT		03/08/2017		109,376		725			725		1,524	1,524			
100011556	SPARKS GLENCOE	MD		03/08/2017		237,701		1,157			1,157		798	798			
100011577	LAS VEGAS	NM		03/08/2017		116,190		803			803		280	280			
100011582	GAINESVILLE	FL		03/08/2017		206,361		1,783			1,783		1,997	1,997			
100011585	THONOTOSASSA	FL		03/08/2017		228,746		900			900		760	760			
100011592	CENTRAL FALLS	RI		03/08/2017		180,363		1,988			1,988		3,497	3,497			
100011603	MESA	AZ		03/08/2017		212,516		1,492			1,492		957	957			
100011605	LAUREL	MD		03/08/2017		286,741		894			894		907	907			
100011607	ARNOLD	MO		03/08/2017		104,616		967			967		1,350	1,350			
100011609	CORONA	CA		03/08/2017		240,385		988			988		1,209	1,209			
100011610	CHOWCHILLA	CA		03/08/2017		423,969		2,102			2,102		3,598	3,598			
100011611	METUCHEN	NJ		03/08/2017		250,999		1,611			1,611		1,927	1,927			
100011615	BRANDON	FL		03/08/2017		30,867		588			588		1,476	1,476			
100011618	RANCHO CORDOVA	CA		03/08/2017		289,957		1,267			1,267		1,685	1,685			
100011619	YORKVILLE	IL		03/08/2017		282,540		1,129			1,129		1,657	1,657			
100011624	PLANTATION	FL		03/08/2017		358,680		2,866			2,866		2,331	2,331			
100011628	POMPANO BEACH	FL		03/08/2017		85,541		321			321		394	394			
100011629	NEW PORT RICHEY	FL		03/08/2017		142,623		736			736		696	696			
100011631	EASTHAMPTON	MA		03/08/2017		143,975		1,061			1,061		637	637			
100011632	CHICAGO	IL		03/08/2017		94,739		318			318		496	496			
100011633	BOWIE	MD		03/08/2017		244,925		1,219			1,219		3,851	3,851			
100011634	INDIANAPOLIS	IN		03/08/2017		44,787		990			990		797	797			
100011636	N LAUDERDALE	FL		03/08/2017		112,310		502			502		1,376	1,376			
100011637	NEWARK	DE		03/08/2017		151,518		2,095			2,095		842	842			
100011638	HUDSON	FL		03/08/2017		124,942		367			367		493	493			
100011641	SPOKANE VALLEY	WA		03/08/2017		76,436		743			743		1,117	1,117			
100011679	ELWOOD	IL		03/08/2017		93,196		1,022			1,022		778	778			
100011682	BOCA RATON	FL		03/08/2017		195,525		778			778		665	665			
100011684	HARTFORD	CT		03/08/2017		126,294		1,044			1,044		1,565	1,565			
100011685	TOMS RIVER	NJ		03/08/2017		146,443		1,628			1,628		1,574	1,574			
100011686	SANTA FE	NM		03/08/2017		233,891		1,222			1,222		1,187	1,187			
100011687	TORRINGTON	WY		03/08/2017		120,963		197			197		427	427			
100011689	MASTIC BEACH	NY		03/08/2017		114,017		313			313		621	621			
100011690	HOPKINS	SC		03/08/2017		208,248		1,170			1,170		2,434	2,434			
100011691	SIKESTON	MO		03/08/2017		120,671		539			539		1,246	1,246			
100011693	TURNERSVILLE	NJ		03/08/2017		144,670		480			480		1,119	1,119			
100011694	VERNON	FL		03/08/2017		52,774		478			478		384	384			
100011695	LOS ANGELES	CA		03/08/2017		261,679		2,212			2,212		3,184	3,184			
100011697	ORLANDO	FL		03/08/2017		227,843		1,348			1,348		726	726			
100011699	DESOTO	TX		03/08/2017		215,490		724			724		618	618			
100011708	FORKED RIVER	NJ		03/08/2017		141,193		544			544		506	506			
100011710	PETERSBURG	VA		03/08/2017		105,920		676			676		1,099	1,099			
100011712	HUNTINGTON STATION	NY		03/08/2017		173,599		1,940			1,940		1,011	1,011			
100011713	WANTAGH	NY		03/08/2017		273,622		3,089			3,089		1,090	1,090			
100011718	LYNNWOOD	WA		03/08/2017		249,103		1,605			1,605		933	933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011722	VINCENT	OH		03/08/2017		158,215		519			519		675	675			
100011730	HERNDON	VA		03/08/2017		203,084		910			910		1,418	1,418			
100011731	ROCKFORD IL	IL		03/08/2017		66,037		811			811		1,291	1,291			
100011732	STRATFORD	CA		03/08/2017		92,160		766			766		1,789	1,789			
100011733	SOMERVILLE	MA		03/08/2017		279,971		1,769			1,769		1,305	1,305			
100011734	INDIANAPOLIS	IN		03/08/2017		61,376		997			997		319	319			
100011735	HILLSDALE	NJ		03/08/2017		338,920		1,542			1,542		1,831	1,831			
100011737	FREDERICK	MD		03/08/2017		187,684		591			591		540	540			
100011738	WASHINGTON	DC		03/08/2017		546,883		1,653			1,653		2,076	2,076			
100011740	HYDE PARK	NY		03/08/2017		201,357		1,120			1,120		1,545	1,545			
100011741	LEWISTON	NY		03/08/2017		81,598		1,032			1,032		965	965			
100011742	SOUTH RICHMOND HILL	NY		03/08/2017		401,877		1,618			1,618		929	929			
100011743	OKLAHOMA CITY	OK		03/08/2017		132,294		1,662			1,662		2,100	2,100			
100011745	LITTLE ROCK	AR		03/08/2017		314,619		3,773			3,773		12,723	12,723			
100011746	DORAL	FL		03/08/2017		239,233		658			658		589	589			
100011748	JACKSONVILLE	FL		03/08/2017		417,797		1,364			1,364		1,900	1,900			
100011749	TOBACCOVILLE	NC		03/08/2017		71,747		268			268		333	333			
100011750	COLUMBIA	SC		03/08/2017		112,487		1,160			1,160		1,814	1,814			
100011751	CLEVELAND	NY		03/08/2017		106,704		586			586		2,017	2,017			
100011755	TUCSON	AZ		03/08/2017		195,910		907			907		1,117	1,117			
100011761	RENO	NV		03/08/2017		728,466		788			788		2,733	2,733			
100011763	GREENFIELD	CA		03/08/2017		343,467		466			466		1,552	1,552			
100011766	CHICOPEE	MA		03/08/2017		102,484		824			824		3,209	3,209			
100011773	CALHOUN	MO		03/08/2017		38,511		307			307		204	204			
100011776	LOS ANGELES	CA		03/08/2017		248,080		133			133		697	697			
100011778	WEST ORANGE	NJ		03/08/2017		212,141		1,963			1,963		1,457	1,457			
100011781	HARVEY	LA		03/08/2017		112,153		938			938		385	385			
100011782	ANTIOCH	IL		03/08/2017		74,410		483			483		416	416			
100011785	JERSEY CITY	NJ		03/08/2017		221,433		841			841		612	612			
100011787	CLEVELAND	NY		03/08/2017		63,649		1,187			1,187		721	721			
100011788	SIMPSONVILLE	SC		03/08/2017		182,197		219			219		1,126	1,126			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		71,334		312			312		267	267			
100011794	GAITHERSBURG	MD		03/08/2017		214,180		366			366		480	480			
100011796	TEMECULA AREA	CA		03/08/2017		486,051		1,286			1,286		2,223	2,223			
100011799	DANBURY	CT		03/08/2017		170,556		615			615		750	750			
100011802	EDINBURG	TX		03/08/2017		126,308		242			242		441	441			
100011803	UNIONDALE	NY		03/08/2017		275,186		795			795		1,371	1,371			
100011808	MEMPHIS	TN		03/08/2017		447,038		707			707		2,176	2,176			
100011809	LADSON	SC		03/08/2017		124,978		80			80		510	510			
100011811	WINDSOR	CA		03/08/2017		415,872		1,616			1,616		2,916	2,916			
100011812	BETHESDA	MD		03/08/2017		121,979		440			440		628	628			
100011815	ANTIOCH	CA		03/08/2017		417,118		627			627		2,078	2,078			
100011818	RIVERVIEW	FL		03/08/2017		132,254		295			295		784	784			
100011820	OLDSMAR	FL		03/08/2017		173,814		280			280		521	521			
100011826	RIVERVIEW	FL		03/08/2017		252,024		412			412		757	757			
100011829	MC DONALD	PA		03/08/2017		99,873		195			195		887	887			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		60,584		188			188		230	230			
100011836	MOUNT PLEASANT	PA		03/08/2017		60,784		553			553		889	889			
100011838	SPRINGBORO	OH		03/08/2017		227,326		591			591		1,181	1,181			
100011841	CHULA VISTA	CA		03/08/2017		298,956		558			558		3,282	3,282			
100011844	BALTIMORE	MD		03/08/2017		43,195		156			156		159	159			
100011845	PORT ORCHARD	WA		03/08/2017		138,979		115			115		411	411			
100011853	HOUSTON	TX		03/08/2017		68,089		350			350		239	239			
100011856	WOODINVILLE	WA		03/08/2017		673,207		(171)			(171)		483	483			
100011860	CHICAGO	IL		03/08/2017		113,987		416			416		824	824			
100011862	SAN DIEGO	CA		03/08/2017		622,940		1,540			1,540		3,075	3,075			
100011863	ROCHESTER	NY		03/08/2017		82,941		205			205		273	273			
100011868	RICHMOND	VA		03/08/2017		110,229		572			572		384	384			
100011869	BROOKLYN	NY		03/08/2017		502,020		2,532			2,532		2,295	2,295			
100011871	HAMILTON	MO		03/08/2017		57,295		117			117		353	353			

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100011873	GASTONIA	NC		03/08/2017		91,088		91			91		497	497			
100011874	MOUNT HOLLY	NJ		03/08/2017		124,175		869			869		994	994			
100011877	CAPE CORAL	FL		03/08/2017		110,628		197			197		560	560			
100011880	PAOLI	PA		03/08/2017		222,313		519			519		771	771			
100011884	DEERFIELD BEACH	FL		03/08/2017		228,633		614			614		946	946			
100011890	NEW ALBANY	IN		03/08/2017		74,383		800			800		2,655	2,655			
100011891	CHICAGO	IL		03/08/2017		143,357		405			405		416	416			
100011892	NEW BEDFORD	MA		03/08/2017		149,533		505			505		752	752			
100011896	NEW YORK	NY		03/08/2017		542,585		6,268			6,268		30,018	30,018			
100011900	DILLSBURG	PA		03/08/2017		135,921		153			153		1,059	1,059			
100011901	ORLANDO	FL		03/08/2017		116,069		486			486		783	783			
100011902	FRANKLIN	OH		03/08/2017		80,332		471			471		1,025	1,025			
100011903	MOUNT AIRY	MD		03/08/2017		151,682		865			865		2,564	2,564			
100011905	ROSEBURG	OR		03/08/2017		149,016		370			370		1,241	1,241			
100011907	WELLINGTON	OH		03/08/2017		86,183		503			503		596	596			
100011909	LAS CRUCES	NM		03/08/2017		36,045		595			595		1,121	1,121			
100011910	FORT MYERS	FL		03/08/2017		252,623		169			169		777	777			
100011912	BRENTWOOD	TN		03/08/2017		306,835		587			587		1,417	1,417			
100011913	DALLAS	TX		03/08/2017		93,215		1,586			1,586		521	521			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		148,746		1,325			1,325		1,572	1,572			
100011921	AGOURA HILLS	CA		03/08/2017		918,774		1,677			1,677		1,159	1,159			
100011924	ALBUQUERQUE	NM		03/08/2017		103,157		346			346		1,083	1,083			
100011925	PLANT CITY	FL		03/08/2017		156,333		691			691		1,289	1,289			
100011927	RIVERSIDE	CA		03/08/2017		242,132		121			121		778	778			
100011928	WESTERVILLE	OH		03/08/2017		114,240		186			186		405	405			
100011933	CINCINNATI	OH		03/08/2017		78,025		161			161		250	250			
100011942	HONOLULU	HI		03/08/2017		573,292		3,017			3,017		2,703	2,703			
100011943	CHICAGO	IL		03/08/2017		110,498		102			102		1,091	1,091			
100011946	MIDLOTHIAN	TX		03/08/2017		149,428		(24)			(24)		255	255			
100011948	YOUNTVILLE	CA		03/08/2017		258,432		438			438		1,056	1,056			
100011949	OGDEN	UT		03/08/2017		134,982		(8)			(8)		647	647			
100011951	MIAMI	FL		03/08/2017		222,749		337			337		1,242	1,242			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		370,727		894			894		2,951	2,951			
100011954	UNION CITY	CA		03/08/2017		453,619		1,024			1,024		1,920	1,920			
100011958	PROVIDENCE	RI		03/08/2017		158,159		310			310		863	863			
100011966	CHARLOTTE	NC		03/08/2017		38,426		118			118		829	829			
100011967	DUNCANVILLE	TX		03/08/2017		73,984		180			180		255	255			
100011970	MORENO VALLEY	CA		03/08/2017		190,605		466			466		1,264	1,264			
100011972	SAINT PETERSBURG	FL		03/08/2017		135,565		1,083			1,083		1,743	1,743			
100011975	CAPE CORAL	FL		03/08/2017		121,982		526			526		1,571	1,571			
100011979	MIAMI	FL		03/08/2017		146,837		612			612		880	880			
100011981	PHILADELPHIA	PA		03/08/2017		57,331		146			146		652	652			
100011985	GARDENA	CA		03/08/2017		323,031		396			396		3,198	3,198			
100011988	PERTH AMBOY	NJ		03/08/2017		220,398		547			547		1,433	1,433			
100011990	NORCO	CA		03/08/2017		448,890		1,304			1,304		2,913	2,913			
100011991	ROHNERT PARK	CA		03/08/2017		413,759		740			740		1,651	1,651			
100011993	WASHINGTON	DC		03/08/2017		60,309		1,322			1,322		927	927			
100011994	HIALEAH	FL		03/08/2017		151,367		911			911		1,439	1,439			
100011996	GREENSBORO	NC		03/08/2017		106,830		168			168		631	631			
100011997	TUCSON	AZ		03/08/2017		113,201		277			277		983	983			
100011999	MCALLEN	TX		03/08/2017		105,206		427			427		268	268			
100012002	ELIZABETH CITY	NC		03/08/2017		34,296		464			464		959	959			
100012003	TOLEDO	OH		03/08/2017		90,487		174			174		325	325			
100012006	KALAMAZOO	MI		03/08/2017		78,067		765			765		588	588			
100012008	WEST LINN	OR		03/08/2017		315,175		1,792			1,792		2,080	2,080			
100012012	OAKLAND	CA		03/08/2017		330,379		1,046			1,046		1,179	1,179			
100012018	PEMBROKE PINES	FL		03/08/2017		150,815		952			952		1,067	1,067			
100012020	MIAMI	FL		03/08/2017		88,194		682			682		1,064	1,064			
100012023	BOCA RATON	FL		03/08/2017		63,110		415			415		4,258	4,258			
100012026	CARSON CITY	MI		03/08/2017		118,337		257			257		644	644			

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100012027	PLANTATION	FL		03/08/2017		57,211		467			467		2,464	2,464			
100012029	PHILADELPHIA	PA		03/08/2017		81,891		892			892		2,375	2,375			
100012030	BRADENTON	FL		03/08/2017		108,346		370			370		168	168			
100012032	GEORGETOWN	SC		03/08/2017		213,984		1,186			1,186		2,702	2,702			
100012035	VICTORVILLE	CA		03/08/2017		160,572		109			109		883	883			
100012039	WILMINGTON	DE		03/08/2017		94,632		186			186		1,057	1,057			
100012041	WASHINGTON	IL		03/08/2017		91,991		271			271		442	442			
100012042	FAIR LAWN	NJ		03/08/2017		163,586		817			817		994	994			
100012045	CLEARWATER	FL		03/08/2017		104,525		70			70		523	523			
100012048	BEAUMONT	TX		03/08/2017		62,226		203			203		270	270			
100012050	LOS ANGELES	CA		03/08/2017		245,873		635			635		1,044	1,044			
100012053	HARVEY	LA		03/08/2017		79,212		121			121		963	963			
100012054	YONKERS	NY		03/08/2017		497,248		582			582		1,753	1,753			
100012057	MIAMI	FL		03/08/2017		128,938		77			77		404	404			
100012062	GALLATIN	TN		03/08/2017		125,104		153			153		494	494			
100012068	BATTLE GROUND	WA		03/08/2017		482,241		2,433			2,433		1,774	1,774			
100012069	CORAL SPRINGS	FL		03/08/2017		176,085		186			186		946	946			
100012072	TAMPA	FL		03/08/2017		65,847		100			100		367	367			
100012074	PERRIS	CA		03/08/2017		130,911		495			495		700	700			
100012078	MIAMI	FL		03/08/2017		91,661		171			171		677	677			
100012086	MIRAMAR	FL		03/08/2017		99,780		577			577		1,267	1,267			
100012089	PROVIDENCE	RI		03/08/2017		124,940		427			427		1,630	1,630			
100012091	CLEARWATER	FL		03/08/2017		108,190		216			216		665	665			
100012097	AUBURN HILLS	MI		03/08/2017		85,582		(26)			(26)		68	68			
100012098	SAN DIEGO	CA		03/08/2017		168,591		1,045			1,045		2,173	2,173			
100012109	BLANCHARD	OK		03/08/2017		57,227		623			623		1,043	1,043			
100012110	SELMA	IN		03/08/2017		54,617		281			281		881	881			
100012115	PORTLAND	MI		03/08/2017		72,623		530			530		687	687			
100012116	HIALEAH	FL		03/08/2017		58,758		3,704			3,704		11,425	11,425			
100012121	ZEPHYRHILLS	FL		03/08/2017		115,201		508			508		593	593			
100012128	TAMPA	FL		03/08/2017		91,635		149			149		752	752			
100012130	SCOTTSBURG	IN		03/08/2017		57,415		111			111		192	192			
100012131	CHARLOTTE	NC		03/08/2017		48,698		218			218		244	244			
100012133	LYNN	MA		03/08/2017		176,033		1,094			1,094		795	795			
100012136	SOUTH BEND	IN		03/08/2017		23,464		232			232		390	390			
100012139	DURHAM	NC		03/08/2017		68,985		77			77		311	311			
100012140	FRESNO	CA		03/08/2017		31,318		322			322		695	695			
100012146	ORLANDO	FL		03/08/2017		204,286		487			487		1,414	1,414			
100012154	ORLANDO	FL		03/08/2017		116,763		32			32		630	630			
100012155	MORENO VALLEY	CA		03/08/2017		114,423		406			406		561	561			
100012158	LOS ANGELES	CA		03/08/2017		268,756		981			981		2,856	2,856			
100012161	NEPTUNE	NJ		03/08/2017		165,969		421			421		949	949			
100012169	THORNTON	CO		03/08/2017		138,396		71			71		508	508			
100012175	WAPATO	WA		03/08/2017		128,602		121			121		2,108	2,108			
100012183	ANTIOCH	CA		03/08/2017		225,628		729			729		1,437	1,437			
100012190	HOLLISWOOD	NY		03/08/2017		434,507		2,091			2,091		3,683	3,683			
100012193	LOS ANGELES	CA		03/08/2017		197,594		13			13		1,292	1,292			
100012206	RIVERVIEW	FL		03/08/2017		45,593		163			163		347	347			
100012211	MONTVILLE	NJ		03/08/2017		229,390		1,481			1,481		1,023	1,023			
100012215	LYNN	MA		03/08/2017		27,986		746			746		888	888			
100012309	ORLANDO	FL		04/28/2017		135,978		224			224		644	644			
100012310	TAMPA	FL		04/28/2017		131,578		1,386			1,386		564	564			
100012315	CHESAPEAKE	VA		04/28/2017		145,324		212			212		447	447			
100012317	NORFOLK CITY	VA		04/28/2017		74,632		352			352		480	480			
100012319	RALEIGH	NC		04/28/2017		157,541		764			764		859	859			
100012321	HALTOM	TX		04/28/2017		71,612		(78)			(78)		529	529			
100012322	FARMINGTON	MO		04/28/2017		94,605		(29)			(29)		460	460			
100012323	LANGLOIS	OR		04/28/2017		194,649		(275)			(275)		1,316	1,316			
100012324	NEW ALBANY	PA		04/28/2017		45,838		138			138		272	272			
100012325	CARSON	CA		04/28/2017		293,168		931			931		1,259	1,259			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012326	TINLEY PARK	IL		04/28/2017		402,127		(8,427)			(8,427)		1,829	1,829			
100012327	ACUSHNET	MA		04/28/2017		189,720		563			563		157	157			
100012330	DU QUOIN	IL		04/28/2017		37,297		137			137		443	443			
100012336	STEPHENS CITY	VA		04/28/2017		292,506		553			553		1,619	1,619			
100012337	LAKE WORTH	FL		04/28/2017		131,317		173			173		2,108	2,108			
100012338	WAKE FOREST	NC		04/28/2017		109,850		375			375		276	276			
100012342	WORCESTER	MA		04/28/2017		88,023		295			295		464	464			
100012348	SANTA CLARITA	CA		04/28/2017		389,126		352			352		944	944			
100012350	STATEN ISLAND	NY		04/28/2017		278,374		1,292			1,292		1,242	1,242			
100012352	LARGO	FL		04/28/2017		80,993		464			464		657	657			
100012353	CYPRESS	CA		04/28/2017		326,724		292			292		1,536	1,536			
100012354	BROOKSVILLE	FL		04/28/2017		88,473		264			264		981	981			
100012358	NORFOLK	VA		04/28/2017		180,862		320			320		424	424			
100012362	GREENWOOD	LA		04/28/2017		64,946		384			384		880	880			
100012365	PHILADELPHIA	PA		04/28/2017		120,980		1,044			1,044		1,898	1,898			
100012366	PELL CITY	AL		04/28/2017		60,249		45			45		531	531			
100012371	JOLIET	IL		04/28/2017		185,976		247			247		672	672			
100012372	DELAND	FL		04/28/2017		122,991		432			432		219	219			
100012375	CHESAPEAKE	VA		04/28/2017		128,422		736			736		1,471	1,471			
100012381	FORT PIERCE	FL		04/28/2017		96,603		263			263		453	453			
100012384	BRIDGETON	MO		04/28/2017		78,757		368			368		835	835			
100012386	VIRGINIA BEACH	VA		04/28/2017		128,072		82			82		540	540			
100012387	SLIDELL	LA		04/28/2017		97,702		663			663		558	558			
100012392	HOMESTEAD	FL		04/28/2017		94,486		270			270		393	393			
100012393	WEST COLUMBIA	SC		04/28/2017		47,121		245			245		436	436			
100012395	NAPERVILLE	IL		04/28/2017		311,059		2,056			2,056		1,760	1,760			
100012397	DERWOOD	MD		04/28/2017		307,774		1,687			1,687		2,550	2,550			
100012398	NORTH AUGUSTA	SC		04/28/2017		345,262		549			549		1,132	1,132			
100012399	BOLINGBROOK	IL		04/28/2017		158,136		290			290		614	614			
100012400	BEDFORD	PA		04/28/2017		130,429		695			695		1,565	1,565			
100012402	SYCAMORE	IL		04/28/2017		49,953		304			304		433	433			
100012405	SOUTHFIELD	MI		04/28/2017		47,881		143			143		451	451			
100012406	HOWELL	MI		04/28/2017		76,184		292			292		2,686	2,686			
100012408	RICHMOND	VA		04/28/2017		86,028		562			562		678	678			
100012410	HARRISON TWP	MI		04/28/2017		48,688		264			264		1,437	1,437			
100012411	FRANKLIN	NC		04/28/2017		188,718		47			47		1,919	1,919			
100012412	ORLANDO	FL		04/28/2017		100,382		275			275		492	492			
100012413	PARKER	CO		04/28/2017		508,716		658			658		3,551	3,551			
100012414	ADAMS	MA		04/28/2017		104,285		1,384			1,384		548	548			
100012415	PEKIN	IL		04/28/2017		75,122		494			494		547	547			
100012416	CHARLOTTE	NC		04/28/2017		57,756		312			312		405	405			
100012420	ROMULUS	MI		04/28/2017		67,387		78			78		613	613			
100012422	REDFORD	MI		04/28/2017		34,863		358			358		527	527			
100012423	THOMASVILLE	NC		04/28/2017		50,920		331			331		387	387			
100012425	NORTH LAS VEGAS	NV		04/28/2017		65,533		126			126		474	474			
100012426	INDIANAPOLIS	IN		04/28/2017		49,681		257			257		1,424	1,424			
100012427	CHARLOTTE	NC		04/28/2017		164,298		248			248		661	661			
100012429	CHIPLEY	FL		04/28/2017		45,122		329			329		(1,547)	(1,547)		2,984	2,984
100012432	CINCINNATI	OH		04/28/2017		70,092		218			218		216	216			
100012433	CARTERET	NJ		04/28/2017		174,232		420			420		2,715	2,715			
100012435	JAMAICA	NY		04/28/2017		290,223		638			638		994	994			
100012436	CHINO	CA		04/28/2017		234,290		789			789		1,980	1,980			
100012437	PHILADELPHIA	PA		04/28/2017		70,461		111			111		368	368			
100012438	MIAMI	FL		04/28/2017		87,582		48			48		534	534			
100012439	LOUISVILLE	KY		04/28/2017		76,665		174			174		419	419			
100012440	VINCENT	AL		04/28/2017		107,266		625			625		830	830			
100012441	SANTA MARIA	CA		04/28/2017		221,577		574			574		1,296	1,296			
100012442	HAWTHORNE	CA		04/28/2017		293,024		(43)			(43)		693	693			
100012443	ORLANDO	FL		04/28/2017		284,071		220			220		1,956	1,956			
100012445	HAMPSTEAD	MD		04/28/2017		134,400		975			975		2,070	2,070			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012452	DESOTO	TX		04/28/2017		75,982		(64)			(64)		778	778			
100012453	ALGONAC	MI		04/28/2017		66,597		87			87		928	928			
100012454	APOPKA	FL		04/28/2017		108,596		470			470		742	742			
100012455	GRAND TERRACE	CA		04/28/2017		286,644		298			298		971	971			
100012458	REIDSVILLE	NC		04/28/2017		77,363		(22)			(22)		1,049	1,049			
100012461	PARKVILLE	MO		04/28/2017		109,625		116			116		463	463			
100012465	MURRAY	UT		04/28/2017		153,830		682			682		(33,402)	(33,402)			
100012471	ARRINGTON	TN		04/28/2017		439,864		(543)			(543)		1,292	1,292			
100012472	SONOMA	CA		04/28/2017		300,105		1,324			1,324		2,000	2,000			
100012473	OLGA	WA		04/28/2017		222,237		332			332		2,940	2,940			
100012475	HOUSTON	TX		04/28/2017		163,995		476			476		533	533			
100012478	BENSON	AZ		04/28/2017		53,191		461			461		5,189	5,189			
100012479	CELINA	OH		04/28/2017		35,607		666			666		173	173			
100012482	SAINT LOUIS	MO		04/28/2017		67,520		403			403		399	399			
100012485	LYNCHBURG	OH		04/28/2017		70,802		172			172		626	626			
100012487	RAYTOWN	MO		04/28/2017		41,487		214			214		566	566			
100012489	WILLINGBORO	NJ		04/28/2017		71,997		797			797		1,115	1,115			
100012490	JACKSON	MO		04/28/2017		91,647		103			103		692	692			
100012491	SHORELINE	WA		04/28/2017		153,409		14			14		962	962			
100012492	MIAMI	FL		04/28/2017		397,956		97			97		1,244	1,244			
100012493	ERIE	PA		04/28/2017		36,024		(9)			(9)		168	168			
100012495	BROOKVILLE	OH		04/28/2017		85,676		53			53		655	655			
100012497	CHARLOTTESVILLE	VA		04/28/2017		106,338		549			549		607	607			
100012499	BALDWIN	NY		04/28/2017		239,762		1,375			1,375		1,277	1,277			
100012504	SOUTHFIELD	MI		04/28/2017		35,162		474			474		902	902			
100012550	FORT GRATIOT	MI		04/28/2017		80,894		206			206		819	819			
100012583	NORTON SHORES	MI		05/25/2017		76,065		486			486		1,228	1,228			
100012584	PEMBROKE PINES	FL		05/25/2017		96,316		1,002			1,002		816	816			
100012587	ANTIOCH	CA		05/25/2017		238,282		181			181		790	790			
100012593	COMPTON	CA		05/25/2017		317,812		(14)			(14)		1,306	1,306			
100012597	ROCHESTER HILLS	MI		05/25/2017		269,136		1,060			1,060		2,252	2,252			
100012598	SAINT PETERSBURG	FL		05/25/2017		131,980		128			128		399	399			
100012604	FORT PIERCE	FL		05/25/2017		120,597		43			43		454	454			
100012609	LONG BEACH	CA		05/25/2017		351,258		(174)			(174)		988	988			
100012614	COCONUT CREEK	FL		05/25/2017		163,981		(119)			(119)		541	541			
100012619	SCOTTSDALE	AZ		05/25/2017		193,827		82			82		615	615			
100012620	WASHINGTON	DC		05/25/2017		200,200		97			97		703	703			
100012627	BELLFLOWER	CA		05/25/2017		313,445		108			108		969	969			
100012630	CHICAGO	IL		05/25/2017		159,716		36			36		1,076	1,076			
100012633	HIALEAH	FL		05/25/2017		57,452		825			825		207	207			
100012634	ROMEOVILLE	IL		05/25/2017		99,126		93			93		429	429			
100012636	PEMBROKE PINES	FL		05/25/2017		183,332		319			319		1,649	1,649			
100012637	ORLANDO	FL		05/25/2017		172,061		285			285		478	478			
100012638	ARLETA	CA		05/25/2017		280,079		(19)			(19)		515	515			
100012640	HAM LAKE	MN		05/25/2017		179,372		283			283		775	775			
100012644	MIAMI	FL		05/25/2017		134,364		571			571		277	277			
100012648	SPRING HILL	FL		05/25/2017		86,220		336			336		575	575			
100012651	STERLING HEIGHTS	MI		05/25/2017		48,294		1,120			1,120		980	980			
100012653	HOLLYWOOD	FL		05/25/2017		293,073		785			785		1,242	1,242			
100012656	BELTSVILLE	MD		05/25/2017		208,521		254			254		401	401			
100012674	MIAMI	FL		05/25/2017		229,636		478			478		1,167	1,167			
100012677	JACKSONVILLE	FL		05/25/2017		107,560		94			94		350	350			
100012684	FORT MYERS	FL		05/25/2017		121,595		224			224		389	389			
100012685	HAZEL PARK	MI		05/25/2017		71,214		144			144		181	181			
100012700	SAN BERNARDINO	CA		05/25/2017		176,091		112			112		477	477			
100012703	RIVERVIEW	FL		05/25/2017		95,757		214			214		329	329			
100012706	AUBURN	WA		05/25/2017		299,143		134			134		928	928			
100012708	NORTH LAS VEGAS	NV		05/25/2017		103,527		179			179		232	232			
100012713	HOLIDAY	FL		05/25/2017		62,328		97			97		217	217			
100012716	MIAMI GARDENS	FL		05/25/2017		129,377		223			223		428	428			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012717	EATONVILLE	WA		05/25/2017		296,131		212			212		943	943			
100012719	PORTERVILLE	CA		05/25/2017		190,769		126			126		665	665			
100012720	TAMPA	FL		05/25/2017		193,187		(21)			(21)		576	576			
100012721	ORLANDO	FL		05/25/2017		266,867		888			888		1,336	1,336			
100012727	STOCKTON	CA		05/25/2017		197,433		246			246		661	661			
100012729	NORTH HILLS	CA		05/25/2017		232,993		24			24		714	714			
100012731	RIVIERA BEACH	FL		05/25/2017		329,810		450			450		1,241	1,241			
100012736	OCEANSIDE	CA		05/25/2017		301,149		78			78		954	954			
100012738	TAMARAC	FL		05/25/2017		77,191		150			150		273	273			
100012742	CENTRAL ISLIP	NY		05/25/2017		190,928		543			543		787	787			
100012744	SACRAMENTO	CA		05/25/2017		117,782		111			111		817	817			
100012745	PALM HARBOR	FL		05/25/2017		67,442		129			129		293	293			
100012747	LAVEEN	AZ		05/25/2017		164,543		194			194		1,176	1,176			
100012755	CAROLINA BEACH	NC		05/25/2017		242,899		181			181		974	974			
100012775	ORLANDO	FL		05/25/2017		147,013		(86)			(86)		599	599			
100012776	MIAMI	FL		05/25/2017		219,118		9			9		613	613			
100012777	AZUSA	CA		05/25/2017		230,843		881			881		974	974			
100012785	SOUTH GATE	CA		05/25/2017		262,405		557			557		534	534			
100012788	W PALM BEACH	FL		05/25/2017		151,348		(199)			(199)		628	628			
100012792	DEERFIELD BEACH	FL		05/25/2017		40,386		441			441		248	248			
100012795	MIAMI	FL		05/25/2017		332,959		3			3		1,126	1,126			
100012796	HIALEAH	FL		05/25/2017		193,108		289			289		686	686			
100012797	SANTA ANA	CA		05/25/2017		161,329		3			3		453	453			
100012800	MINNEAPOLIS	MN		05/25/2017		142,931		29			29		499	499			
100012802	SEBRING	FL		05/25/2017		120,157		104			104		379	379			
100012803	JAMAICA	NY		05/25/2017		419,746		679			679		1,522	1,522			
100012809	APPLE VALLEY	CA		05/25/2017		169,994		(45)			(45)		763	763			
100012814	MIAMI	FL		05/25/2017		148,595		1,258			1,258		1,589	1,589			
100012818	GIBSONTON	FL		05/25/2017		135,027		189			189		565	565			
100012819	ORLANDO	FL		05/25/2017		56,336		1,186			1,186		700	700			
100012822	NORTHBRIDGE	MA		05/25/2017		144,822		(75)			(75)		539	539			
100012823	OCALA	FL		05/25/2017		125,122		53			53		405	405			
100012824	BEAUMONT	CA		05/25/2017		115,044		207			207		376	376			
100012825	SAN BERNARDINO	CA		05/25/2017		143,822		888			888		568	568			
100012828	PALMDALE	CA		05/25/2017		132,762		215			215		340	340			
100012830	PHOENIX	AZ		05/25/2017		82,624		382			382		405	405			
100012837	ROYAL OAK	MI		05/25/2017		184,001		424			424		726	726			
100012838	SALINAS	CA		05/25/2017		202,189		300			300		493	493			
100012839	SUNRISE	FL		05/25/2017		85,703		148			148		645	645			
100012842	HOUSTON	TX		05/25/2017		54,205		447			447		345	345			
100012848	HIALEAH	FL		05/25/2017		118,566		701			701		1,021	1,021			
100012849	YUBA CITY	CA		05/25/2017		143,952		11			11		476	476			
100012850	PALMDALE	CA		05/25/2017		204,059		(49)			(49)		994	994			
100012854	ORLANDO	FL		05/25/2017		65,403		83			83		514	514			
100012855	SARASOTA	FL		05/25/2017		208,220		(4)			(4)		667	667			
100012857	ROMOLAND	CA		05/25/2017		233,224		131			131		748	748			
100012859	ELK GROVE	CA		05/25/2017		227,604		(102)			(102)		1,209	1,209			
100012863	CHICAGO	IL		05/25/2017		111,092		136			136		367	367			
100012867	NAPLES	FL		05/25/2017		214,542		224			224		674	674			
100012872	DRYDEN	MI		05/25/2017		3,790		1,480			1,480		592	592			
100012874	ORLANDO	FL		05/25/2017		207,017		(175)			(175)		743	743			
100012876	MIRAMAR	FL		05/25/2017		51,794		902			902		832	832			
100012877	SAN DIEGO	CA		05/25/2017		18,129		1,680			1,680		1,158	1,158			
100012878	WATERFORD	CA		05/25/2017		157,251		762			762		639	639			
100012880	CHICAGO	IL		05/25/2017		203,851		188			188		1,143	1,143			
100012890	PERRIS	CA		05/25/2017		207,396		259			259		467	467			
100012891	HOLLYWOOD	FL		05/25/2017		72,671		186			186		301	301			
100012892	MESA	AZ		05/25/2017		76,533		2,307			2,307		3,032	3,032			
100012896	MARCO ISLAND	FL		05/25/2017		295,760		353			353		946	946			
100012898	HOLLISTER	CA		05/25/2017		289,630		(119)			(119)		874	874			

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100012904	FONTANA	CA		05/25/2017		8,116		1,511			1,511		4,480	4,480			
100012905	WOODLAND	CA		05/25/2017		232,454		(77)			(77)		710	710			
100012916	SANTA ROSA	CA		05/25/2017		293,278		761			761		464	464			
100012917	OCALA	FL		05/25/2017		116,021		186			186		821	821			
100012923	CONCORD	CA		05/25/2017		238,141		245			245		508	508			
100012927	TAMPA	FL		05/25/2017		97,548		319			319		477	477			
100012930	HESPERIA	CA		05/25/2017		134,314		(102)			(102)		525	525			
100012934	ESTERO	FL		05/25/2017		178,735		213			213		553	553			
100012937	ORLANDO	FL		05/25/2017		97,506		110			110		234	234			
100012939	OAK HILLS	CA		05/25/2017		226,466		245			245		644	644			
100012941	ARBUNDALE	FL		05/25/2017		137,307		158			158		495	495			
100012955	PRINCETON	MN		05/25/2017		103,452		78			78		338	338			
100012957	GAITHERSBURG	MD		05/25/2017		341,856		547			547		1,589	1,589			
100012963	PHOENIX	AZ		05/25/2017		147,789		137			137		461	461			
100012966	PALMDALE	CA		05/25/2017		242,663		(154)			(154)		1,122	1,122			
100012970	HIALEAH	FL		05/25/2017		152,808		1,010			1,010		283	283			
100012976	AREA OF CORONA	CA		05/25/2017		247,620		210			210		878	878			
100012986	SARASOTA	FL		05/25/2017		165,900		912			912		2,230	2,230			
100012989	LONG BEACH	CA		05/25/2017		327,302		114			114		1,075	1,075			
100012990	MIAMI	FL		05/25/2017		293,252		22			22		842	842			
100012991	CHICAGO	IL		05/25/2017		157,462		227			227		560	560			
100012992	PHOENIX	AZ		05/25/2017		117,819		157			157		454	454			
100012995	CHICAGO	IL		05/25/2017		109,089		591			591		997	997			
100013002	HENDERSON	NV		05/25/2017		249,054		262			262		799	799			
100013004	PLANADA	CA		05/25/2017		119,057		48			48		365	365			
100013006	YPSILANTI	MI		05/25/2017		216,781		396			396		750	750			
100013008	NORTH LAUDERDALE	FL		05/25/2017		131,186		169			169		465	465			
100013011	SPRING HILL	FL		05/25/2017		142,346		586			586		742	742			
100013013	PERRIS	CA		05/25/2017		231,270		20			20		692	692			
100013032	PARAMOUNT	CA		05/25/2017		310,357		130			130		1,736	1,736			
100013034	PITTSBURG	CA		05/25/2017		275,442		352			352		720	720			
100013035	MESA	AZ		05/25/2017		148,236		11			11		513	513			
100013037	LAS VEGAS	NV		05/25/2017		111,366		173			173		347	347			
100013039	RIVERBANK	CA		05/25/2017		143,776		663			663		706	706			
100013040	NORWALK	CA		05/25/2017		308,291		235			235		911	911			
100013046	ATWATER	CA		05/25/2017		167,162		102			102		615	615			
100013047	MIAMI	FL		05/25/2017		204,776		262			262		752	752			
100013048	STOCKTON	CA		05/25/2017		242,903		(169)			(169)		919	919			
100013050	CHICAGO	IL		05/25/2017		137,542		403			403		661	661			
100013052	ZIMMERMAN	MN		05/25/2017		99,966		(103)			(103)		804	804			
100013059	ORANGEVALE	CA		05/25/2017		217,429		(107)			(107)		681	681			
100013061	WEST PALM BEACH	FL		05/25/2017		130,858		159			159		433	433			
100013066	BELL GARDENS	CA		05/25/2017		245,100		663			663		964	964			
100013067	SAN FERNANDO	CA		05/25/2017		311,722		144			144		742	742			
100013071	LOS ANGELES	CA		05/25/2017		297,951		(26)			(26)		712	712			
100013072	HIALEAH GARDENS	FL		05/25/2017		124,190		328			328		533	533			
100013075	MIAMI	FL		05/25/2017		89,655		1,761			1,761		901	901			
100013077	FAIRFIELD	CA		05/25/2017		70,143		1,177			1,177		1,144	1,144			
100013078	HIALEAH	FL		05/25/2017		150,497		2,326			2,326		5,192	5,192			
100013079	LAS VEGAS	NV		05/25/2017		156,295		327			327		581	581			
100013087	NORWALK	CA		05/25/2017		275,629		366			366		642	642			
100013090	MIAMI	FL		05/25/2017		94,341		227			227		329	329			
100013092	MIAMI	FL		05/25/2017		130,744		364			364		577	577			
100013096	FORT LAUDERDALE	FL		05/25/2017		163,019		127			127		502	502			
100013099	ORLANDO	FL		05/25/2017		145,324		275			275		631	631			
100013100	HUNTERSVILLE	NC		05/25/2017		300,429		(206)			(206)		1,007	1,007			
100013101	HIALEAH	FL		05/25/2017		161,846		207			207		521	521			
100013104	CLARKSBURG	MD		05/25/2017		294,637		(250)			(250)		524	524			
100013105	WOODBURN	OR		05/25/2017		173,278		186			186		633	633			
100013106	BLUFFTON	SC		05/25/2017		333,671		224			224		1,065	1,065			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013107	OXON HILL	MD		05/25/2017		133,245		110			110		637	637			
100013108	ORLANDO	FL		05/25/2017		157,156		128			128		575	575			
100013110	MINNEAPOLIS	MN		05/25/2017		138,250		12			12		425	425			
100013111	ABERDEEN	MD		05/25/2017		208,325		305			305		1,260	1,260			
100013112	CHICAGO	IL		05/25/2017		176,603		306			306		869	869			
100013113	ARNOLD	MO		05/25/2017		101,455		110			110		322	322			
100013114	ISLIP	NY		05/25/2017		296,912		324			324		951	951			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		154,607		117			117		407	407			
100013117	BARSTOW	CA		05/25/2017		96,275		127			127		311	311			
100013119	ARCADIA	FL		05/25/2017		93,213		142			142		309	309			
100013120	ORLANDO	FL		05/25/2017		190,178		8,954			8,954		5,939	5,939			
100013128	LOMPOC	CA		05/25/2017		183,081		181			181		836	836			
100013130	LOCUST GROVE	VA		05/25/2017		202,648		286			286		788	788			
100013132	E STROUDSBURG	PA		05/25/2017		208,138		959			959		1,771	1,771			
100013133	MANCHESTER	NH		05/25/2017		137,160		269			269		486	486			
100013137	PORT ORANGE	FL		05/25/2017		304,760		588			588		1,156	1,156			
100013142	WILDWOOD	NJ		05/25/2017		236,389		595			595		873	873			
100013148	SORRENTO	FL		05/25/2017		235,954		348			348		976	976			
100013149	MIAMI	FL		05/25/2017		166,844		194			194		547	547			
100013150	MODESTO	CA		05/25/2017		196,019		23			23		626	626			
100013153	LAKE ELSINORE	CA		05/25/2017		133,976		252			252		462	462			
100013154	LAKE WORTH	FL		05/25/2017		107,357		132			132		250	250			
100013162	LODI	CA		05/25/2017		163,228		486			486		772	772			
100013163	CENTER LINE	MI		05/25/2017		142,995		357			357		559	559			
100013166	FT PIERCE	FL		05/25/2017		126,603		600			600		1,976	1,976			
100013168	WINCHESTER	VA		05/25/2017		309,338		443			443		1,254	1,254			
100013170	CHICAGO	IL		05/25/2017		123,055		233			233		452	452			
100013171	TWENTYNINE PALMS	CA		05/25/2017		103,107		204			204		602	602			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		113,293		32			32		351	351			
100013173	BOYNTON BEACH	FL		05/25/2017		86,037		106			106		262	262			
100013174	RIVERSIDE	CA		05/25/2017		193,728		237			237		657	657			
100013177	SAINT PETERSBURG	FL		05/25/2017		71,697		688			688		1,455	1,455			
100013184	GURNEE	IL		05/25/2017		186,900		122			122		1,030	1,030			
100013194	CHICAGO	IL		05/25/2017		114,406		854			854		2,051	2,051			
100013195	PERRIS	CA		05/25/2017		138,207		298			298		636	636			
100013196	PHOENIX	AZ		05/25/2017		111,523		66			66		556	556			
100013200	GULF SHORES	AL		05/25/2017		239,083		261			261		823	823			
100013203	FRESNO	CA		05/25/2017		139,270		145			145		595	595			
100013206	CHICAGO	IL		05/25/2017		496,857		560			560		1,529	1,529			
100013208	COLTON	CA		05/25/2017		144,824		359			359		660	660			
100013209	ROCKVILLE	MD		05/25/2017		280,112		283			283		1,092	1,092			
100013213	LAUDERHILL	FL		05/25/2017		67,164		130			130		251	251			
100013214	BEALETON	VA		05/25/2017		240,899		265			265		995	995			
100013224	ASHBURN	VA		05/25/2017		235,015		329			329		1,417	1,417			
100013225	DEERFIELD BEACH	FL		05/25/2017		165,685		251			251		746	746			
100013226	MORENO VALLEY	CA		05/25/2017		100,695		93			93		338	338			
100013227	STOCKTON	CA		05/25/2017		184,962		275			275		616	616			
100013235	LOS ANGELES	CA		05/25/2017		257,662		194			194		799	799			
100013238	ROBERTSDALE	AL		05/25/2017		210,382		590			590		909	909			
100013239	LOS ANGELES	CA		05/25/2017		258,722		17			17		710	710			
100013244	MEDFORD	OR		05/25/2017		260,143		271			271		914	914			
100013246	LISBON FALLS	ME		05/25/2017		126,907		68			68		503	503			
100013257	WILLINGBORO	NJ		05/25/2017		175,848		89			89		329	329			
100013258	LONE PINE	CA		05/25/2017		148,839		(28)			(28)		487	487			
100013259	ARNOLD	MO		05/25/2017		167,246		63			63		551	551			
100013262	POQUOSON	VA		05/25/2017		199,533		278			278		678	678			
100013263	MIAMI	FL		05/25/2017		98,013		127			127		217	217			
100013266	NAPLES	FL		05/25/2017		267,753		89			89		1,165	1,165			
100013267	WINTER SPRINGS	FL		05/25/2017		131,529		527			527		939	939			
100013269	APPLE VALLEY	CA		05/25/2017		242,692		131			131		889	889			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013284	STOCKTON	CA		05/25/2017		146,014		67			67		250	250			
100013285	WILLISTON	FL		05/25/2017		138,428		112			112		1,164	1,164			
100013286	LOMPOC	CA		05/25/2017		221,948		34			34		686	686			
100013287	LEVITTOWN	PA		05/25/2017		226,071		588			588		929	929			
100013289	FRANKFORD	DE		05/25/2017		171,014		331			331		617	617			
100013292	LANCASTER	CA		05/25/2017		224,207		278			278		721	721			
100013301	NEW WINDSOR	NY		05/25/2017		146,859		247			247		611	611			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		275,138		127			127		856	856			
100013313	ARVERNE	NY		05/25/2017		341,392		720			720		1,356	1,356			
100013318	CLAYTON	NC		05/25/2017		40,029		675			675		785	785			
100013321	BARBERTON	OH		05/25/2017		65,300		106			106		301	301			
100013322	SAN ANTONIO	TX		05/25/2017		54,106		90			90		190	190			
100013323	DORAL	FL		05/25/2017		261,948		(32)			(32)		563	563			
100013325	SOMERTON	AZ		05/25/2017		155,365		164			164		536	536			
100013330	PALM BAY	FL		05/25/2017		81,102		55			55		275	275			
100013338	CHICAGO	IL		05/25/2017		277,104		620			620		1,158	1,158			
100013339	FONTANA	CA		05/25/2017		111,545		1,713			1,713		1,548	1,548			
100013343	MERIDIAN	CA		05/25/2017		88,643		253			253		570	570			
100013345	LANSING	MI		05/25/2017		107,681		112			112		597	597			
100013346	WEST COVINA	CA		05/25/2017		295,597		145			145		1,026	1,026			
100013347	SACRAMENTO	CA		05/25/2017		228,913		163			163		778	778			
100013352	LAUREL	DE		05/25/2017		209,697		654			654		1,409	1,409			
100013361	ROCKY POINT	NY		05/25/2017		213,522		1,016			1,016		1,607	1,607			
100013368	NORTH LAS VEGAS	NV		05/25/2017		109,088		124			124		557	557			
100013369	CHARLESTON	SC		05/25/2017		89,277		218			218		349	349			
100013371	KISSIMMEE	FL		05/25/2017		92,918		238			238		335	335			
100013373	DELAND	FL		05/25/2017		212,305		288			288		851	851			
100013377	HIALEAH	FL		05/25/2017		198,613		365			365		742	742			
100013380	PORT ST LUCIE	FL		05/25/2017		104,960		172			172		465	465			
100013383	MIAMI	FL		05/25/2017		145,477		284			284		493	493			
100013388	PHOENIX	AZ		05/25/2017		122,838		115			115		495	495			
100013389	GLENDALE	AZ		05/25/2017		213,111		1,031			1,031		11	11			
100013391	WINTON	CA		05/25/2017		213,180		133			133		703	703			
100013396	SALINAS	CA		05/25/2017		192,383		108			108		504	504			
100013397	CHULA VISTA	CA		05/25/2017		137,697		980			980		579	579			
100013398	MESA	AZ		05/25/2017		173,577		309			309		630	630			
100013400	TEMPE	AZ		05/25/2017		272,919		174			174		882	882			
100013401	LAKE MARY	FL		05/25/2017		151,905		80			80		586	586			
100013403	DANA POINT	CA		05/25/2017		240,335		(358)			(358)		592	592			
100013405	NAPLES	FL		05/25/2017		128,642		1,638			1,638		1,308	1,308			
100013415	CAVE CREEK	AZ		05/25/2017		339,461		451			451		468	468			
100013416	HOLLYWOOD	FL		05/25/2017		169,846		333			333		555	555			
100013418	POMONA	CA		05/25/2017		127,607		1,575			1,575		934	934			
100013421	ANDERSON	CA		05/25/2017		111,612		(59)			(59)		503	503			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		83,059		2,199			2,199		760	760			
100013424	MIAMI	FL		05/25/2017		162,547		326			326		897	897			
100013426	BRADENTON	FL		05/25/2017		126,433		174			174		368	368			
100013432	BOYNTON BEACH	FL		05/25/2017		151,930		237			237		545	545			
100013433	PALMDALE	CA		05/25/2017		177,022		(38)			(38)		650	650			
100013434	SANTA ROSA	CA		05/25/2017		219,050		(100)			(100)		874	874			
100013442	MINNEAPOLIS	MN		05/25/2017		152,317		87			87		333	333			
100013448	PHOENIX	AZ		05/25/2017		140,166		1			1		444	444			
100013450	HESPERIA	CA		05/25/2017		104,661		2,734			2,734		2,436	2,436			
100013453	ORLANDO	FL		05/25/2017		183,262		364			364		566	566			
100013457	MIAMI	FL		05/25/2017		34,717		1,709			1,709		989	989			
100013465	DUARTE	CA		05/25/2017		266,661		149			149		1,007	1,007			
100013466	MORENO VALLEY	CA		05/25/2017		159,833		78			78		507	507			
100013472	TAMPA	FL		05/25/2017		143,277		187			187		546	546			
100013478	JACKSONVILLE	FL		05/25/2017		81,926		150			150		373	373			
100013479	MIRAMAR	FL		05/25/2017		143,327		39			39		420	420			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013480	TARPON SPRINGS	FL		05/25/2017		74,926		175			175		285	285			
100013482	STOCKTON	CA		05/25/2017		131,301		241			241		417	417			
100013485	ORLANDO	FL		05/25/2017		279,303		400			400		1,283	1,283			
100013486	TAYLOR	MI		05/25/2017		86,011		143			143		291	291			
100013490	VERO BEACH	FL		05/25/2017		142,515		25			25		557	557			
100013491	CLEARWATER	FL		05/25/2017		74,127		232			232		325	325			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		156,087		266			266		532	532			
100013501	PENSACOLA	FL		05/25/2017		163,668		483			483		1,005	1,005			
100013508	TAMPA	FL		05/25/2017		94,465		115			115		317	317			
100013511	RIXEYVILLE	VA		05/25/2017		276,197		319			319		1,091	1,091			
100013512	FORT LAUDERDALE	FL		05/25/2017		134,173		65			65		512	512			
100013528	ARLINGTON	TX		05/25/2017		118,252		132			132		412	412			
100013533	RIVERSIDE	CA		05/25/2017		241,362		113			113		762	762			
100013536	RIALTO	CA		05/25/2017		246,446		447			447		1,381	1,381			
100013539	ANDERSON	IN		05/25/2017		137,945		234			234		592	592			
100013542	SACRAMENTO	CA		05/25/2017		138,108		54			54		433	433			
100013543	ROCKAWAY	NJ		05/25/2017		303,474		662			662		1,767	1,767			
100013544	LAKE HUGHES	CA		05/25/2017		124,942		132			132		581	581			
100013548	BAKERSFIELD	CA		05/25/2017		168,864		189			189		702	702			
100013549	SILVER SPRING	MD		05/25/2017		223,281		102			102		734	734			
100013551	UNIONDALE	NY		05/25/2017		280,861		651			651		1,302	1,302			
100013552	HIALEAH	FL		05/25/2017		116,514		65			65		362	362			
100013553	LOS ANGELES	CA		05/25/2017		399,704		38			38		1,283	1,283			
100013555	ARROWBEAR PARK	CA		05/25/2017		116,810		(30)			(30)		300	300			
100013556	PHOENIX	AZ		05/25/2017		110,698		75			75		385	385			
100013559	LEMOORE	CA		05/25/2017		173,924		182			182		666	666			
100013563	NORTH PORT	FL		05/25/2017		148,961		173			173		569	569			
100013567	WESTBURY	NY		05/25/2017		296,185		595			595		1,236	1,236			
100013568	RIO RANCHO	NM		05/25/2017		107,802		230			230		487	487			
100013574	BEAVERTON	OR		05/25/2017		226,691							767	767			
100013575	MERRILLVILLE	IN		05/25/2017		65,164		149			149		331	331			
100013579	RIVERSIDE	CA		05/25/2017		204,550		109			109		692	692			
100013580	SAN BERNARDINO	CA		05/25/2017		161,818		45			45		519	519			
100013581	SALINAS	CA		05/25/2017		245,819		124			124		1,790	1,790			
100013585	VISALIA	CA		05/25/2017		125,029		397			397		2,173	2,173			
100013586	AVENTURA	FL		05/25/2017		208,645		129			129		699	699			
100013587	PINSON	AL		05/25/2017		178,092		141			141		712	712			
100013588	PUYALLUP	WA		05/25/2017		281,166		95			95		855	855			
100013592	PALMDALE	CA		05/25/2017		223,527		107			107		1,349	1,349			
100013597	BRADENTON	FL		05/25/2017		90,797		36			36		351	351			
100013598	MANTECA	CA		05/25/2017		209,651		31			31		2,185	2,185			
100013600	LOS ANGELES	CA		05/25/2017		337,258		(142)			(142)		976	976			
100013603	FORT MYERS	FL		05/25/2017		159,595		336			336		1,356	1,356			
100013604	FORT WASHINGTON	MD		05/25/2017		224,495		173			173		845	845			
100013609	LANCASTER	CA		05/25/2017		157,845		27			27		569	569			
100013610	SAN BUENAVENTURA	CA		05/25/2017		235,944		197			197		877	877			
100013612	ANTIOCH	CA		05/25/2017		246,416		8			8		731	731			
100013616	ORLANDO	FL		05/25/2017		132,857		65			65		431	431			
100013617	SURPRISE	AZ		05/25/2017		162,224		60			60		347	347			
100013618	COON RAPIDS	MN		05/25/2017		149,178		34			34		455	455			
100013624	WEST NEW YORK	NJ		05/25/2017		253,199		560			560		1,797	1,797			
100013625	HONOKAA	HI		05/25/2017		249,824		53			53		792	792			
100013626	AUBURN	WA		05/25/2017		233,425		564			564		1,480	1,480			
100013629	OCEAN VIEW	HI		05/25/2017		125,088		25			25		419	419			
100013631	SANTA CLARITA	CA		05/25/2017		180,434		120			120		623	623			
100013634	WEST VALLEY CITY	UT		05/25/2017		123,896		(30)			(30)		443	443			
100013638	VAN BUREN	MI		05/25/2017		165,047		8			8		567	567			
100013643	WALDORF	MD		05/25/2017		129,647		70			70		444	444			
100013646	COACHELLA	CA		05/25/2017		185,487		167			167		810	810			
100013648	ROSELLE	NJ		05/25/2017		173,227		128			128		570	570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013656	ROGERS	MN		05/25/2017		242,813		237			237		1,003	1,003			
100013657	AVONDALE	AZ		05/25/2017		112,262		167			167		510	510			
100013659	WESTLAND	MI		05/25/2017		120,264		11			11		414	414			
100013663	FREMONT	NH		05/25/2017		204,615		253			253		506	506			
100013665	COMSTOCK PARK	MI		05/25/2017		109,135		159			159		467	467			
100013666	ROMOLAND	CA		05/25/2017		279,087		223			223		1,634	1,634			
100013674	MURRIETA	CA		05/25/2017		247,980		132			132		1,097	1,097			
100013678	NEW BEDFORD	MA		05/25/2017		169,725		116			116		603	603			
100013679	LAS VEGAS	NV		05/25/2017		159,380		28			28		545	545			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		295,890		239			239		3,620	3,620			
100013683	MIAMI	FL		05/25/2017		137,168		5,379			5,379		7,602	7,602			
100013685	SUITLAND	MD		05/25/2017		180,850		13			13		519	519			
100013692	LOS ANGELES	CA		05/25/2017		256,044		(13)			(13)		1,047	1,047			
100013693	SAINT ALBANS	NY		05/25/2017		309,985		146			146		810	810			
100013711	HYATTSVILLE	MD		05/25/2017		222,495		89			89		715	715			
100013712	SAVAGE	MN		05/25/2017		140,616		698			698		1,136	1,136			
100013714	ATASCADERO	CA		05/25/2017		326,831		340			340		1,775	1,775			
100013715	COLTON	CA		05/25/2017		225,574		(155)			(155)		639	639			
100013726	SEATTLE	WA		05/25/2017		306,725		(42)			(42)		1,204	1,204			
100013727	ROSEVILLE	CA		05/25/2017		211,620		157			157		835	835			
100013731	COMPTON	CA		05/25/2017		192,117		19			19		591	591			
100013732	LONG BEACH	CA		05/25/2017		637,709		402			402		2,301	2,301			
100013736	DUNEDIN	FL		05/25/2017		160,366		252			252		1,250	1,250			
100013738	TURLOCK	CA		05/25/2017		191,848		(86)			(86)		588	588			
100013741	MORENO VALLEY	CA		05/25/2017		310,684		(12)			(12)		906	906			
100013743	PALM COAST	FL		05/25/2017		163,375		996			996		2,423	2,423			
100013744	RIALTO	CA		05/25/2017		222,639		29			29		746	746			
100013746	PORT ST LUCIE	FL		05/25/2017		159,576		119			119		424	424			
100013751	WINTER PARK	FL		05/25/2017		139,359		147			147		549	549			
100013752	DEALE	MD		05/25/2017		257,969		22			22		862	862			
100013754	WALLA WALLA	WA		05/25/2017		144,698		231			231		367	367			
100013759	WHEELING	IL		05/25/2017		163,464		110			110		516	516			
100013762	MONTGOMERY	IL		05/25/2017		167,972		231			231		708	708			
100013765	ORLANDO	FL		05/25/2017		167,322		37			37		522	522			
100013769	COLUMBUS	OH		05/25/2017		74,419		51			51		243	243			
100013770	HIALEAH GARDEN	FL		05/25/2017		162,176		45			45		558	558			
100013772	LONDONDERRY	NH		05/25/2017		280,851		125			125		1,009	1,009			
100013773	STOCKTON	CA		05/25/2017		222,253		83			83		632	632			
100013776	APOLLO BEACH	FL		05/25/2017		229,010		140			140		813	813			
100013777	PHOENIX	AZ		05/25/2017		240,823		85			85		878	878			
100013779	NAMPA	ID		05/25/2017		90,032		14			14		260	260			
100013781	LIVINGSTON	CA		05/25/2017		217,770		(86)			(86)		669	669			
100013782	PUYALLUP	WA		05/25/2017		157,525		364			364		1,351	1,351			
100013793	PLANTATION	FL		05/25/2017		195,538		76			76		969	969			
100013801	MIAMI SPRINGS	FL		05/25/2017		174,185		439			439		980	980			
100013803	GRESHAM	OR		05/25/2017		211,795		148			148		878	878			
100013807	NEW BEDFORD	MA		05/25/2017		184,948		330			330		1,602	1,602			
100013809	KISSIMMEE	FL		05/25/2017		198,806		168			168		1,049	1,049			
100013815	MIAMI	FL		05/25/2017		139,730		91			91		458	458			
100013818	CENTRAL ISLIP	NY		05/25/2017		275,511		7			7		741	741			
100013820	DES MOINES	IA		05/25/2017		161,842		240			240		679	679			
100013823	NILES	IL		05/25/2017		274,654		47			47		1,112	1,112			
100013825	BEAVERTON	OR		05/25/2017		125,252		62			62		393	393			
100013826	JUNCTION CITY	OR		05/25/2017		252,359		231			231		1,071	1,071			
100013827	TACOMA	WA		05/25/2017		162,915		50			50		649	649			
100013829	TACOMA	WA		05/25/2017		168,623		63			63		615	615			
100013831	BOYNTON BEACH	FL		05/25/2017		119,171		110			110		437	437			
100013832	ROSEVILLE	CA		05/25/2017		148,311		(71)			(71)		665	665			
100013836	PALMDALE	CA		05/25/2017		181,215		84			84		557	557			
100013839	QUEEN CREEK	AZ		05/25/2017		105,713		(19)			(19)		367	367			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013841	LAS VEGAS	NV		05/25/2017		163,590		(37)			(37)		514	514			
100013844	LAS VEGAS	NV		05/25/2017		139,112		(10)			(10)		400	400			
100013847	ORLANDO	FL		05/25/2017		354,205		230			230		1,241	1,241			
100013851	RIVERVIEW	FL		05/25/2017		133,012		60			60		442	442			
100013852	DILLON	MT		05/25/2017		74,818		220			220		1,033	1,033			
100013858	SAINT ROSE	LA		05/25/2017		185,875		268			268		719	719			
100013859	ISSAQUAH	WA		05/25/2017		200,406		93			93		999	999			
100013860	GREENACRES	FL		05/25/2017		194,399		196			196		766	766			
100013862	BROOKLYN PARK	MN		05/25/2017		175,771		180			180		663	663			
100013866	FORT MYERS	FL		05/25/2017		215,147		654			654		2,043	2,043			
100013867	LA PUENTE	CA		05/25/2017		306,184		44			44		930	930			
100013868	FRESNO	CA		05/25/2017		149,834		87			87		399	399			
100013869	RIVERVIEW	FL		05/25/2017		182,254		217			217		2,244	2,244			
100013870	GLENDALE	AZ		05/25/2017		120,127		105			105		447	447			
100013873	FRASER	MI		05/25/2017		100,245		52			52		505	505			
100013874	JACKSONVILLE	FL		05/25/2017		200,650		337			337		850	850			
100013875	CARMICHAEL	CA		05/25/2017		343,848		302			302		1,362	1,362			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		331,914		285			285		1,306	1,306			
100013878	FEDERAL WAY	WA		05/25/2017		206,303		126			126		774	774			
100013880	MEDFORD	OR		05/25/2017		108,897		49			49		340	340			
100013882	O FALLON	MO		05/25/2017		184,534		202			202		752	752			
100013885	EUREKA	CA		05/25/2017		185,296		171			171		1,090	1,090			
100013886	DORAL	FL		05/25/2017		211,782		24			24		746	746			
100013890	YUCCA VALLEY	CA		05/25/2017		197,982		123			123		650	650			
100013893	WESLEY CHAPEL	FL		05/25/2017		109,038		225			225		375	375			
100013895	ARLINGTON	WA		05/25/2017		159,651		231			231		693	693			
100013898	SAN DIEGO	CA		05/25/2017		146,784		61			61		722	722			
100013899	SHORELINE	WA		05/25/2017		144,753		482			482		2,396	2,396			
100013902	GIG HARBOR	WA		05/25/2017		211,836		147			147		845	845			
100013903	SAN CLEMENTE	CA		05/25/2017		365,166		62			62		1,326	1,326			
100013905	EL CAJON	CA		05/25/2017		239,321		137			137		768	768			
100013907	ONTARIO	CA		05/25/2017		162,773		75			75		701	701			
100013908	GLENDALE	AZ		05/25/2017		148,516		38			38		518	518			
100013914	PEABODY	MA		05/25/2017		337,595		64			64		1,444	1,444			
100013916	CORAL SPRINGS	FL		05/25/2017		248,499		372			372		2,321	2,321			
100013918	MORENO VALLEY	CA		05/25/2017		234,599		121			121		1,240	1,240			
100013919	LAKELAND	FL		05/25/2017		113,345		5,155			5,155		35,767	35,767			
100013922	KISSIMMEE	FL		05/25/2017		83,897		387			387		1,022	1,022			
100013924	WESTLAND	MI		05/25/2017		120,892		178			178		499	499			
100013926	OXFORD	MI		05/25/2017		122,877		(25)			(25)		462	462			
100013929	MIRAMAR	FL		05/25/2017		138,939		(45)			(45)		359	359			
100013931	COMPTON	CA		05/25/2017		267,250		73			73		1,302	1,302			
100013932	MIAMI	FL		05/25/2017		222,953		131			131		716	716			
100013933	BAKERSFIELD	CA		05/25/2017		208,497		152			152		978	978			
100013934	SCHAUMBURG	IL		05/25/2017		172,845		1,219			1,219		4,221	4,221			
100013935	FLINT	MI		05/25/2017		109,119		116			116		631	631			
100013936	SOLEDAD	CA		05/25/2017		220,621		89			89		2,634	2,634			
100013937	LANCASTER	CA		05/25/2017		127,840		101			101		742	742			
100013938	RICHMOND	CA		05/25/2017		243,510		46			46		786	786			
100013950	OAKDALE	CA		05/25/2017		202,966		111			111		689	689			
100013952	FOLSOM	CA		05/25/2017		217,934		177			177		792	792			
100013953	TAUNTON	MA		05/25/2017		147,545		121			121		965	965			
100013954	PANORAMA CITY	CA		05/25/2017		183,048		88			88		869	869			
100013955	ORLANDO	FL		05/25/2017		170,950		1			1		804	804			
100013960	WASHINGTON	UT		05/25/2017		326,909		(15)			(15)		891	891			
100013961	WILMINGTON	CA		05/25/2017		299,303		95			95		1,291	1,291			
100013963	BELL GARDENS	CA		05/25/2017		310,447		24			24		938	938			
100013965	SAINT PAUL	MN		05/25/2017		112,951		146			146		425	425			
100013966	WAILUKU	HI		05/25/2017		260,304		180			180		1,125	1,125			
100013968	PRATTVILLE	AL		05/25/2017		144,915		707			707		1,924	1,924			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013969	SPRINGFIELD	OR		05/25/2017		174,235		78			78		685	685			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		253,154		207			207		1,463	1,463			
100013979	APOPKA	FL		05/25/2017		87,641		44			44		305	305			
100013981	PHOENIX	AZ		05/25/2017		114,397		95			95		440	440			
100013982	VENICE	FL		05/25/2017		230,994		138			138		786	786			
100013984	SPANAWAY	WA		05/25/2017		127,816		110			110		430	430			
100013986	PINOLE	CA		05/25/2017		327,413		(266)			(266)		1,479	1,479			
100013987	BRONX	NY		05/25/2017		272,652		449			449		1,228	1,228			
100013990	COLUMBIA	MD		05/25/2017		199,537		317			317		1,967	1,967			
100014006	LOS ANGELES	CA		05/25/2017		393,564		263			263		1,497	1,497			
100014007	BLOOMINGTON	CA		05/25/2017		185,284		331			331		1,455	1,455			
100014009	COALINGA	CA		05/25/2017		250,197		946			946		3,056	3,056			
100014011	GLENDALE	AZ		05/25/2017		174,827		(55)			(55)		682	682			
100014012	CERES	CA		05/25/2017		238,636		(36)			(36)		714	714			
100014019	BALDWIN PARK	CA		05/25/2017		290,066		312			312		1,424	1,424			
100014035	CABOT	AR		05/25/2017		91,802		125			125		857	857			
100014037	DAVIE	FL		05/25/2017		160,292		399			399		1,232	1,232			
100014039	RIVERVIEW	FL		05/25/2017		164,190		308			308		467	467			
100014045	JACKSONVILLE	FL		05/25/2017		360,970		154			154		1,284	1,284			
100014046	SPRING	TX		05/25/2017		199,280		189			189		748	748			
100014052	HALLS	TN		05/25/2017		42,093		78			78		246	246			
100014053	JACKSONVILLE	FL		05/25/2017		149,962		50			50		562	562			
100014057	WARREN	RI		05/25/2017		205,704		105			105		662	662			
100014059	LANCASTER	CA		05/25/2017		275,026		205			205		1,066	1,066			
100014060	ONTARIO	CA		05/25/2017		257,140		755			755		1,303	1,303			
100014061	ARNOLD	MD		05/25/2017		319,156		35			35		1,472	1,472			
100014062	MIAMI	FL		05/25/2017		246,395		239			239		900	900			
100014063	RICHMOND HILL	NY		05/25/2017		328,389		193			193		1,338	1,338			
100014070	COLFAX	CA		05/25/2017		162,865		(125)			(125)		733	733			
100014071	CANYON COUNTRY	CA		05/25/2017		293,425		34			34		978	978			
100014074	TUCSON	AZ		05/25/2017		74,019		94			94		516	516			
100014075	WESTMINSTER	MD		05/25/2017		160,332		(52)			(52)		754	754			
100014078	ODENVILLE	AL		05/25/2017		107,067		43			43		613	613			
100014086	MIRA LOMA	CA		05/25/2017		338,170		178			178		1,398	1,398			
100014087	SAINT HELENS	OR		05/25/2017		302,415		(31)			(31)		929	929			
100014088	EL CAJON	CA		05/25/2017		249,777		151			151		1,003	1,003			
100014089	UNIONDALE	NY		05/25/2017		304,724		451			451		1,282	1,282			
100014090	EAGAN	MN		05/25/2017		185,185		355			355		1,124	1,124			
100014092	PHOENIX	AZ		05/25/2017		254,410		58			58		784	784			
100014095	SAN DIEGO	CA		05/25/2017		319,649		24			24		1,705	1,705			
100014101	SPRINGFIELD	VA		05/25/2017		271,851		181			181		962	962			
100014105	MIAMI	FL		05/25/2017		264,216		35			35		873	873			
100014111	COON RAPIDS	MN		05/25/2017		149,485		19			19		649	649			
100014124	PORT CHARLOTTE	FL		05/25/2017		175,383		148			148		647	647			
100014133	ONTARIO	CA		05/25/2017		290,739		(49)			(49)		924	924			
100014136	CRETE	IL		05/25/2017		94,147		230			230		440	440			
100014142	KAMUELA	HI		05/25/2017		284,308		(77)			(77)		1,044	1,044			
100014143	OCALA	FL		05/25/2017		67,083		656			656		2,156	2,156			
100014146	BOWIE	MD		05/25/2017		196,431		317			317		956	956			
100014147	KISSIMMEE	FL		05/25/2017		127,263		201			201		507	507			
100014150	NORTH PORT	FL		05/25/2017		229,443		647			647		1,942	1,942			
100014158	CATHEDRAL CITY	CA		05/25/2017		163,803		143			143		1,071	1,071			
100014159	VERO BEACH	FL		05/25/2017		124,072		51			51		391	391			
100014161	SORRENTO	FL		05/25/2017		58,101		12			12		174	174			
100014162	LOS ANGELES	CA		05/25/2017		248,505		(181)			(181)		847	847			
100014164	PALMETTO	FL		05/25/2017		159,581		138			138		557	557			
100014170	AUBURN	CA		05/25/2017		275,648		201			201		1,030	1,030			
100014171	LANCASTER	CA		05/25/2017		165,310		61			61		514	514			
100014172	FOLSOM	CA		05/25/2017		322,355		199			199		1,217	1,217			
100014173	CITRUS HEIGHTS	CA		05/25/2017		214,618		48			48		673	673			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014174	BANNING	CA		05/25/2017		128,058		101			101		469	469			
100014176	SACRAMENTO	CA		05/25/2017		191,124		82			82		589	589			
100014177	REDDING	CA		05/25/2017		111,011		461			461		968	968			
100014181	DUNDEE	FL		05/25/2017		95,313		5,482			5,482		30,471	30,471			
100014224	LA PUENTE AREA	CA		09/22/2017		188,359		(73)			(73)		967	967			
100014225	GARDEN GROVE	CA		09/22/2017		522,577		(559)			(559)		8,566	8,566			
100014226	NOVATO	CA		09/22/2017		490,157		(286)			(286)		2,498	2,498			
100014227	NORTH FALMOUTH	MA		09/22/2017		237,950		(167)			(167)		1,232	1,232			
100014228	FREDERICA	DE		09/22/2017		205,493		(133)			(133)		1,052	1,052			
100014229	GARDEN GROVE	CA		09/22/2017		551,046		(578)			(578)		8,707	8,707			
100014233	PALO ALTO	CA		09/22/2017		597,965		(479)			(479)		4,910	4,910			
100014320	GUILFORD	CT		09/27/2017		262,831		553			553		947	947			
100014323	CALHOUN FALLS	SC		09/27/2017		27,298		6			6		255	255			
100014327	JACKSON HEIGHTS	NY		09/27/2017		699,662		2,347			2,347		1,925	1,925			
100014328	BRONX	NY		09/27/2017		525,910		2,239			2,239		3,263	3,263			
100014329	SILVER SPRING	MD		09/27/2017		412,504		2,241			2,241		5,393	5,393			
100014331	SHOREWOOD	MN		09/27/2017		506,467		1,877			1,877		6,141	6,141			
100014332	ELK GROVE	CA		09/27/2017		447,148		(25)			(25)		773	773			
100014333	NEWARK	DE		09/27/2017		88,579		315			315		1,240	1,240			
100014334	LELAND	NC		09/27/2017		57,589		113			113		277	277			
100014335	COLUMBIA	SC		09/27/2017		62,425		300			300		227	227			
100014338	LOCHBUIE	CO		09/27/2017		258,732		(22)			(22)		837	837			
100014343	NEW BRUNSWICK	NJ		09/27/2017		140,596		687			687		1,144	1,144			
100014344	WICHITA	KS		09/27/2017		238,390		814			814		1,444	1,444			
100014345	NEW BEDFORD	MA		09/27/2017		215,294		1,081			1,081		1,093	1,093			
100014348	GREENSBORO	NC		09/27/2017		91,145		(41)			(41)		914	914			
100014350	RICHMOND	VA		09/27/2017		147,512		(15)			(15)		541	541			
100014351	VIRGINIA BEACH	VA		09/27/2017		131,673		(2)			(2)		1,116	1,116			
100014353	UNIONDALE	NY		09/27/2017		251,750		1,753			1,753		1,270	1,270			
100014355	MIAMI	FL		09/27/2017		342,953		451			451		7,042	7,042			
100014357	CERRITOS	CA		09/27/2017		544,368		155			155		2,235	2,235			
100014359	STATEN ISLAND	NY		09/27/2017		449,708		1,036			1,036		2,797	2,797			
100014365	PLYMOUTH	MN		09/27/2017		489,826		2,936			2,936		1,518	1,518			
100014367	LAUREL	MD		09/27/2017		236,958		211			211		1,002	1,002			
100014369	MUSCODA	WI		09/27/2017		94,833		151			151		632	632			
100014371	FAIRBURN	GA		09/27/2017		214,964		185			185		597	597			
100014374	SACRAMENTO	CA		09/27/2017		156,090		1,437			1,437		6,961	6,961			
100014375	FARMINGDALE	NY		09/27/2017		370,686		733			733		1,797	1,797			
100014378	TUCSON	AZ		09/27/2017		127,308		(20)			(20)		884	884			
100014383	NEWARK	DE		09/27/2017		170,558		1			1		772	772			
100014384	WEST DES MOINES	IA		09/27/2017		158,920		(326)			(326)		1,856	1,856			
100014385	VISTA	CA		09/27/2017		344,322		(81)			(81)		864	864			
100014386	PORTSMOUTH	VA		09/27/2017		45,579		430			430		598	598			
100014387	MIDDLE RIVER	MD		09/27/2017		285,942		295			295		18,368	18,368			
100014388	MORTON	PA		09/27/2017		110,293		184			184		455	455			
100014389	ARLINGTON	VA		09/27/2017		593,692		545			545		1,982	1,982			
100014390	SMITHFIELD	NC		09/27/2017		50,492		407			407		525	525			
100014397	ALAMO	CA		09/27/2017		911,622		1,909			1,909		6,398	6,398			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		157,009		1,100			1,100		1,223	1,223			
100014401	MORRISVILLE	PA		09/27/2017		238,205		(283)			(283)		2,163	2,163			
100014403	MOBILE	AL		09/27/2017		192,318		240			240		2,525	2,525			
100014432	NORTH LAS VEGAS	NV		09/27/2017		173,749		(39)			(39)		604	604			
100014437	COMPTON	CA		09/27/2017		331,218		(447)			(447)		1,119	1,119			
100014438	CHICAGO	IL		09/27/2017		84,815		473			473		1,296	1,296			
100014439	SAN DIEGO	CA		09/27/2017		354,378		100			100		1,049	1,049			
100014440	TRACY	CA		09/27/2017		181,104		333			333		818	818			
100014444	LEXINGTON	NC		09/27/2017		47,235		106			106		465	465			
100014445	EAST ELMHURST	NY		09/27/2017		559,604		217			217		1,268	1,268			
100014446	SIMI VALLEY	CA		09/27/2017		510,075		80			80		2,107	2,107			
100014447	LANCASTER	OH		09/27/2017		208,489		275			275		863	863			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014454	PORT SAINT LUCIE	FL		09/27/2017		69,575		567			567		1,992	1,992			
100014455	CHARLOTTE	NC		09/27/2017		55,105		230			230		826	826			
100014456	LITTLE ROCK	AR		09/27/2017		108,021		136			136		1,309	1,309			
100014458	OKLAHOMA CITY	OK		09/27/2017		52,196		551			551		266	266			
100014463	WINDER	GA		09/27/2017		129,109		181			181		1,119	1,119			
100014464	BOSCAWEN	NH		09/27/2017		152,346		(57)			(57)		1,578	1,578			
100014465	ARLINGTON	VA		09/27/2017		597,713		411			411		2,575	2,575			
100014466	ATLANTA	GA		09/27/2017		101,699		135			135		294	294			
100014467	REDONDO BEACH	CA		09/27/2017		694,955		892			892		3,253	3,253			
100014469	HIGHLAND	IL		09/27/2017		240,860		(60)			(60)		1,989	1,989			
100014470	SAN JOSE	CA		09/27/2017		736,047		255			255		2,379	2,379			
100014475	OPELIKA	AL		09/27/2017		201,581		(234)			(234)		1,854	1,854			
100014476	CITRUS HEIGHTS	CA		09/27/2017		179,220		(338)			(338)		1,768	1,768			
100014477	SANDOWN	NH		09/27/2017		185,304		312			312		384	384			
100014478	CENTEREACH	NY		09/27/2017		223,126		230			230		2,995	2,995			
100014479	ELEELE	HI		09/27/2017		298,112		(5)			(5)		763	763			
100014480	LITTLE EGG HARBOR TWP	NJ		09/27/2017		73,798		834			834		1,256	1,256			
100014481	ROSEMEAD	CA		09/27/2017		682,578		(696)			(696)		2,902	2,902			
100014486	REDDING	CA		09/27/2017		112,990		289			289		2,324	2,324			
100014488	KANSAS CITY	MO		09/27/2017		89,680		327			327		978	978			
100014490	MINNEAPOLIS	MN		09/27/2017		122,851		284			284		1,795	1,795			
100014491	PECULIAR	MO		09/27/2017		54,118		(36)			(36)		190	190			
100014492	CLARKSTON	MI		09/27/2017		478,007		2,955			2,955		3,463	3,463			
100014494	RIO RANCHO	NM		09/27/2017		72,104		148			148		985	985			
100014495	VICTORIA	TX		09/27/2017		112,660		(6)			(6)		776	776			
100014497	TICKFAW	LA		09/27/2017		106,867		(2,769)			(2,769)		(21,228)	(21,228)		21,941	21,941
100014499	WESTBURY	NY		09/27/2017		253,109		234			234		929	929			
100014500	NORWALK	CA		09/27/2017		302,184		565			565		2,215	2,215			
100014503	CHINO HILLS	CA		09/27/2017		419,156		257			257		1,549	1,549			
100014505	CHULA VISTA	CA		09/27/2017		437,092		789			789		2,976	2,976			
100014507	KATY	TX		09/27/2017		94,672		(1)			(1)		355	355			
100014509	ROSEDALE	MD		09/27/2017		71,195		465			465		1,665	1,665			
100014512	SILVER SPRING	MD		09/27/2017		124,600		(116)			(116)		1,767	1,767			
100014513	KOLOA	HI		09/27/2017		323,514		172			172		1,095	1,095			
100014514	KENMORE	NY		09/27/2017		65,847		244			244		430	430			
100014516	RIVERDALE	IL		09/27/2017		44,459		558			558		602	602			
100014518	SYKESVILLE	MD		09/27/2017		116,216		(79)			(79)		1,186	1,186			
100014520	AVON PARK	FL		09/27/2017		47,998		(104)			(104)		816	816			
100014521	EAST ELMHURST	NY		09/27/2017		378,670		(688)			(688)		1,092	1,092			
100014523	COMPTON	CA		09/27/2017		255,476		25			25		697	697			
100014524	HANFORD	CA		09/27/2017		18,054		358			358		1,137	1,137			
100014525	BLAUVELT	NY		09/27/2017		293,264		(15)			(15)		902	902			
100014526	LAKELAND	FL		09/27/2017		109,149		76			76		826	826			
100014527	SOUTHAMPTON	NY		09/27/2017		907,257		1,406			1,406		2,192	2,192			
100014528	WASHINGTON	DC		09/27/2017		330,810		364			364		1,637	1,637			
100014529	SAN BRUNO	CA		09/27/2017		466,167		(140)			(140)		6,828	6,828			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		311,873		1,295			1,295		1,479	1,479			
100014531	MCKINLEYVILLE	CA		09/27/2017		212,954		(78)			(78)		2,069	2,069			
100014533	DALLAS	TX		09/27/2017		80,524		(298)			(298)		1,529	1,529			
100014536	WEST MEMPHIS	AR		09/27/2017		18,576		172			172		482	482			
100014537	LENEXA	KS		09/27/2017		110,237		(418)			(418)		1,158	1,158			
100014539	EAST QUOGUE	NY		09/27/2017		168,321		1,725			1,725		2,911	2,911			
100014540	MIRAMAR	FL		09/27/2017		135,054		6			6		473	473			
100014548	FORT WORTH	TX		09/27/2017		63,109		90			90		985	985			
100014553	GILBERT	AZ		09/27/2017		406,356		46			46		1,123	1,123			
100014556	SILVER SPRING	MD		09/27/2017		185,591		1,039			1,039		1,625	1,625			
100014560	HAINES CITY	FL		09/27/2017		56,127		1,517			1,517		1,953	1,953			
100014561	HOUSTON	TX		09/27/2017		88,627		(74)			(74)		1,263	1,263			
100014562	ONTARIO	CA		09/27/2017		150,540		341			341		2,222	2,222			
100014564	STAMFORD	CT		09/27/2017		253,495		1,977			1,977		2,966	2,966			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014566	ROSWELL	GA		09/27/2017		214,130		(14)			(14)		574	574			
100014568	PROVIDENCE	RI		09/27/2017		92,793		231			231		985	985			
100014570	EAST AMHERST	NY		09/27/2017		189,540		706			706		564	564			
100014574	VALLEJO	CA		09/27/2017		241,697		624			624		4,022	4,022			
100014575	OTSEGO	MI		09/27/2017		195,511		91			91		2,165	2,165			
100014577	TALLASSEE	AL		09/27/2017		72,904		347			347		261	261			
100014579	KATY	TX		09/27/2017		60,739		(233)			(233)		2,989	2,989			
100014586	CARMICHAEL	CA		09/27/2017		71,402		488			488		5,862	5,862			
100014589	BROOKLYN	NY		09/27/2017		408,699		273			273		1,593	1,593			
100014592	LYNNWOOD	WA		09/27/2017		284,929		(170)			(170)		1,048	1,048			
100014594	GOSHEN	IN		09/27/2017		51,558		(46)			(46)		807	807			
100014595	PALMDALE	CA		09/27/2017		145,989		726			726		1,030	1,030			
100014596	CHELSEA	MA		09/27/2017		243,524		159			159		1,029	1,029			
100014597	WESTMINSTER	CO		09/27/2017		328,639		149			149		1,996	1,996			
100014602	MURRAY	KY		09/27/2017		27,514		168			168		847	847			
100014605	CHULA VISTA	CA		09/27/2017		253,354		(252)			(252)		659	659			
100014606	BURLINGTON	MA		09/27/2017		270,696		668			668		1,285	1,285			
100014609	RALEIGH	NC		09/27/2017		110,705		(222)			(222)		1,127	1,127			
100014613	CALABASAS	CA		09/27/2017		346,458		(920)			(920)		4,401	4,401			
100014614	OKLAHOMA CITY	OK		09/27/2017		16,144		83			83		1,388	1,388			
100014615	CINCINNATI	OH		09/27/2017		493,586		1,736			1,736		13,565	13,565			
100014622	MIAMI	FL		09/27/2017		56,738		643			643		961	961			
100014625	GILROY	CA		09/27/2017		593,951		347			347		9,249	9,249			
100014626	GILROY	CA		09/27/2017		280,632		4			4		243	243			
100014628	OXNARD	CA		09/27/2017		260,401		193			193		1,546	1,546			
100014633	WAILUKU	HI		09/27/2017		212,447		526			526		928	928			
100014635	SAN FRANCISCO	CA		09/27/2017		1,013,871		798			798		6,569	6,569			
100014764	METAMORA	IL		10/30/2017		631,632		290			290		6,881	6,881			
100014770	PALM COAST	FL		10/30/2017		73,699		455			455		594	594			
100014771	MIAMI GARDENS	FL		10/30/2017		63,062		507			507		495	495			
100014774	MIAMI	FL		10/30/2017		621,411		485			485		2,637	2,637			
100014775	HOUSTON	TX		10/30/2017		43,220		11			11		876	876			
100014776	TARPON SPRINGS	FL		10/30/2017		167,136		220			220		865	865			
100014780	TAMPA	FL		10/30/2017		56,973		(64)			(64)		200	200			
100014785	WASHINGTON	DC		11/06/2017		290,229		(80)			(80)		1,545	1,545			
100014796	SAN DIEGO	CA		11/06/2017		243,418		(67)			(67)		1,296	1,296			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		402,575		(234)			(234)		2,729	2,729			
100014812	PARK CITY	UT		11/06/2017		588,926		(198)			(198)		3,913	3,913			
100014823	OLYMPIC VALLEY	CA		11/28/2017		350,488		(218)			(218)		2,383	2,383			
100014838	NEW BUFFALO	MI		11/28/2017		396,512		(171)			(171)		2,116	2,116			
100014842	MONROVIA	CA		11/28/2017		190,035		(109)			(109)		1,934	1,934			
100014845	OTTAWA	KS		11/21/2017		37,871		133			133		567	567		253	253
100014883	FLORISSANT	MO		11/21/2017		94,762		380			380		1,125	1,125			
100014884	HAMILTON	NJ		11/21/2017		81,890		770			770		636	636			
100014897	ROCKFORD	IL		11/21/2017		58,807		770			770		984	984			
100014899	ROCKFORD	IL		11/21/2017		29,994		223			223		1,029	1,029			
100014902	CHILI	NY		11/21/2017		56,143		321			321		225	225			
100014905	ANDOVER	MN		11/21/2017		142,104		259			259		640	640			
100014922	YOUNGSTOWN	NY		11/21/2017		80,169		131			131		261	261			
100014949	SIMI VALLEY	CA		12/12/2017		326,922		(98)			(98)		1,814	1,814			
100014952	CHICAGO	IL		12/12/2017		513,108		(174)			(174)		2,596	2,596			
100015762	SOUTH GATE	CA		02/02/2018		229,486		(89)			(89)		1,115	1,115			
100015768	SANTA CLARITA	CA		02/02/2018		280,193		(14)			(14)		1,953	1,953			
100015769	SIGNAL HILL	CA		02/02/2018		490,940		(15)			(15)		2,501	2,501			
100015781	WESTMINSTER	CA		02/02/2018		248,482		(43)			(43)		1,270	1,270			
100015784	BROAD RUN	VA		02/02/2018		305,624		(52)			(52)		1,548	1,548			
100015787	DENVER	CO		02/02/2018		266,772		42			42		1,388	1,388			
100015792	CLOVERDALE	CA		02/02/2018		255,992		(77)			(77)		1,652	1,652			
100015794	VAN NUYS	CA		02/02/2018		581,085		(479)			(479)		1,679	1,679			
100015804	BALDWIN PARK	CA		02/02/2018		240,819		(49)			(49)		1,570	1,570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100015806	SAN JOSE	CA		02/27/2018		322,449		82			82		1,133	1,133			
100015811	MCMINNVILLE	OR		02/27/2018		237,689		(69)			(69)		1,125	1,125			
100015813	PLYMOUTH	MA		02/27/2018		287,701		68			68		1,445	1,445			
100015815	SAN DIEGO	CA		02/27/2018		314,575		47			47		1,575	1,575			
100015817	NATIONAL CITY	CA		02/27/2018		327,419		21			21		1,581	1,581			
100015819	LOS ANGELES	CA		02/27/2018		421,332		57			57		2,483	2,483			
100015821	LA QUINTA	CA		02/27/2018		413,006		(58)			(58)		1,945	1,945			
100015823	LOS ANGELES	CA		02/27/2018		508,895		139			139		2,611	2,611			
100015824	LOS ANGELES	CA		02/27/2018		595,390		300			300		3,139	3,139			
100015827	GLENDALE	CA		02/27/2018		655,566		57			57		3,212	3,212			
100015834	ATLANTA	GA		02/27/2018		225,849		(35)			(35)		1,069	1,069			
100015839	OAKLAND	CA		02/27/2018		428,171		(133)			(133)		1,909	1,909			
100015841	LAGUNA BEACH	CA		02/27/2018		406,993		(30)			(30)		2,008	2,008			
100016396	AMBLER	PA		04/05/2018		121,167		(83)			(83)		2,559	2,559			
100016397	AMERICAN CANYON	CA		04/05/2018		121,093		(76)			(76)		540	540			
100016402	AUSTIN	TX		04/05/2018		262,752		(158)			(158)		1,180	1,180			
100016406	TUCSON	AZ		04/05/2018		113,665		(71)			(71)		528	528			
100016409	BRYAN	TX		04/05/2018		131,772		(96)			(96)		570	570			
100016411	ATHENS	GA		04/05/2018		111,174		10			10		586	586			
100016415	BEREA	KY		04/05/2018		113,289		(31)			(31)		547	547			
100016418	ARLINGTON	TN		04/05/2018		141,098		(85)			(85)		655	655			
100016419	SPRINGFIELD	VA		04/05/2018		121,148		(11)			(11)		621	621			
100016420	SAN DIEGO	CA		04/05/2018		237,631		(59)			(59)		1,105	1,105			
100016427	VENTURA	CA		04/05/2018		243,236		(80)			(80)		1,143	1,143			
100016430	LOVELAND	CO		04/05/2018		166,277		(77)			(77)		844	844			
100016432	LOVELAND	CO		04/05/2018		144,668		(68)			(68)		761	761			
100016434	NEW BRUNSWICK	NJ		04/05/2018		165,979		(117)			(117)		814	814			
100016435	TOMS RIVER	NJ		04/05/2018		321,573		(115)			(115)		1,509	1,509			
100016436	MURFREESBORO	TN		04/05/2018		113,457		(1,533)			(1,533)		60,010	60,010			
100016446	OAKLAND	CA		04/05/2018		475,649		72			72		2,369	2,369			
100016455	NEW BRAUNFELS	TX		04/05/2018		169,646		(113)			(113)		722	722			
100016462	BRISTOL	CT		04/05/2018		229,751		(32)			(32)		1,092	1,092			
100016464	OKLAHOMA CITY	OK		04/05/2018		111,452		(63)			(63)		516	516			
100016465	TAMPA	FL		04/05/2018		535,345		(208)			(208)		2,398	2,398			
100016468	FORNEY	TX		04/05/2018		207,322		(14)			(14)		1,053	1,053			
100016470	NASHVILLE	TN		04/05/2018		130,741		(1,580)			(1,580)		104,737	104,737			
100016471	WETHERSFIELD	CT		04/05/2018		166,715		(92)			(92)		772	772			
100016497	FORT LAUDERDALE	FL		04/10/2018		259,384		(44)			(44)		1,227	1,227			
100016499	GREER	SC		04/10/2018		104,774		(21)			(21)		498	498			
100016501	COLORADO SPRINGS	CO		04/10/2018		110,113		(122)			(122)		1,247	1,247			
100016505	PHILADELPHIA	PA		04/10/2018		122,023		(71)			(71)		556	556			
100016509	CHICAGO	IL		04/10/2018		444,109		(74)			(74)		2,101	2,101			
100016510	BAKERSFIELD	CA		04/10/2018		153,359		(46)			(46)		721	721			
100016513	QUINCY	MA		04/10/2018		423,611		(270)			(270)		1,804	1,804			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		117,337		(67)			(67)		557	557			
100016517	VALLEJO	CA		04/10/2018		148,986		(139)			(139)		577	577			
100016519	KEY WEST	FL		04/10/2018		285,172		28			28		1,452	1,452			
100016520	COLLEGE STATION	TX		04/10/2018		170,450		(63)			(63)		836	836			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		415,151		(53)			(53)		2,073	2,073			
100016522	SAVANNAH	GA		04/10/2018		347,450		(241)			(241)		2,790	2,790			
100016523	LOS ANGELES	CA		04/10/2018		701,659		(353)			(353)		3,362	3,362			
100016524	NEVADA CITY	CA		04/10/2018		164,188		(45)			(45)		815	815			
100016527	CHARLOTTE	NC		04/10/2018		212,611		(65)			(65)		1,017	1,017			
100016528	CHARLOTTE	NC		04/10/2018		212,922		(64)			(64)		1,013	1,013			
100016529	CHARLOTTE	NC		04/10/2018		214,512		(61)			(61)		990	990			
100016535	LAS VEGAS	NV		04/10/2018		236,689		(139)			(139)		1,013	1,013			
100016538	NORTH LAS VEGAS	NV		04/10/2018		151,086		(93)			(93)		684	684			
100016539	GROTON	CT		04/10/2018		181,794		(113)			(113)		863	863			
100016544	SACRAMENTO	CA		04/10/2018		123,611		(142)			(142)		727	727			
100016547	PACIFIC GROVE	CA		04/10/2018		193,049		(104)			(104)		877	877			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016548	BRYN MAWR	PA		04/10/2018		120,589		(67)			(67)		569	569			
100016552	JACKSON	MI		04/10/2018		246,298		(97)			(97)		1,082	1,082			
100016554	ACWORTH	GA		04/10/2018		129,023		(111)			(111)		544	544			
100016555	DOTHAN	AL		04/10/2018		62,919		(377)			(377)		16,354	16,354			
100016557	TACOMA	WA		04/10/2018		221,534		215			215		1,942	1,942			
100016565	MCGAHEYSVILLE	VA		04/10/2018		145,506		(101)			(101)		669	669			
100016572	PEORIA	AZ		04/10/2018		114,724		(115)			(115)		1,575	1,575			
100016573	ALMOND	NC		04/10/2018		272,370		(104)			(104)		1,277	1,277			
100016575	BROOKHAVEN	GA		04/10/2018		162,434		(83)			(83)		753	753			
100016576	INDIO	CA		04/10/2018		143,249		(261)			(261)		851	851			
100016577	ATLANTA	GA		04/10/2018		128,826		(43)			(43)		614	614			
100016578	SMYRNA	GA		04/10/2018		198,687		(43)			(43)		951	951			
100016582	FRESNO	CA		04/10/2018		91,201		(481)			(481)		7,487	7,487			
100016583	BELLWOOD	IL		04/10/2018		122,728		(108)			(108)		702	702			
100016585	INDIALANTIC	FL		04/10/2018		116,637		(100)			(100)		700	700			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		192,665		(102)			(102)		893	893			
100016587	OAKLAND	CA		04/10/2018		422,550		(93)			(93)		1,994	1,994			
100016589	SWEET HOME	OR		04/10/2018		113,015		(35)			(35)		1,213	1,213			
100016594	SAN PEDRO	CA		04/10/2018		362,840		(190)			(190)		1,584	1,584			
100016599	MESA	AZ		04/10/2018		118,339		(114)			(114)		507	507			
100016600	GLENARDEN	MD		04/10/2018		84,579		1			1		843	843			
100017005	TULSA	OK		05/16/2018		135,312		(96)			(96)		1,327	1,327			
100017012	ENFIELD	CT		05/16/2018		20,854		(69)			(69)		1,670	1,670			
100017013	SAN ANTONIO	TX		05/16/2018		109,749		(82)			(82)		484	484			
100017014	NORTH PORT	FL		05/16/2018		123,091		(38)			(38)		598	598			
100017021	VISALIA	CA		05/16/2018		139,481		(112)			(112)		602	602			
100017022	SPRINGFIELD	MA		05/16/2018		155,925		(120)			(120)		902	902			
100017028	PORTLAND	OR		05/16/2018		129,537		(94)			(94)		583	583			
100017030	SAN JOSE	CA		05/16/2018		417,178		(156)			(156)		2,501	2,501			
100017034	COLUMBIA	TN		05/16/2018		117,038		(96)			(96)		494	494			
100017035	FORT LEE	NJ		05/16/2018		179,983		(53)			(53)		862	862			
100017043	DEMAREST	NJ		05/16/2018		321,196		(212)			(212)		1,394	1,394			
100017049	PROVIDENCE	RI		05/16/2018		121,550		(108)			(108)		768	768			
100017053	POMONA	CA		05/16/2018		267,224		(53)			(53)		1,255	1,255			
100017054	PLANO	TX		05/16/2018		240,432		(165)			(165)		1,042	1,042			
100017055	POMONA	CA		05/16/2018		224,477		(45)			(45)		1,116	1,116			
100017056	MESA	AZ		05/16/2018		117,969		(112)			(112)		509	509			
100017057	ROSEVILLE	CA		05/16/2018		167,821		(83)			(83)		1,062	1,062			
100017058	BOWIE	MD		05/16/2018		169,259		(17)			(17)		860	860			
100017060	AVON	NC		04/26/2018		293,719		560			560		2,177	2,177			
100017072	FOSTER CITY	CA		04/26/2018		278,420		604			604		2,536	2,536			
100017073	MONTEZUMA	GA		04/26/2018		57,363		238			238		280	280			
100017076	CHARLOTTE	NC		04/26/2018		35,560		2,103			2,103		5,203	5,203			
100017078	CHARLOTTE	NC		04/26/2018		85,637		273			273		436	436			
100017085	NEWTONSVILLE	OH		04/26/2018		51,529		(357)			(357)		428	428			
100017086	SEATTLE	WA		04/26/2018		258,382		65			65		1,681	1,681			
100017091	WEST HILLS	CA		04/26/2018		845,836		1,601			1,601		3,803	3,803			
100017093	HAYWARD	CA		04/26/2018		410,054		(31)			(31)		2,707	2,707			
100017094	COMMERCE CITY	CO		04/26/2018		64,091		(24)			(24)		1,577	1,577			
100017105	NORMAN	OK		04/26/2018		84,245		147			147		1,792	1,792			
100017106	SALEM	OR		04/26/2018		129,460		595			595		1,098	1,098			
100017111	ALBEMARLE	NC		04/26/2018		40,873		385			385		950	950			
100017116	EXETER	CA		04/26/2018		56,905		115			115		1,416	1,416			
100017120	JACKSONVILLE	NC		04/26/2018		83,449		380			380		420	420			
100017121	FORT WAYNE	IN		04/26/2018		42,543		(500)			(500)		1,187	1,187			
100017122	SUNRISE	FL		04/26/2018		87,925		(5)			(5)		299	299			
100017124	EFFINGHAM	SC		04/26/2018		65,402		(29)			(29)		446	446			
100017125	HOUSTON	TX		04/26/2018		5,818		(21)			(21)		812	812			
100017126	ALIQUIPPA	PA		04/26/2018		19,633		455			455		442	442			
100017128	MEMPHIS	TN		04/26/2018		27,443		493			493		359	359			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017137	HALETHORPE	MD		04/26/2018		121,205		(126)			(126)		1,117	1,117			
100017140	MURPHY	NC		04/26/2018		181,660		(164)			(164)		2,989	2,989			
100017157	MIAMI	FL		04/26/2018		168,198		138			138		727	727			
100017158	IRON STATION	NC		04/26/2018		52,964		313			313		337	337			
100017159	HUDSON	FL		04/26/2018		12,670		(94)			(94)		952	952			
100017165	FLOWERY BRANCH	GA		04/26/2018		56,707		836			836		5,279	5,279			
100017177	LITTLE ROCK	AR		04/26/2018		22,427		(69)			(69)		466	466			
100017178	GREENVILLE	SC		04/26/2018		52,473		2,007			2,007		5,237	5,237			
100017180	CAROL STREAM	IL		04/26/2018		133,322		43			43		525	525			
100017186	ASHEVILLE	NC		04/26/2018		247,218		100			100		978	978			
100017195	NEWTOWN	CT		04/26/2018		209,339		514			514		2,810	2,810			
100017208	BENSON	AZ		04/26/2018		51,671		171			171		714	714			
100017224	TAMPA	FL		04/26/2018		137,671		11			11		1,575	1,575			
100017232	MAPLE VALLEY	WA		04/26/2018		294,829		(369)			(369)		1,257	1,257			
100017235	SAINT PETERSBURG	FL		04/26/2018		69,395		136			136		202	202			
100017236	SCOTTSDALE	AZ		04/26/2018		331,835		(271)			(271)		1,057	1,057			
100017237	GREENLAWN	NY		04/26/2018		440,881		593			593		1,699	1,699			
100017243	ELKTON	MD		04/26/2018		201,239		171			171		818	818			
100017258	APPLE VALLEY	CA		04/26/2018		353,425		(203)			(203)		773	773			
100017264	TAMPA	FL		04/26/2018		215,039		11			11		1,056	1,056			
100017272	MESA	AZ		04/26/2018		373,915		479			479		1,961	1,961			
100017274	PRESCOTT	AZ		04/26/2018		410,440		(259)			(259)		989	989			
100017289	PATRICK SPRINGS	VA		04/26/2018		46,156		129			129		614	614			
100017292	JACKSONVILLE	FL		04/26/2018		127,019		315			315		499	499			
100017302	RICHMOND	VA		04/26/2018		8,991		1			1		542	542			
100017304	KISSIMMEE	FL		04/26/2018		125,016		94			94		4,454	4,454			
100017305	WEST LINN	OR		04/26/2018		97,680		(74)			(74)		2,807	2,807			
100017307	MIAMI	FL		04/26/2018		248,056		(71)			(71)		561	561			
100017314	GARDENDALE	AL		04/26/2018		105,310		(394)			(394)		787	787			
100017317	HYATTSVILLE	MD		04/26/2018		212,347		(20)			(20)		475	475			
100017321	MILLBORO	VA		04/26/2018		57,637		(169)			(169)		416	416			
100017323	BROCKTON	MA		04/26/2018		160,837		(99)			(99)		969	969			
100017332	VICTORVILLE	CA		04/26/2018		15,007		(82)			(82)		781	781			
100017333	LAKE ELSINORE	CA		04/26/2018		56,741		(183)			(183)		473	473			
100017356	FRANKLIN	IN		04/26/2018		90,673		(36)			(36)		835	835			
100017357	FULLERTON	CA		04/26/2018		274,023		(137)			(137)		4,255	4,255			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		249,285		(148)			(148)		2,232	2,232			
100017361	GLEN CARBON	IL		04/26/2018		11,041		27			27		2,513	2,513			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		60,270		33			33		561	561			
100017372	CAMDEN	NJ		04/26/2018		56,632		(57)			(57)		440	440			
100017377	UPPER MARLBORO	MD		04/26/2018		173,169		(247)			(247)		8,421	8,421			
100017386	WEST HARTFORD	CT		04/26/2018		69,779		13			13		1,293	1,293			
100017394	SCHENECTADY	NY		04/26/2018		132,078		(158)			(158)		1,401	1,401			
100017400	SAYRE	PA		04/26/2018		15,088		25			25		547	547			
100017401	GARRISON	TX		04/26/2018		16,491		(4)			(4)		337	337			
100017402	PHILADELPHIA	PA		04/26/2018		28,485		(103)			(103)		444	444			
100017409	DALLAS	TX		04/26/2018		65,076		134			134		364	364			
100017415	NEW MADRID	MO		04/26/2018		46,283		(88)			(88)		556	556			
100017420	HENRICO	VA		04/26/2018		161,814		(680)			(680)		1,442	1,442			
100017422	BOSSIER CITY	LA		04/26/2018		29,472		206			206		300	300			
100017424	MOULTONBOROUGH	NH		04/26/2018		199,923		138			138		576	576			
100017437	CLINTON	MD		04/26/2018		278,534		(290)			(290)		1,989	1,989			
100017449	DEERFIELD BEACH	FL		04/26/2018		45,448		6			6		259	259			
100017451	HALLANDALE BEACH	FL		04/26/2018		87,907		58			58		556	556			
100017454	MORENO VALLEY	CA		04/26/2018		95,115		(29)			(29)		1,839	1,839			
100017457	PANAMA CITY	FL		04/26/2018		202,253		(72)			(72)		411	411			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		134,081		4			4		1,386	1,386			
100017473	MATAWAN	NJ		04/26/2018		278,223		1,181			1,181		1,233	1,233			
100017478	HENDERSON	NV		04/26/2018		253,772		332			332		2,178	2,178			
100017483	SAN MATEO	CA		04/26/2018		411,094		450			450		1,706	1,706			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017486	WOODSTOCK	MD		04/26/2018		265,186		(453)			(453)		4,252	4,252			
100017488	LOS ANGELES	CA		04/26/2018		366,798		(352)			(352)		6,292	6,292			
100017502	LOS ANGELES	CA		04/26/2018		314,057		144			144		1,340	1,340			
100017507	GEORGETOWN	TX		04/26/2018		155,708		367			367		1,300	1,300			
100017519	MARYSVILLE	WA		04/26/2018		123,572		8			8		1,808	1,808			
100017524	STANDISH	MI		04/26/2018		210,865		(115)			(115)		3,010	3,010			
100017526	HAUGHTON	LA		04/26/2018		77,359		124			124		523	523			
100017531	LOS ANGELES	CA		04/26/2018		210,223		58			58		614	614			
100017536	BREWTON	AL		04/26/2018		35,125		152			152		421	421			
100017544	DES MOINES	IA		04/26/2018		57,460		34			34		526	526			
100017552	SLEEPY HOLLOW	NY		04/26/2018		658,878		1,118			1,118		9,852	9,852			
100017554	FRACKVILLE	PA		04/26/2018		19,854		173			173		3,468	3,468			
100017555	FORT PIERCE	FL		04/26/2018		92,412		110			110		622	622			
100017558	SAN JOSE	CA		04/26/2018		30,551		129			129		7,063	7,063			
100017566	MIAMI BEACH	FL		04/26/2018		344,584		1,482			1,482		2,793	2,793			
100017575	FORT MYERS	FL		04/26/2018		202,005		301			301		1,488	1,488			
100017594	BLYTHEVILLE	AR		04/26/2018		20,000		(119)			(119)		837	837			
100017600	PLAINVILLE	CT		04/26/2018		76,158		177			177		348	348			
100017601	N MIAMI BEACH	FL		04/26/2018		31,364		26			26		106	106			
100017604	KISSIMMEE	FL		04/26/2018		146,118		764			764		5,603	5,603			
100017606	PELZER	SC		04/26/2018		17,173		(5)			(5)		360	360			
100017624	BRADENTON	FL		04/26/2018		41,585		(14)			(14)		216	216			
100017630	GRAFTON	WI		04/26/2018		350,381		91			91		3,251	3,251			
100017634	ARMUCHEE	GA		04/26/2018		52,424		(149)			(149)		811	811			
100017635	ATLANTA	GA		04/26/2018		71,488		855			855		5,817	5,817			
100017647	CORDELE	GA		04/26/2018		37,407		(220)			(220)		951	951			
100017649	RANGER	GA		04/26/2018		79,328		400			400		627	627			
100017655	ATLANTA	GA		04/26/2018		50,075		220			220		852	852			
100017656	CLEVELAND	OH		04/26/2018		55,871		(321)			(321)		811	811			
100017657	GARY	IN		04/26/2018		61,198		123			123		235	235			
100017661	MORRIS	NY		04/26/2018		33,389		404			404		548	548			
100017662	COLUMBIA	SC		04/26/2018		28,124		361			361		708	708			
100017667	QUINCY	FL		04/26/2018		28,162		188			188		148	148			
100017670	LITHONIA	GA		04/26/2018		67,054		302			302		270	270			
100017675	CLEVELAND	OH		04/26/2018		16,372		2,198			2,198		5,135	5,135			
100017677	NASHVILLE	TN		04/26/2018		44,974		(79)			(79)		1,323	1,323			
100017679	ONTARIO	CA		04/26/2018		5,328		(51)			(51)		635	635			
100017685	FINDLAY	OH		04/26/2018		36,758		1,619			1,619		5,219	5,219			
100017688	IMMOKALEE	FL		04/26/2018		116,887		1,028			1,028		1,543	1,543			
100017690	PINELLAS PARK	FL		04/26/2018		56,919		80			80		249	249			
100017693	LEHIGH ACRES	FL		04/26/2018		91,306		26			26		364	364			
100017695	SAN ANTONIO	TX		04/26/2018		25,872		(119)			(119)		1,001	1,001			
100017696	SAN ANTONIO	TX		04/26/2018		48,512		(393)			(393)		710	710			
100017697	SAN ANTONIO	TX		04/26/2018		42,347		(432)			(432)		859	859			
100017701	FORT WAYNE	IN		04/26/2018		42,282		(142)			(142)		634	634			
100017702	DORCHESTER	MA		04/26/2018		105,319		(557)			(557)		1,578	1,578			
100017706	SUMMERVILLE	SC		04/26/2018		90,424		(379)			(379)		1,159	1,159			
100017711	INDIANAPOLIS	IN		04/26/2018		33,861		2,414			2,414		5,173	5,173			
100017715	NEWTON	NC		04/26/2018		91,936		216			216		453	453			
100017716	ROSSVILLE	IN		04/26/2018		73,582		522			522		931	931			
100017720	WADESBORO	NC		04/26/2018		12,098							1,239	1,239			
100017729	MIAMI	FL		04/26/2018		108,943		(330)			(330)		1,335	1,335			
100017732	SUNRISE	FL		04/26/2018		114,600		135			135		940	940			
100017733	APOPKA	FL		04/26/2018		98,297		345			345		880	880			
100017737	NAPA	CA		04/26/2018		728,102							11,017	11,017			
100017739	ORLANDO	FL		04/26/2018		77,859		(8)			(8)		340	340			
100017745	ESCONDIDO	CA		04/26/2018		286,424		(115)			(115)		160	160			
100017748	GREENSBORO	NC		04/26/2018		71,844		287			287		265	265			
100017751	GAFFNEY	SC		04/26/2018		33,961		(237)			(237)		719	719			
100017752	NAPERVILLE	IL		04/26/2018		280,650		315			315		1,193	1,193			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017759	GULFPORT	MS		04/26/2018		78,632		(78)			(78)		609	609			
100017770	WEST NEW YORK	NJ		04/26/2018		47,101		210			210		2,167	2,167			
100017772	ZEPHYRHILLS	FL		04/26/2018		39,081		(246)			(246)		1,558	1,558			
100017775	FOSTORIA	MI		04/26/2018		92,608		(10)			(10)		1,488	1,488			
100017777	DELAND	FL		04/26/2018		58,428		(4)			(4)		251	251			
100017787	PEORIA	AZ		04/26/2018		142,095		622			622		1,312	1,312			
100017788	GOOCHLAND	VA		04/26/2018		56,290		115			115		387	387			
100017796	NASHVILLE	TN		04/26/2018		63,387		14			14		144	144			
100017802	LAKE WORTH	FL		05/30/2018		153,988		(11)			(11)		752	752			
100017808	SANTA ANA	CA		05/30/2018		241,891		(77)			(77)		1,725	1,725			
100017809	ALHAMBRA	CA		05/30/2018		663,605		(121)			(121)		7,984	7,984			
100017816	ASHBURN	VA		05/30/2018		130,108		(53)			(53)		619	619			
100017834	GLENDALE	AZ		05/30/2018		153,781		(78)			(78)		954	954			
100017835	ONTARIO	CA		05/30/2018		159,449		(84)			(84)		710	710			
100017843	MORENO VALLEY	CA		05/30/2018		187,803		(46)			(46)		6,068	6,068			
100017857	FORT WORTH	TX		05/30/2018		107,819		(95)			(95)		472	472			
100017865	SEBASTIAN	FL		05/30/2018		129,298		(170)			(170)		691	691			
100017866	ACWORTH	GA		05/30/2018		128,178		(93)			(93)		573	573			
100017868	RAPID CITY	SD		05/30/2018		139,414		(110)			(110)		602	602			
100017870	LAUREL	MD		05/30/2018		159,047		(117)			(117)		702	702			
100017871	ANNAPOLIS	MD		05/30/2018		125,752		(203)			(203)		1,787	1,787			
100017876	PASADENA	CA		05/30/2018		233,196		14			14		1,153	1,153			
100017877	HILO	HI		05/30/2018		208,198		(28)			(28)		1,000	1,000			
100017880	WINCHESTER	VA		05/30/2018		121,944		(71)			(71)		639	639			
100017883	PALMDALE	CA		05/30/2018		124,432		(51)			(51)		591	591			
100017896	POLLOCK PINES	CA		05/30/2018		359,307		(126)			(126)		1,702	1,702			
100017898	SUNRIVER	OR		05/30/2018		124,030		(113)			(113)		522	522			
100017899	GREENVILLE	SC		05/30/2018		147,164		(276)			(276)		818	818			
100017901	FERNLEY	NV		05/30/2018		127,910		(80)			(80)		737	737			
100017909	WOODBRIDGE	CA		05/30/2018		146,528		(58)			(58)		683	683			
100017915	RIALTO	CA		05/30/2018		135,907		(56)			(56)		645	645			
100017916	WEST PALM BEACH	FL		05/30/2018		195,289		(74)			(74)		909	909			
100017921	LOMPOC	CA		05/30/2018		164,880		(46)			(46)		772	772			
100017926	CRESSKILL	NJ		05/22/2018		185,823		36			36		962	962			
100017930	PHILADELPHIA	PA		05/22/2018		125,195		(22)			(22)		591	591			
100017931	ATLANTA	GA		05/22/2018		398,927		(185)			(185)		2,951	2,951			
100017932	CHATTANOOGA	TN		05/22/2018		112,978		(8)			(8)		544	544			
100017934	CORPUS CHRISTI	TX		05/22/2018		113,916		(85)			(85)		724	724			
100017935	ACWORTH	GA		05/22/2018		137,411		(120)			(120)		809	809			
100017936	ATLANTA	GA		05/22/2018		132,282		(71)			(71)		823	823			
100017938	GREENVILLE	TX		05/22/2018		114,544		(116)			(116)		1,159	1,159			
100017939	GREENVILLE	TX		05/22/2018		103,740		(105)			(105)		1,047	1,047			
100017940	CONCORD	CA		05/22/2018		208,826		(146)			(146)		905	905			
100017942	WEST ALLIS	WI		05/22/2018		107,167		(96)			(96)		624	624			
100017947	PHILADELPHIA	PA		05/22/2018		135,426		(98)			(98)		586	586			
100017953	ROSENBERG	TX		05/22/2018		108,387		(135)			(135)		851	851			
100017962	RICHMOND	VA		05/22/2018		159,955		(109)			(109)		974	974			
100017963	LAS VEGAS	NV		05/22/2018		212,212		(82)			(82)		908	908			
100017966	LARGO	FL		05/22/2018		133,921		(101)			(101)		591	591			
100017969	PORT ORANGE	FL		05/22/2018		113,472		(66)			(66)		491	491			
100017970	OAKLAND	CA		05/22/2018		561,486		(235)			(235)		3,642	3,642			
100017973	JURUPA VALLEY	CA		05/22/2018		303,928		(76)			(76)		1,495	1,495			
100017976	CARROLLTON	TX		05/22/2018		165,395		(159)			(159)		1,295	1,295			
100017988	SCARBOROUGH	ME		05/22/2018		155,754		(116)			(116)		723	723			
100017993	MODESTO	CA		05/22/2018		155,248		(108)			(108)		669	669			
100017998	LOS ANGELES	CA		05/22/2018		220,339		27			27		1,086	1,086			
100018000	ANNAPOLIS	MD		05/22/2018		493,560		(148)			(148)		2,272	2,272			
100018004	COLORADO SPRINGS	CO		05/22/2018		111,335		(93)			(93)		522	522			
100018017	CHESAPEAKE	VA		05/22/2018		117,255		(102)			(102)		462	462			
100018018	FORT LAUDERDALE	FL		05/22/2018		129,193		(66)			(66)		637	637			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018019	WATERBURY	CT		05/22/2018		121,177		(88)			(88)		511	511			
100018020	BAKERSFIELD	CA		05/22/2018		128,512		(121)			(121)		537	537			
100018026	FAIRBORN	OH		05/22/2018		111,024		(86)			(86)		625	625			
100018027	FATE	TX		05/22/2018		134,236		(174)			(174)		1,213	1,213			
100018028	LEWISVILLE	TX		05/22/2018		116,015		(131)			(131)		734	734			
100018031	VISALIA	CA		05/22/2018		107,917		(49)			(49)		566	566			
100018039	PRESCOTT VALLEY	AZ		05/22/2018		118,451		(170)			(170)		2,350	2,350			
100018042	MONROVIA	CA		05/22/2018		465,985		(306)			(306)		2,278	2,278			
100018049	ATLANTA	GA		06/08/2018		438,415		(216)			(216)		1,906	1,906			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		270,951		(28)			(28)		876	876			
100018052	LEHI	UT		06/08/2018		229,518		79			79		1,772	1,772			
100018053	ALBUQUERQUE	NM		06/08/2018		169,220		(115)			(115)		734	734			
100018056	BATH	ME		06/08/2018		109,758		(59)			(59)		862	862			
100018057	RICHMOND	VA		06/08/2018		147,728		(141)			(141)		1,959	1,959			
100018059	MONTROSE	CA		06/08/2018		391,512		(63)			(63)		1,885	1,885			
100018060	LACEY	WA		06/08/2018		145,870		(96)			(96)		637	637			
100018061	LEMON GROVE	CA		06/08/2018		248,650		(72)			(72)		1,103	1,103			
100018066	COLORADO SPRINGS	CO		06/08/2018		166,908		(87)			(87)		729	729			
100018068	TEMPE	AZ		06/08/2018		115,665		(135)			(135)		1,139	1,139			
100018069	WILMINGTON	DE		06/08/2018		162,402		(102)			(102)		724	724			
100018070	LONG BEACH	CA		06/08/2018		285,628		(64)			(64)		1,428	1,428			
100018075	TUCSON	AZ		06/08/2018		111,690		(57)			(57)		548	548			
100018076	PEACHTREE CITY	GA		06/08/2018		165,627		(74)			(74)		759	759			
100018080	KANSAS CITY	MO		06/08/2018		137,146		271			271		569	569			
100018082	EL PASO	TX		06/08/2018		124,661		(90)			(90)		515	515			
100018093	CHAPEL HILL	NC		06/08/2018		116,182		(63)			(63)		675	675			
100018096	GEORGETOWN	TX		06/08/2018		116,006		(69)			(69)		525	525			
100018104	FRESNO	CA		06/08/2018		165,939		(133)			(133)		903	903			
100018111	URBANDALE	IA		06/08/2018		114,405		(33)			(33)		543	543			
100018114	LOS ANGELES	CA		06/08/2018		129,851		(117)			(117)		1,437	1,437			
100018116	LOS ANGELES	CA		06/08/2018		218,793		(95)			(95)		1,110	1,110			
100018117	SNOWFLAKE	AZ		06/08/2018		146,737		(331)			(331)		852	852			
100018124	FUQUAY VARINA	NC		06/08/2018		141,097		(72)			(72)		864	864			
100018130	CRANSTON	RI		06/08/2018		154,029		(116)			(116)		655	655			
100018132	ORLANDO	FL		06/08/2018		140,126		(17)			(17)		657	657			
100018141	ACWORTH	GA		06/08/2018		134,639		(78)			(78)		597	597			
100018143	BLACKSBURG	VA		06/08/2018		143,993		(84)			(84)		611	611			
100018144	DALLAS	TX		06/08/2018		135,009		(142)			(142)		1,231	1,231			
100018149	SAN ANTONIO	TX		06/08/2018		122,328		(48)			(48)		567	567			
100018150	COVENTRY	RI		06/08/2018		144,674		(137)			(137)		1,748	1,748			
100018152	BRISTOL	CT		06/08/2018		214,722		(252)			(252)		857	857			
100018158	CHARLOTTE	NC		06/08/2018		141,972		(182)			(182)		2,142	2,142			
100018160	LEHIGH ACRES	FL		06/08/2018		142,922		(97)			(97)		604	604			
100018162	CLOVIS	CA		06/08/2018		130,751		(76)			(76)		589	589			
100018175	LAFAYETTE	LA		06/08/2018		134,965		(50)			(50)		602	602			
100018181	ROUND ROCK	TX		06/08/2018		134,321		(53)			(53)		622	622			
100018182	BOZEMAN	MT		06/08/2018		169,823		(113)			(113)		1,001	1,001			
100018188	WALDPORT	OR		06/08/2018		166,049		(26)			(26)		792	792			
100018189	SAN ANTONIO	TX		06/08/2018		144,566		(122)			(122)		1,752	1,752			
100018192	THE COLONY	TX		06/08/2018		145,321		(68)			(68)		658	658			
100018193	KINGWOOD	TX		06/08/2018		104,802		(371)			(371)		5,197	5,197			
100018202	KANSAS CITY	MO		06/08/2018		255,797		54			54		(18,162)	(18,162)			
100018205	WINDSOR MILL	MD		06/08/2018		155,314		(109)			(109)		944	944			
100018207	COLORADO SPRINGS	CO		06/08/2018		163,548		(104)			(104)		1,055	1,055			
100018208	KAPOLEI	HI		06/08/2018		236,294		43			43		1,100	1,100			
100018222	WELLINGTON	FL		06/08/2018		126,500		(96)			(96)		669	669			
100018229	HACKENSACK	NJ		06/08/2018		108,772		(50)			(50)		464	464			
100018237	DACULA	GA		06/08/2018		136,539		(29)			(29)		625	625			
100018244	AMERICAN FORK	UT		06/08/2018		148,424		(70)			(70)		659	659			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		542,299		105			105		2,635	2,635			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018251	BLOOMINGTON	MN		06/08/2018		204,681		(46)			(46)		989	989			
100018258	IRVING	TX		06/27/2018		128,164		(121)			(121)		675	675			
100018259	KENNEDALE	TX		06/27/2018		114,763		(78)			(78)		1,007	1,007			
100018260	LUBBOCK	TX		06/27/2018		131,174		(54)			(54)		572	572			
100018266	GERMANTOWN	MD		06/27/2018		117,206		(45)			(45)		638	638			
100018267	GAITHERSBURG	MD		06/27/2018		113,001		(43)			(43)		617	617			
100018274	ATHENS	GA		06/27/2018		126,323		(11)			(11)		628	628			
100018275	ANAHEIM	CA		06/27/2018		691,361		149			149		3,350	3,350			
100018283	FORT WORTH	TX		06/27/2018		146,688		(23)			(23)		1,772	1,772			
100018290	PORTSMOUTH	RI		06/27/2018		125,267		(76)			(76)		553	553			
100018297	HARTFORD	CT		06/27/2018		128,693		(93)			(93)		532	532			
100018305	COLORADO SPRINGS	CO		06/27/2018		250,300		(54)			(54)		1,503	1,503			
100018308	SNELLVILLE	GA		06/27/2018		87,992		(152)			(152)		2,769	2,769			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		410,432		(196)			(196)		1,821	1,821			
100018314	NASHVILLE	TN		06/27/2018		344,094		(241)			(241)		2,309	2,309			
100018319	LYNN	MA		06/27/2018		443,854		(21)			(21)		2,046	2,046			
100018328	SAN DIEGO	CA		06/27/2018		301,492		(81)			(81)		1,350	1,350			
100018329	FORT WORTH	TX		06/27/2018		106,566		(47)			(47)		971	971			
100018330	DAVENPORT	IA		06/27/2018		181,402		(16)			(16)		835	835			
100018331	BERLIN	CT		06/27/2018		145,381		(88)			(88)		822	822			
100018332	COSTA MESA	CA		06/27/2018		124,911		(177)			(177)		4,519	4,519			
100018338	PHOENIX	AZ		06/27/2018		104,412		(100)			(100)		2,831	2,831			
100018339	REDONDO BEACH	CA		06/27/2018		516,382		(206)			(206)		2,209	2,209			
100018340	MIDDLETOWN	PA		06/27/2018		123,755		(73)			(73)		546	546			
100018345	FORT COLLINS	CO		06/27/2018		121,304		(75)			(75)		537	537			
100018346	COLDWATER	MI		06/27/2018		123,299		(76)			(76)		707	707			
100018347	DENVER	CO		06/27/2018		247,762		(122)			(122)		1,077	1,077			
100018349	WINTER SPRINGS	FL		06/27/2018		160,156		(107)			(107)		691	691			
100018351	HERNDON	VA		06/27/2018		152,781		(38)			(38)		699	699			
100018352	TEMPE	AZ		06/27/2018		147,151		(118)			(118)		622	622			
100018354	WEATHERFORD	TX		06/27/2018		131,813		(92)			(92)		568	568			
100018355	SAN ANTONIO	TX		06/27/2018		122,849		(55)			(55)		580	580			
100018357	MONROE	GA		06/27/2018		130,521		(78)			(78)		608	608			
100018361	HOUSTON	TX		06/27/2018		87,806		(234)			(234)		5,525	5,525			
100018363	DALLAS	TX		06/27/2018		130,219		(102)			(102)		770	770			
100018376	GULF SHORES	AL		06/27/2018		143,024		(104)			(104)		409	409			
100018381	OLD LYME	CT		06/27/2018		292,160		(592)			(592)		4,493	4,493			
100018383	FARMINGTON	CT		06/27/2018		227,784		(12)			(12)		1,031	1,031			
100018384	FERNLEY	NV		06/27/2018		110,701		(89)			(89)		477	477			
100018393	CELINA	TX		06/27/2018		130,634		(68)			(68)		587	587			
100018402	PASO ROBLES	CA		06/27/2018		103,832		(94)			(94)		1,005	1,005			
100018407	MERIDIAN	ID		06/27/2018		136,438		(95)			(95)		757	757			
100018416	VACAVILLE	CA		06/27/2018		300,615		(97)			(97)		1,290	1,290			
100018420	HIALEAH	FL		06/27/2018		129,000		(93)			(93)		556	556			
100018424	SPRINGVILLE	CA		06/27/2018		124,303		(95)			(95)		358	358			
100018438	GALLATIN	TN		06/27/2018		178,181		(69)			(69)		1,153	1,153			
100018439	DALLAS	OR		06/27/2018		111,610		(101)			(101)		860	860			
100018440	PARK CITY	UT		06/27/2018		75,645		(2)			(2)		354	354			
100018441	HOUSTON	TX		06/27/2018		255,117		(75)			(75)		1,141	1,141			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		393,511		(103)			(103)		1,809	1,809			
100018447	LOS ANGELES	CA		06/27/2018		442,423		12			12		2,106	2,106			
100018449	BLUE SPRINGS	MO		06/27/2018		114,073		(50)			(50)		510	510			
100018450	OAKLAND	CA		06/27/2018		642,662		(88)			(88)		3,051	3,051			
100018462	SAVANNAH	GA		06/27/2018		114,734		(47)			(47)		491	491			
100019578	WEST PALM BEACH	FL		07/26/2018		192,248		(305)			(305)		942	942			
100019579	JACKSONVILLE	FL		07/26/2018		167,258		(35)			(35)		764	764			
100019581	CHICAGO	IL		07/26/2018		132,494		(43)			(43)		611	611			
100019582	SHERWOOD	AR		07/26/2018		121,191		(85)			(85)		504	504			
100019585	SHERWOOD	AR		07/26/2018		110,238		(77)			(77)		459	459			
100019589	CERRITOS	CA		07/26/2018		475,104		(72)			(72)		2,236	2,236			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019590	WELLS	ME		07/26/2018		136,775		(56)			(56)		635	635			
100019592	MONTGOMERY	AL		07/26/2018		139,722		(79)			(79)		1,105	1,105			
100019593	PENSACOLA	FL		07/26/2018		106,605		(44)			(44)		493	493			
100019598	SPRING	TX		07/26/2018		135,320		(63)			(63)		589	589			
100019612	TAYLORS	SC		07/26/2018		123,823		(50)			(50)		573	573			
100019615	FRESNO	CA		07/26/2018		203,023		(68)			(68)		997	997			
100019619	LONG BEACH	CA		07/26/2018		554,666		7			7		2,614	2,614			
100019620	LOS ANGELES	CA		07/26/2018		462,932		6			6		2,169	2,169			
100019621	DEERFIELD	IL		07/26/2018		256,485		(83)			(83)		1,123	1,123			
100019632	PLEASANTON	TX		07/26/2018		136,402		(94)			(94)		599	599			
100019635	AUBURN	AL		07/26/2018		170,740		(110)			(110)		733	733			
100019638	BOULDER	CO		07/26/2018		449,462		(67)			(67)		2,092	2,092			
100019642	SEVIERVILLE	TN		07/26/2018		144,958		(76)			(76)		655	655			
100019643	WOODBRIDGE	VA		07/26/2018		152,795		(104)			(104)		851	851			
100019644	SPRING VALLEY	CA		07/26/2018		336,317		(80)			(80)		1,414	1,414			
100019645	RAMSEY	NJ		07/26/2018		262,245		56			56		1,592	1,592			
100019653	HERNDON	VA		07/26/2018		245,567		(12)			(12)		1,177	1,177			
100019661	FALL RIVER	MA		07/26/2018		159,157		(80)			(80)		735	735			
100019667	YARDLEY	PA		07/26/2018		119,458		(81)			(81)		543	543			
100019668	KATY	TX		07/26/2018		144,625		(23)			(23)		663	663			
100019670	LOS ANGELES	CA		07/26/2018		428,310		(85)			(85)		2,069	2,069			
100019672	LOS ANGELES	CA		07/26/2018		408,047		(139)			(139)		4,148	4,148			
100019674	HENRICO	VA		07/26/2018		148,724		(100)			(100)		825	825			
100019681	SAN ANTONIO	TX		07/26/2018		140,205		(142)			(142)		908	908			
100019684	BURLINGTON	VT		07/26/2018		286,361		42			42		1,383	1,383			
100019685	PHOENIX	AZ		07/26/2018		143,934		(141)			(141)		903	903			
100019687	ANAHEIM	CA		07/26/2018		316,198		(15)			(15)		1,519	1,519			
100019689	ENGLEWOOD	CO		07/26/2018		344,873		(110)			(110)		1,501	1,501			
100019690	SPRINGVILLE	UT		07/26/2018		117,592		(74)			(74)		972	972			
100019704	PRINCETON	TX		07/26/2018		370,669		(37)			(37)		1,762	1,762			
100019705	COLLEGE STATION	TX		07/26/2018		120,961		(73)			(73)		510	510			
100019707	FORT WORTH	TX		07/26/2018		107,933		(101)			(101)		840	840			
100019709	NOKOMIS	FL		07/26/2018		120,956		(77)			(77)		700	700			
100019713	HANFORD	CA		07/26/2018		154,252		(62)			(62)		683	683			
100019714	PHOENIX	AZ		07/26/2018		135,926		(124)			(124)		1,280	1,280			
100019715	ANN ARBOR	MI		07/26/2018		43,886		(423)			(423)		23,724	23,724			
100019720	DES MOINES	IA		07/26/2018		129,491		(24)			(24)		605	605			
100019722	PHOENIX	AZ		07/26/2018		145,757		(75)			(75)		617	617			
100019726	ELK GROVE	CA		07/26/2018		151,509		(222)			(222)		7,293	7,293			
100019727	ANN ARBOR	MI		07/26/2018		168,089		(98)			(98)		738	738			
100019729	TUCSON	AZ		07/26/2018		124,453		(71)			(71)		529	529			
100019730	CEDAR CITY	UT		07/26/2018		140,160		(80)			(80)		592	592			
100019733	DOWNEY	CA		07/26/2018		287,587		(160)			(160)		1,416	1,416			
100019737	DAVIS	CA		07/26/2018		429,303		(179)			(179)		2,252	2,252			
100019739	DAVIS	CA		07/26/2018		433,531		(132)			(132)		2,172	2,172			
100019740	LITTLETON	CO		07/26/2018		127,952		(106)			(106)		735	735			
100019745	TUCSON	AZ		07/26/2018		131,995		(118)			(118)		1,378	1,378			
100019746	SAN DIEGO	CA		07/26/2018		239,500		(68)			(68)		1,446	1,446			
100019747	DOWNINGTOWN	PA		07/26/2018		118,312		(49)			(49)		545	545			
100019748	TEMPE	AZ		07/26/2018		157,471		(58)			(58)		708	708			
100019754	FORT WORTH	TX		07/26/2018		166,471		(232)			(232)		3,416	3,416			
100019755	GREENBRIER	TN		07/26/2018		172,799		(113)			(113)		741	741			
100019757	MURFREESBORO	TN		07/26/2018		125,070		(96)			(96)		534	534			
100019759	LAKEWOOD	CO		07/26/2018		300,987		(66)			(66)		1,343	1,343			
100019763	CLOVIS	CA		07/26/2018		174,105		(90)			(90)		515	515			
100019766	RENO	NV		07/26/2018		168,890		(64)			(64)		1,649	1,649			
100019767	CLOVIS	CA		07/26/2018		161,341		(112)			(112)		691	691			
100019771	ROYSE CITY	TX		07/26/2018		138,497		(48)			(48)		614	614			
100019777	BOISE	ID		07/26/2018		108,580		(125)			(125)		686	686			
100019779	EAST STROUDSBURG	PA		07/26/2018		114,899		(53)			(53)		511	511			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019780	WINTER PARK	FL		07/26/2018		127,954		(77)			(77)		929	929			
100019781	SAN ANTONIO	TX		07/26/2018		112,011		(155)			(155)		1,404	1,404			
100019784	MECHANICSBURG	PA		07/26/2018		153,597		(60)			(60)		667	667			
100019789	SAN DIEGO	CA		07/26/2018		170,963		(115)			(115)		718	718			
100019791	PROVIDENCE	RI		07/26/2018		136,797		(88)			(88)		575	575			
100019793	THE COLONY	TX		07/26/2018		153,155		(87)			(87)		660	660			
100019796	THE COLONY	TX		07/26/2018		149,508		(85)			(85)		644	644			
100019798	FORT WORTH	TX		07/26/2018		127,477		(89)			(89)		656	656			
100019802	LAKE HARMONY	PA		07/26/2018		155,694		(90)			(90)		691	691			
100019804	BAKERSFIELD	CA		07/26/2018		127,369		(77)			(77)		559	559			
100019806	CONROE	TX		07/26/2018		127,026		(97)			(97)		542	542			
100019809	BREINIGSVILLE	PA		07/26/2018		160,160		(56)			(56)		739	739			
100019811	VILAS	NC		07/26/2018		115,244		(62)			(62)		517	517			
100019815	BRADENTON	FL		07/26/2018		160,878		(104)			(104)		677	677			
100019816	THE WOODLANDS	TX		07/26/2018		128,818		(28)			(28)		586	586			
100019827	BRYANS ROAD	MD		07/26/2018		224,085		(704)			(704)		23,432	23,432			
100019828	EL PASO	TX		07/26/2018		113,765		(108)			(108)		918	918			
100019832	BLUE SPRINGS	MO		07/30/2018		104,452		(135)			(135)		904	904			
100019835	BELLFLOWER	CA		07/30/2018		234,025		(69)			(69)		1,189	1,189			
100019846	VISALIA	CA		07/30/2018		118,498		(104)			(104)		500	500			
100019849	MIAMI	FL		07/30/2018		131,715		(89)			(89)		568	568			
100019853	WAIPAHU	HI		07/30/2018		101,424		(318)			(318)		7,379	7,379			
100019854	PHOENIX	AZ		07/30/2018		137,646		(41)			(41)		649	649			
100019856	SALEM	MA		07/30/2018		218,436		(98)			(98)		971	971			
100019865	FAIRFAX	VA		07/30/2018		188,758		(83)			(83)		1,551	1,551			
100019866	ARLINGTON	VA		07/30/2018		152,884		(133)			(133)		1,828	1,828			
100019871	DENVER	CO		07/30/2018		118,550		(110)			(110)		495	495			
100019872	FORNEY	TX		07/30/2018		172,701		(143)			(143)		706	706			
100019874	ROUND ROCK	TX		07/30/2018		264,336		(91)			(91)		1,150	1,150			
100019886	ABILENE	TX		07/30/2018		107,435		(118)			(118)		1,466	1,466			
100019899	NEW BRAUNFELS	TX		07/30/2018		121,482		(67)			(67)		531	531			
100019902	ASHEVILLE	NC		07/30/2018		146,522		(99)			(99)		641	641			
100019903	STEPHENS CITY	VA		07/30/2018		90,665		(113)			(113)		3,237	3,237			
100019904	MERCED	CA		07/30/2018		113,146		(105)			(105)		476	476			
100019906	UNIVERSITY CITY	MO		07/30/2018		152,035		(82)			(82)		671	671			
100019907	BAKERSFIELD	CA		07/30/2018		110,688		(97)			(97)		593	593			
100019911	WILMINGTON	DE		07/30/2018		149,873		(53)			(53)		678	678			
100019913	MIDLOTHIAN	VA		07/30/2018		110,503		(169)			(169)		1,270	1,270			
100019914	AUSTIN	TX		07/30/2018		162,177		(108)			(108)		690	690			
100019916	FLOWER MOUND	TX		07/30/2018		158,748		(80)			(80)		716	716			
100019917	COLLEGE STATION	TX		07/30/2018		14,216		(11)			(11)		2,911	2,911			
100019922	SAN BERNARDINO	CA		07/30/2018		228,494		(106)			(106)		975	975			
100019926	CARROLLTON	TX		07/30/2018		183,622		(117)			(117)		788	788			
100019937	NORFOLK	VA		07/30/2018		148,551		(14)			(14)		701	701			
100019945	HAVERTOWN	PA		07/30/2018		115,641		(45)			(45)		545	545			
100019948	GLENSHAW	PA		07/30/2018		183,053		(20)			(20)		889	889			
100019950	FREDERICK	MD		07/30/2018		180,866		(69)			(69)		785	785			
100019957	NASHVILLE	TN		07/30/2018		243,710		(149)			(149)		1,027	1,027			
100019958	MENIFEE	CA		07/30/2018		112,000		(107)			(107)		573	573			
100019964	LAS VEGAS	NV		07/30/2018		214,040		(136)			(136)		901	901			
100019976	MARIETTA	GA		07/30/2018		160,271		(102)			(102)		724	724			
100019977	CANTON	GA		07/30/2018		135,470		(94)			(94)		592	592			
100019984	HOUSTON	TX		07/30/2018		119,974		(105)			(105)		635	635			
100019986	SAINT PAUL	MN		07/30/2018		131,863		(106)			(106)		559	559			
100019987	BOWLING GREEN	KY		07/30/2018		168,561		(103)			(103)		706	706			
100019988	LITTLE ELM	TX		07/30/2018		115,430		(49)			(49)		928	928			
100019990	TAMPA	FL		07/30/2018		551,811		(190)			(190)		2,412	2,412			
100019995	SAN DIEGO	CA		07/30/2018		295,510		(151)			(151)		1,243	1,243			
100019998	PHILADELPHIA	PA		07/30/2018		121,713		(65)			(65)		883	883			
100020003	SAN JOSE	CA		07/30/2018		809,164		(256)			(256)		3,503	3,503			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020004	HUMBLE	TX		07/30/2018		119,593		(137)			(137)		542	542			
100020005	SANTA ROSA	CA		07/30/2018		247,092		(132)			(132)		997	997			
100020006	TUCSON	AZ		07/30/2018		118,978		(99)			(99)		504	504			
100020010	ATHENS	GA		07/30/2018		105,615		(82)			(82)		798	798			
100020016	AUSTIN	TX		07/30/2018		133,622		(107)			(107)		566	566			
100020018	BELTON	TX		07/30/2018		107,944		(119)			(119)		809	809			
100020022	EVANS	CO		07/30/2018		155,177		(106)			(106)		652	652			
100020025	MARANA	AZ		07/30/2018		114,548		(101)			(101)		484	484			
100020027	OVERLAND PARK	KS		07/30/2018		127,482		(98)			(98)		533	533			
100020036	DENVER	CO		07/30/2018		372,324		(631)			(631)		30,003	30,003			
100020042	SAN DIEGO	CA		07/30/2018		134,918		(299)			(299)		3,088	3,088			
100020131	ACWORTH	GA		07/17/2018		145,715		(101)			(101)		637	637			
100020132	HARRISVILLE	UT		07/17/2018		112,534		(98)			(98)		475	475			
100020134	BENTON	AR		07/17/2018		126,018		(111)			(111)		521	521			
100020135	JACKSONVILLE	FL		07/17/2018		120,455		(126)			(126)		863	863			
100020137	ATASCADERO	CA		07/17/2018		270,375		(92)			(92)		1,146	1,146			
100020138	PHOENIX	AZ		07/17/2018		110,204		(57)			(57)		473	473			
100020140	PHILADELPHIA	PA		07/17/2018		100,717		(71)			(71)		1,065	1,065			
100020148	YOUNGSVILLE	LA		07/17/2018		138,800		(77)			(77)		623	623			
100020151	FORT MILL	SC		07/17/2018		134,643		(74)			(74)		601	601			
100020155	FORNEY	TX		07/17/2018		143,510		(99)			(99)		627	627			
100020156	NAMPA	ID		07/17/2018		141,652		(176)			(176)		764	764			
100020160	WILMINGTON	DE		07/17/2018		114,524		(91)			(91)		476	476			
100020164	BALDWIN PARK	CA		07/17/2018		324,049		(148)			(148)		1,422	1,422			
100020165	ST HELENS	OR		07/17/2018		117,003		(137)			(137)		820	820			
100020169	BEAVERTON	OR		07/17/2018		311,643		(147)			(147)		1,261	1,261			
100020173	SAN YSIDRO	CA		07/17/2018		227,923		(101)			(101)		962	962			
100020178	EL MONTE	CA		07/17/2018		358,195		8			8		1,798	1,798			
100020186	PLACENTIA	CA		07/17/2018		333,401		(84)			(84)		1,545	1,545			
100020189	CARROLLTON	TX		07/17/2018		172,825		(111)			(111)		742	742			
100020196	CAROLINA BEACH	NC		07/17/2018		191,726		(48)			(48)		893	893			
100020199	LEHI	UT		07/17/2018		187,917		(35)			(35)		583	583			
100020212	JACKSONVILLE	FL		07/17/2018		144,419		(127)			(127)		601	601			
100020214	JACKSONVILLE	FL		07/17/2018		105,419		(165)			(165)		963	963			
100020215	MINNEAPOLIS	MN		07/17/2018		169,849		(203)			(203)		4,135	4,135			
100020219	CAROLINA BEACH	NC		07/17/2018		217,363		(112)			(112)		897	897			
100020221	BILLINGS	MT		07/17/2018		119,714		(113)			(113)		520	520			
100020222	GALVESTON	TX		07/17/2018		183,673		(128)			(128)		771	771			
100020224	PORTLAND	OR		07/17/2018		333,393		(185)			(185)		1,911	1,911			
100020225	CAPE CORAL	FL		07/17/2018		118,123		(97)			(97)		500	500			
100020226	SANTA CLARITA	CA		07/17/2018		139,737		(134)			(134)		829	829			
100020227	GREENWOOD	IN		07/17/2018		122,528		(121)			(121)		671	671			
100020228	PROSPECT	CT		07/17/2018		300,470		(134)			(134)		1,274	1,274			
100020229	HOLLYWOOD	FL		07/17/2018		267,521		(107)			(107)		1,174	1,174			
100020236	COLORADO SPRINGS	CO		07/17/2018		183,413		(101)			(101)		813	813			
100020241	MINNEAPOLIS	MN		07/17/2018		102,504		(212)			(212)		2,138	2,138			
100020247	PLANT CITY	FL		07/17/2018		165,880		(96)			(96)		710	710			
100020249	ATLANTA	GA		07/17/2018		167,028		(148)			(148)		1,827	1,827			
100020250	HUMBLE	TX		07/17/2018		141,255		(111)			(111)		1,150	1,150			
100020253	CAPE CORAL	FL		07/17/2018		148,907		(150)			(150)		738	738			
100020255	AULT	CO		07/17/2018		141,246		(202)			(202)		1,313	1,313			
100020262	RALEIGH	NC		07/17/2018		124,665		(86)			(86)		542	542			
100020267	ODENVILLE	AL		07/17/2018		127,480		(86)			(86)		522	522			
100020272	GRAHAM	NC		07/17/2018		113,730		(78)			(78)		468	468			
100020275	MURFREESBORO	TN		07/17/2018		111,507		(78)			(78)		477	477			
100020280	GILBERT	AZ		07/17/2018		216,645		(155)			(155)		1,158	1,158			
100020281	LOMITA	CA		07/17/2018		390,744		(98)			(98)		1,811	1,811			
100020288	LEICESTER	NC		07/17/2018		238,442		(119)			(119)		1,227	1,227			
100020289	SAINT PAUL	MN		07/17/2018		149,107		(102)			(102)		623	623			
100020294	RUSSELLVILLE	AR		07/17/2018		147,115		(113)			(113)		599	599			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020301	MARTINSBURG	WV		07/17/2018		108,698		(66)			(66)		461	461			
100020302	FRESNO	CA		07/17/2018		119,084		(103)			(103)		324	324			
100020303	JACKSON	CA		07/17/2018		172,431		(51)			(51)		825	825			
100020304	GROVER BEACH	CA		07/17/2018		306,324		(197)			(197)		1,284	1,284			
100020305	LAS VEGAS	NV		07/17/2018		229,740		(125)			(125)		908	908			
100020308	CATHEDRAL CITY	CA		07/17/2018		381,740		(139)			(139)		1,584	1,584			
100020315	LAKE WORTH	FL		07/17/2018		274,613		(94)			(94)		1,171	1,171			
100020319	DENVER	CO		07/17/2018		332,707		(229)			(229)		2,226	2,226			
100020332	LANCASTER	CA		07/17/2018		157,195		(106)			(106)		630	630			
100020334	DALLAS	TX		07/17/2018		131,773		(122)			(122)		881	881			
100020341	LONGVIEW	TX		07/17/2018		127,362		(111)			(111)		485	485			
100020345	BARNEGAT	NJ		07/17/2018		114,733		(115)			(115)		453	453			
100020348	TUCSON	AZ		07/27/2018		107,885		(92)			(92)		702	702			
100020349	PLAINFIELD	NJ		07/27/2018		178,013		(340)			(340)		671	671			
100020351	BAILEY	CO		07/27/2018		398,430		(142)			(142)		1,688	1,688			
100020361	OAKLAND	CA		07/27/2018		232,440		(140)			(140)		995	995			
100020362	ENGLEWOOD	FL		07/27/2018		317,195		(1,680)			(1,680)		20,778	20,778			
100020363	HAGERSTOWN	MD		07/27/2018		129,195		(124)			(124)		646	646			
100020368	MONTEREY	CA		07/27/2018		288,870		(122)			(122)		1,288	1,288			
100020369	WILMINGTON	NC		07/27/2018		121,475		(86)			(86)		469	469			
100020371	VIRGINIA BEACH	VA		07/27/2018		155,304		(105)			(105)		656	656			
100020374	MILTON	FL		07/27/2018		129,776		(115)			(115)		537	537			
100020375	LOMPOC	CA		07/27/2018		226,282		(145)			(145)		890	890			
100020378	RIPON	CA		07/27/2018		353,155		14			14		1,701	1,701			
100020386	POMPANO BEACH	FL		07/27/2018		211,460		(220)			(220)		862	862			
100020388	ANOKA	MN		07/27/2018		143,797		(110)			(110)		592	592			
100020399	SYKESVILLE	MD		07/27/2018		192,422		(84)			(84)		829	829			
100020406	LACEY	WA		07/27/2018		229,895		(171)			(171)		938	938			
100020410	GRAND RAPIDS	MI		07/27/2018		146,196		(85)			(85)		626	626			
100020418	SACRAMENTO	CA		07/27/2018		234,485		(110)			(110)		1,035	1,035			
100020419	PFLUGERVILLE	TX		07/27/2018		123,272		(106)			(106)		521	521			
100020421	SAN DIEGO	CA		07/27/2018		278,325		(48)			(48)		1,262	1,262			
100020433	LAS VEGAS	NV		07/27/2018		127,155		(138)			(138)		935	935			
100020440	ASHBURN	VA		07/27/2018		272,123		(66)			(66)		1,262	1,262			
100023191	CHARLOTTE	NC		08/16/2018		152,991		(65)			(65)		694	694			
100023193	NEW ORLEANS	LA		08/16/2018		153,834		(6)			(6)		1,912	1,912			
100023201	BEAR	DE		08/16/2018		199,835		(48)			(48)		1,215	1,215			
100023211	MIAMI	FL		08/16/2018		129,980		(89)			(89)		546	546			
100023214	SALVO	NC		08/16/2018		204,313		(68)			(68)		859	859			
100023218	AUSTIN	TX		08/16/2018		196,375		(45)			(45)		836	836			
100023219	JACKSONVILLE	FL		08/16/2018		118,277		(99)			(99)		493	493			
100023220	AUSTIN	TX		08/16/2018		289,183		(66)			(66)		1,232	1,232			
100023227	PENSACOLA	FL		08/16/2018		132,227		(21)			(21)		612	612			
100023231	MURFREESBORO	TN		08/16/2018		160,325		(59)			(59)		721	721			
100023232	WESLEY CHAPEL	FL		08/16/2018		164,723		(104)			(104)		652	652			
100023242	KISSIMMEE	FL		08/16/2018		213,995		(352)			(352)		13,460	13,460			
100023245	EUSTIS	FL		08/16/2018		135,273		(95)			(95)		731	731			
100023248	TUCSON	AZ		08/16/2018		138,440		(119)			(119)		573	573			
100023256	DENVER	CO		08/16/2018		298,674		(122)			(122)		1,219	1,219			
100023258	HAMMOND	IN		08/16/2018		110,834		(84)			(84)		452	452			
100023261	EDINBURG	TX		08/16/2018		238,795		(85)			(85)		1,017	1,017			
100023262	SAN PEDRO	CA		08/16/2018		549,486		(237)			(237)		2,273	2,273			
100023263	JACKSONVILLE	FL		08/16/2018		124,054		(101)			(101)		518	518			
100023267	VIRGINIA BCH	VA		08/16/2018		167,339		(105)			(105)		968	968			
100023274	BALTIMORE	MD		08/16/2018		162,259		16			16		759	759			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		220,905		(79)			(79)		898	898			
100023279	HARTFORD	CT		08/16/2018		134,375		(96)			(96)		582	582			
100023280	LAS VEGAS	NV		08/16/2018		206,145							905	905			
100023282	CORINTH	TX		08/16/2018		154,872		(63)			(63)		654	654			
100023285	MEBANE	NC		08/16/2018		109,990		(79)			(79)		465	465			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023289	MESA	AZ		08/16/2018		132,531		(104)			(104)		715	715			
100023290	LEXINGTON	KY		08/16/2018		145,527		(65)			(65)		800	800			
100023294	LAKEWOOD	CO		08/16/2018		148,321		(32)			(32)		694	694			
100023297	MANASSAS PARK	VA		08/16/2018		137,937		(163)			(163)		2,476	2,476			
100023301	PHELAN	CA		08/16/2018		189,573		(5)			(5)		9,518	9,518			
100023302	MC KEES ROCKS	PA		08/16/2018		128,189		(108)			(108)		583	583			
100023312	EAST POINT	GA		08/16/2018		108,889		(70)			(70)		591	591			
100023320	HERMITAGE	TN		08/16/2018		155,192		(168)			(168)		617	617			
100023328	OKLAHOMA CITY	OK		08/16/2018		121,988		(84)			(84)		486	486			
100023329	PEORIA	AZ		08/16/2018		115,986		(138)			(138)		1,361	1,361			
100023332	AMBLER	PA		08/16/2018		174,728		(53)			(53)		1,456	1,456			
100023333	ASHEVILLE	NC		08/16/2018		170,694		(97)			(97)		727	727			
100023339	JACKSONVILLE	FL		08/16/2018		131,170		(91)			(91)		555	555			
100023341	FORT MYERS BEACH	FL		08/16/2018		184,967		(84)			(84)		2,256	2,256			
100023342	BURNET	TX		08/16/2018		111,207		(93)			(93)		458	458			
100023345	HACKETTSTOWN	NJ		08/16/2018		108,308		(74)			(74)		753	753			
100023349	DENTON	TX		08/16/2018		147,578		(232)			(232)		1,740	1,740			
100023361	FREDERICKSBURG	VA		08/16/2018		361,488		(110)			(110)		1,535	1,535			
100023367	MEDFORD	OR		08/16/2018		146,097		(81)			(81)		616	616			
100023373	CALHOUN	GA		08/16/2018		165,130		(109)			(109)		928	928			
100023374	LANCASTER	TX		08/16/2018		167,984		(120)			(120)		876	876			
100023375	MCKINLEYVILLE	CA		08/16/2018		205,539		(114)			(114)		1,516	1,516			
100023376	BRYAN	TX		08/16/2018		146,582		(97)			(97)		755	755			
100023378	CARY	NC		08/16/2018		116,123		(52)			(52)		517	517			
100023381	CYPRESS	CA		08/16/2018		332,842		(71)			(71)		1,508	1,508			
100023393	APOLLO BEACH	FL		08/16/2018		94,944		(67)			(67)		408	408			
100023397	CLOQUET	MN		08/16/2018		115,821		(124)			(124)		677	677			
100023398	CYPRESS	TX		08/16/2018		117,177		(70)			(70)		499	499			
100023403	IMPERIAL BEACH	CA		08/16/2018		289,751		(60)			(60)		1,363	1,363			
100023411	RIO RANCHO	NM		08/16/2018		130,664		(95)			(95)		725	725			
100023415	LAWRENCEVILLE	GA		08/16/2018		105,334		(164)			(164)		2,594	2,594			
100023416	HENDERSON	NV		08/16/2018		167,785		(150)			(150)		662	662			
100023427	MIAMI	FL		08/16/2018		129,326		(92)			(92)		567	567			
100023428	JACKSONVILLE	FL		08/16/2018		151,076		(61)			(61)		638	638			
100023443	VALLEJO	CA		08/16/2018		314,599		(146)			(146)		1,345	1,345			
100023446	SACRAMENTO	CA		08/16/2018		297,954		(531)			(531)		1,986	1,986			
100023450	SAN DIEGO	CA		08/16/2018		176,511		(60)			(60)		794	794			
100023451	PERRIS	CA		08/16/2018		169,433		(111)			(111)		690	690			
100023458	KRUM	TX		08/16/2018		139,025		(123)			(123)		550	550			
100023461	NORTH LAS VEGAS	NV		08/16/2018		146,339		(83)			(83)		623	623			
100023469	ASHEVILLE	NC		09/04/2018		116,863		(85)			(85)		471	471			
100023470	BROOKLYN PARK	MN		09/04/2018		110,614		(94)			(94)		472	472			
100023472	KATY	TX		09/04/2018		125,982		(83)			(83)		548	548			
100023473	LAS VEGAS	NV		09/04/2018		118,249		(101)			(101)		501	501			
100023476	ARLINGTON	TX		09/04/2018		127,472		(147)			(147)		722	722			
100023478	VIRGINIA BEACH	VA		09/04/2018		108,728		(91)			(91)		472	472			
100023484	RINGWOOD	NJ		09/04/2018		325,353		(100)			(100)		2,138	2,138			
100023485	KATY	TX		09/04/2018		160,622		(51)			(51)		738	738			
100023491	FRANKLIN	NC		09/04/2018		109,236		(127)			(127)		1,179	1,179			
100023500	LAS VEGAS	NV		09/04/2018		118,893		(138)			(138)		661	661			
100023503	RICHLAND	WA		09/04/2018		159,283		(138)			(138)		838	838			
100023516	NEWARK	DE		09/04/2018		188,487		(95)			(95)		1,313	1,313			
100023517	BERWYN	PA		09/04/2018		232,298		(35)			(35)		1,090	1,090			
100023518	TUCSON	AZ		09/04/2018		118,508		(113)			(113)		486	486			
100023524	HENDERSONVILLE	NC		09/04/2018		129,099		(107)			(107)		550	550			
100023525	ROUND LAKE	IL		09/04/2018		124,177		(102)			(102)		574	574			
100023529	GLEN ROCK	PA		09/04/2018		148,042		(106)			(106)		630	630			
100023534	LAFAYETTE HILL	PA		09/04/2018		257,510		(71)			(71)		1,164	1,164			
100023540	NORCROSS	GA		09/04/2018		136,623		(117)			(117)		974	974			
100023541	GETTYSBURG	PA		09/04/2018		127,400		(200)			(200)		2,836	2,836			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023542	BLACKLICK	OH		09/04/2018		110,698		(65)			(65)		452	452			
100023543	FULLERTON	CA		09/04/2018		654,802		(256)			(256)		2,903	2,903			
100023547	REDMOND	WA		09/04/2018		647,595		(321)			(321)		2,781	2,781			
100023551	DES MOINES	IA		09/04/2018		116,873		(62)			(62)		511	511			
100023553	FORT WORTH	TX		09/04/2018		141,460		(120)			(120)		548	548			
100023555	STILLWATER	OK		09/04/2018		162,799		(134)			(134)		675	675			
100023558	SARASOTA	FL		09/04/2018		148,713		(49)			(49)		1,936	1,936			
100023559	MONTEBELLO	CA		09/04/2018		517,398		(309)			(309)		2,513	2,513			
100023560	OWINGS MILLS	MD		09/04/2018		176,216		(75)			(75)		786	786			
100023562	LAKE JACKSON	TX		09/04/2018		73,973		(239)			(239)		12,469	12,469			
100023563	SAN DIEGO	CA		09/04/2018		580,758		(227)			(227)		2,491	2,491			
100023573	THORNTON	CO		09/04/2018		139,983		(147)			(147)		560	560			
100023575	MEMPHIS	TN		09/04/2018		111,222		(67)			(67)		482	482			
100023580	GREENACRES	FL		09/04/2018		122,168		(108)			(108)		594	594			
100023581	GRAND RAPIDS	MI		09/04/2018		125,158		(89)			(89)		508	508			
100023585	CAPE CORAL	FL		09/04/2018		95,141		(203)			(203)		942	942			
100023592	ROUND ROCK	TX		09/04/2018		262,997		(33)			(33)		1,220	1,220			
100023594	DUBLIN	CA		09/04/2018		99,756		(103)			(103)		2,006	2,006			
100023598	OCEAN CITY	NJ		09/04/2018		164,704		(114)			(114)		698	698			
100023599	GIRDWOOD	AK		09/04/2018		148,748		(268)			(268)		3,795	3,795			
100023600	COLLEGE STATION	TX		09/04/2018		178,016		12			12		877	877			
100023602	COLLEGE STATION	TX		09/04/2018		178,016		12			12		877	877			
100023603	COLLEGE STATION	TX		09/04/2018		178,016		12			12		877	877			
100023606	COLLEGE STATION	TX		09/04/2018		178,016		12			12		877	877			
100023607	YORK	SC		09/04/2018		111,182		(82)			(82)		451	451			
100023608	FLORIDA CITY	FL		09/04/2018		139,761		(106)			(106)		582	582			
100023610	ANSONIA	CT		09/04/2018		147,787		(298)			(298)		3,171	3,171			
100023612	SALTON CITY	CA		09/04/2018		132,877		(102)			(102)		560	560			
100023622	PHOENIX	AZ		09/04/2018		142,659		(243)			(243)		491	491			
100023623	LAFAYETTE	LA		09/04/2018		150,164		(117)			(117)		581	581			
100023624	ROYAL OAK	MI		09/04/2018		159,890		(84)			(84)		668	668			
100023628	ORLANDO	FL		09/04/2018		230,843		(39)			(39)		1,147	1,147			
100023633	KANSAS CITY	MO		09/04/2018		76,814		(257)			(257)		2,990	2,990			
100023634	ORANGE BEACH	AL		09/04/2018		210,087		(134)			(134)		879	879			
100023635	SAN ANTONIO	TX		09/04/2018		107,539		(131)			(131)		959	959			
100023640	FOUNTAIN VALLEY	CA		09/04/2018		339,076		(69)			(69)		1,588	1,588			
100023642	EDGEWATER	NJ		09/04/2018		273,751		292			292		(16,742)	(16,742)			
100023645	COLLEGE STATION	TX		09/04/2018		228,641		(117)			(117)		969	969			
100023646	FORT WORTH	TX		09/04/2018		147,153		(105)			(105)		635	635			
100023647	BARRE	VT		09/04/2018		119,503		(99)			(99)		621	621			
100023650	BROKEN ARROW	OK		09/04/2018		35,671		(1,077)			(1,077)		15,758	15,758			
100023651	KISSIMMEE	FL		09/04/2018		120,488		(97)			(97)		830	830			
100023654	DORAL	FL		09/04/2018		175,025		(10)			(10)		783	783			
100023659	PFLUGERVILLE	TX		09/04/2018		87,945		(316)			(316)		8,378	8,378			
100023683	PORTLAND	OR		09/04/2018		481,409		(183)			(183)		1,984	1,984			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		129,697		(92)			(92)		532	532			
100023698	MORENO VALLEY	CA		09/04/2018		133,811		(71)			(71)		606	606			
100023700	GALVESTON	TX		09/04/2018		138,080		(112)			(112)		558	558			
100023702	SHADY SIDE	MD		09/04/2018		176,484		(45)			(45)		893	893			
100023706	ALBUQUERQUE	NM		09/04/2018		97,020		(184)			(184)		1,719	1,719			
100023711	EULESS	TX		09/04/2018		172,004		(116)			(116)		686	686			
100023718	NIANTIC	CT		09/04/2018		169,260		25			25		921	921			
100023721	GARLAND	TX		09/04/2018		128,844		(138)			(138)		956	956			
100023724	SAN DIEGO	CA		09/04/2018		154,217		(147)			(147)		955	955			
100023725	HOLLYWOOD	FL		09/04/2018		213,627		(155)			(155)		998	998			
100023729	CHENEY	WA		09/04/2018		168,843		(105)			(105)		678	678			
100023730	LEHIGH ACRES	FL		09/04/2018		126,337		(102)			(102)		511	511			
100023738	SAN DIEGO	CA		09/04/2018		126,299		(86)			(86)		1,505	1,505			
100023741	GREENSBORO	NC		09/04/2018		109,280		(81)			(81)		308	308			
100023750	MANSFIELD	TX		09/04/2018		190,395		(113)			(113)		1,046	1,046			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023767	OXFORD	NJ		09/04/2018		158,366		(152)			(152)		626	626			
100023783	DACULA	GA		09/04/2018		138,971		(141)			(141)		534	534			
100023785	YOUNGSVILLE	LA		09/04/2018		133,614		(84)			(84)		556	556			
100023786	VISALIA	CA		09/04/2018		130,734		(108)			(108)		503	503			
100023788	CORPUS CHRISTI	TX		09/04/2018		126,829		(108)			(108)		491	491			
100023796	DULUTH	GA		09/04/2018		134,101		(129)			(129)		688	688			
100023797	SPRINGFIELD	VA		09/04/2018		332,079		(84)			(84)		1,522	1,522			
100023798	FLINT	TX		09/04/2018		123,214		(108)			(108)		479	479			
100023804	MIDDLETOWN	PA		09/04/2018		171,715		(148)			(148)		787	787			
100023807	KATY	TX		09/04/2018		196,927		(148)			(148)		1,377	1,377			
100023809	EULESS	TX		09/04/2018		125,476		(649)			(649)		2,087	2,087			
100023810	CARROLLTON	TX		09/04/2018		187,369		(118)			(118)		791	791			
100023812	OCALA	FL		09/04/2018		129,324		(129)			(129)		327	327			
100023823	AUSTIN	TX		09/04/2018		239,569		(26)			(26)		1,421	1,421			
100023831	FRESNO	CA		09/04/2018		193,983		(122)			(122)		818	818			
100023832	VISALIA	CA		09/04/2018		134,326		(130)			(130)		557	557			
100023834	MIAMI	FL		09/04/2018		172,666		(139)			(139)		767	767			
100023835	STEWARTSVILLE	NJ		09/04/2018		155,578		(96)			(96)		642	642			
100023836	DOUGLASVILLE	GA		09/04/2018		121,526		(84)			(84)		717	717			
100023845	MEMPHIS	TN		09/04/2018		110,489		(88)			(88)		438	438			
100023854	VALLEJO	CA		09/10/2018		191,510		(53)			(53)		955	955			
100023857	DALLAS	TX		09/10/2018		107,296		(55)			(55)		464	464			
100023859	SAN ANTONIO	TX		09/10/2018		215,216		(230)			(230)		10,986	10,986			
100023866	MIAMI	FL		09/10/2018		367,791		(200)			(200)		1,417	1,417			
100023867	POWDER SPRINGS	GA		09/10/2018		115,206		(86)			(86)		477	477			
100023873	CATONSVILLE	MD		09/10/2018		215,934		(59)			(59)		913	913			
100023877	RICHMOND	VA		09/10/2018		267,576		(131)			(131)		1,265	1,265			
100023884	ALBUQUERQUE	NM		09/10/2018		137,403		(115)			(115)		724	724			
100023886	LINCOLN	CA		09/10/2018		197,182		(111)			(111)		844	844			
100023887	ALEXANDRIA	VA		09/10/2018		240,949		(582)			(582)		12,064	12,064			
100023897	MONTGOMERY	TX		09/10/2018		164,920		(107)			(107)		662	662			
100023899	SHORELINE	WA		09/10/2018		192,123		(52)			(52)		875	875			
100023905	LANCASTER	PA		09/10/2018		102,439		(56)			(56)		2,439	2,439			
100023906	SANTA MONICA	CA		09/10/2018		804,174		(213)			(213)		10,479	10,479			
100023911	RICEVILLE	TN		09/10/2018		121,113		(99)			(99)		604	604			
100023914	AUBURN	CA		09/10/2018		305,513		(197)			(197)		1,356	1,356			
100023916	NEW BRAUNFELS	TX		09/10/2018		254,295		(120)			(120)		1,037	1,037			
100023929	MONUMENT	CO		09/10/2018		195,426		(112)			(112)		827	827			
100023934	WEST PALM BEACH	FL		09/10/2018		190,105		(562)			(562)		2,103	2,103			
100023935	FARMINGTON HILLS	MI		09/10/2018		162,298		(118)			(118)		628	628			
100023936	LOS ANGELES	CA		09/10/2018		196,086		(176)			(176)		4,581	4,581			
100023937	FOX ISLAND	WA		09/10/2018		127,081		(106)			(106)		546	546			
100023944	ALBUQUERQUE	NM		09/10/2018		124,109		(259)			(259)		2,983	2,983			
100023945	ALBUQUERQUE	NM		09/10/2018		125,277		(157)			(157)		1,595	1,595			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		203,737		(113)			(113)		3,163	3,163			
100023955	SAN TAN VLY	AZ		09/10/2018		138,258		(31)			(31)		633	633			
100023956	AUSTIN	TX		09/10/2018		138,877		(155)			(155)		1,106	1,106			
100023957	LOS ANGELES	CA		09/10/2018		480,627		(696)			(696)		1,777	1,777			
100023958	STATESBORO	GA		09/10/2018		129,179		(98)			(98)		499	499			
100023959	MOUNT DORA	FL		09/10/2018		116,173		(112)			(112)		454	454			
100023960	ROYAL OAK	MI		09/10/2018		44,525		(136)			(136)		1,375	1,375			
100023961	REDLANDS	CA		09/10/2018		116,653		(132)			(132)		1,343	1,343			
100023965	CIBOLO	TX		09/10/2018		146,044		(96)			(96)		639	639			
100023968	SACRAMENTO	CA		09/10/2018		140,003		(214)			(214)		2,531	2,531			
100023972	LUBBOCK	TX		09/10/2018		163,125		(200)			(200)		1,502	1,502			
100023975	WINCHESTER	CT		09/10/2018		130,150		(96)			(96)		514	514			
100023979	PRESCOTT	AZ		09/10/2018		243,759		(136)			(136)		1,038	1,038			
100023982	PALM DESERT	CA		09/10/2018		100,864		(392)			(392)		3,721	3,721			
100023983	SMYRNA	TN		09/10/2018		121,605		(88)			(88)		343	343			
100023984	AUSTIN	TX		09/10/2018		176,918		(96)			(96)		988	988			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023994	KNOXVILLE	TN		09/10/2018		118,326		(88)			(88)		487	487			
100023996	OREM	UT		09/10/2018		127,552		(113)			(113)		521	521			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		155,977		(86)			(86)		674	674			
100023999	COOS BAY	OR		09/10/2018		107,723		(134)			(134)		748	748			
100024002	NEW PORT RICHEY	FL		09/10/2018		109,102		(83)			(83)		458	458			
100024003	LAWRENCEVILLE	GA		09/10/2018		159,273		(108)			(108)		671	671			
100024011	AUSTIN	TX		09/10/2018		159,228		(138)			(138)		599	599			
100024012	WINTER HAVEN	FL		09/10/2018		130,114		(97)			(97)		560	560			
100024017	FREDERICKSBURG	VA		09/10/2018		400,150		(81)			(81)		1,827	1,827			
100024021	MIAMI	FL		09/10/2018		285,671		(81)			(81)		1,159	1,159			
100024026	WEST PALM BEACH	FL		09/10/2018		191,905		(47)			(47)		875	875			
100024027	MISSOULA	MT		09/10/2018		147,302		(126)			(126)		1,200	1,200			
100024029	UPPER SADDLE RIVER	NJ		09/10/2018		304,678		(136)			(136)		1,270	1,270			
100024030	PHOENIX	AZ		09/10/2018		129,578		(94)			(94)		365	365			
100024034	TAMPA	FL		09/10/2018		360,094		(152)			(152)		1,472	1,472			
100024038	DENVER	CO		09/10/2018		123,879		(60)			(60)		538	538			
100024040	LOS ANGELES	CA		09/10/2018		314,123		(20)			(20)		1,422	1,422			
100024042	CHICO	CA		09/10/2018		241,669		(126)			(126)		984	984			
100024056	AUSTIN	TX		09/10/2018		269,420		(143)			(143)		1,428	1,428			
100024057	TEMPE	AZ		09/10/2018		167,455		(165)			(165)		1,315	1,315			
100024058	LAS VEGAS	NV		09/10/2018		115,796		(122)			(122)		618	618			
100024060	HARLINGEN	TX		09/10/2018		160,287		(131)			(131)		617	617			
100024062	MANDEVILLE	LA		09/10/2018		121,463		(95)			(95)		469	469			
100024065	DES MOINES	IA		09/10/2018		137,667		(146)			(146)		1,362	1,362			
100024066	PACE	FL		09/10/2018		122,296		(106)			(106)		500	500			
100024067	TUCSON	AZ		09/10/2018		129,041		(115)			(115)		527	527			
100024074	CORONA	CA		09/10/2018		148,332		(138)			(138)		1,219	1,219			
100024079	BATON ROUGE	LA		09/10/2018		137,397		(95)			(95)		578	578			
100024084	ELK GROVE	CA		09/10/2018		128,550		(256)			(256)		7,728	7,728			
100024085	STAMFORD	CT		09/10/2018		344,822		(120)			(120)		1,423	1,423			
100024087	NEWARK	DE		09/10/2018		151,847		(54)			(54)		697	697			
100024088	DAUPHIN ISLAND	AL		09/10/2018		247,414		(913)			(913)		5,241	5,241			
100024093	CARMICHAEL	CA		09/10/2018		168,380		(41)			(41)		787	787			
100024094	MORRO BAY	CA		09/10/2018		291,029		(116)			(116)		1,457	1,457			
100024098	PHILADELPHIA	PA		09/10/2018		103,531		(213)			(213)		6,973	6,973			
100024115	RIVERSIDE	CA		09/10/2018		180,349		(284)			(284)		3,648	3,648			
100024119	SAN JACINTO	CA		09/10/2018		168,738		(103)			(103)		2,001	2,001			
100024121	SOLDOTNA	AK		09/10/2018		308,483		(151)			(151)		1,285	1,285			
100024137	KILLEEN	TX		09/10/2018		179,532		(337)			(337)		725	725			
100024142	LEWISVILLE	TX		09/10/2018		121,977		(101)			(101)		513	513			
100024143	LAWRENCE TOWNSHIP	NJ		09/10/2018		166,213		(92)			(92)		726	726			
100024145	VANCOUVER	WA		09/10/2018		322,383		(157)			(157)		1,599	1,599			
100024154	OAKLAND	CA		09/20/2018		133,624		(36)			(36)		622	622			
100024177	BRYN MAWR	PA		09/20/2018		230,949		(72)			(72)		949	949			
100024180	LEAGUE CITY	TX		09/20/2018		112,010		(83)			(83)		442	442			
100024181	LOS ANGELES	CA		09/20/2018		331,370		(318)			(318)		1,387	1,387			
100024185	AZLE	TX		09/20/2018		142,577		(87)			(87)		776	776			
100024189	SAINT JOHNS	FL		09/20/2018		124,460		(81)			(81)		486	486			
100024196	BAKERSFIELD	CA		09/20/2018		165,576		(90)			(90)		699	699			
100024198	FORT WORTH	TX		09/20/2018		144,862		(97)			(97)		778	778			
100024199	DALLAS	TX		09/20/2018		121,570		(87)			(87)		504	504			
100024207	PITTSBURGH	PA		09/20/2018		157,096		(71)			(71)		628	628			
100024208	NASHVILLE	TN		09/20/2018		111,525		(34)			(34)		477	477			
100024213	NASHVILLE	TN		09/20/2018		120,576		(61)			(61)		512	512			
100024215	LITTLE ELM	TX		09/20/2018		178,648		(59)			(59)		1,118	1,118			
100024220	SAINT CLOUD	FL		09/20/2018		142,100		(100)			(100)		608	608			
100024221	PITTSBURGH	PA		09/20/2018		132,868		(44)			(44)		791	791			
100024223	KNOXVILLE	TN		09/20/2018		207,961		(99)			(99)		2,761	2,761			
100024225	NORTHLAKE	TX		09/20/2018		168,953		(115)			(115)		697	697			
100024226	LEWISVILLE	TX		09/20/2018		164,430		(96)			(96)		679	679			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024229	RANCHO CUCAMONGA	CA		09/20/2018		120,168		(89)			(89)		512	512			
100024230	WAUKEE	IA		09/20/2018		175,396		(33)			(33)		1,032	1,032			
100024233	ST LOUIS PARK	MN		09/20/2018		182,258		(31)			(31)		807	807			
100024234	GRAND PRAIRIE	TX		09/20/2018		109,181		(75)			(75)		475	475			
100024235	THORNTON	CO		09/20/2018		204,192		(114)			(114)		830	830			
100024236	WAUKEE	IA		09/20/2018		160,469		19			19		1,115	1,115			
100024241	COLUMBUS	OH		09/20/2018		112,796		(70)			(70)		430	430			
100024242	ORLANDO	FL		09/20/2018		147,928		(204)			(204)		776	776			
100024244	ANTIOCH	TN		09/20/2018		146,178		(117)			(117)		640	640			
100024249	MEMPHIS	TN		09/20/2018		95,829		(43)			(43)		633	633			
100024251	OAK GROVE	MO		09/20/2018		136,387		(67)			(67)		567	567			
100024264	CHICAGO	IL		09/20/2018		116,528		(50)			(50)		496	496			
100024265	CHICAGO	IL		09/20/2018		140,452		(53)			(53)		599	599			
100024266	FLOWERY BRANCH	GA		09/20/2018		121,552		(75)			(75)		1,110	1,110			
100024267	BEND	OR		09/20/2018		131,403		(86)			(86)		370	370			
100024270	BEECHER	IL		09/20/2018		110,347		(68)			(68)		429	429			
100024272	JOHNS CREEK	GA		09/20/2018		156,927		(119)			(119)		636	636			
100024278	LUFKIN	TX		09/20/2018		107,770		(80)			(80)		529	529			
100024283	LEANDER	TX		09/20/2018		144,868		(96)			(96)		665	665			
100024287	JACKSON	NJ		09/20/2018		319,070		(147)			(147)		2,146	2,146			
100024288	SNELLVILLE	GA		09/20/2018		117,027		(60)			(60)		485	485			
100024290	HEBRON	CT		09/20/2018		278,570		(80)			(80)		1,165	1,165			
100024293	BAKERSFIELD	CA		09/20/2018		191,584		(33)			(33)		1,445	1,445			
100024300	COLORADO SPRINGS	CO		09/20/2018		184,772		(66)			(66)		822	822			
100024303	DALLAS	TX		09/20/2018		154,545		(98)			(98)		639	639			
100024305	EL PASO	TX		09/20/2018		116,290		(70)			(70)		472	472			
100024308	CLARKSVILLE	TN		09/20/2018		111,534		(71)			(71)		471	471			
100024309	MENIFEE	CA		09/20/2018		335,504		(142)			(142)		5,456	5,456			
100024313	HENRICO	VA		09/20/2018		118,200		(109)			(109)		444	444			
100024314	KEANSBURG	NJ		09/20/2018		171,341		(98)			(98)		446	446			
100024315	BURKE	VA		09/20/2018		137,324		(36)			(36)		625	625			
100024319	ATLANTA	GA		09/20/2018		357,742		(143)			(143)		1,434	1,434			
100024322	DALY CITY	CA		09/20/2018		296,172		(1,052)			(1,052)		24,155	24,155			
100024323	LONG BEACH	CA		09/20/2018		149,191		(88)			(88)		1,519	1,519			
100024326	KAILUA KONA	HI		09/20/2018		197,184		(1,010)			(1,010)		49,993	49,993			
100024327	KINGSBURG	CA		09/20/2018		109,209		(572)			(572)		12,374	12,374			
100024328	BIGFORK	MT		09/20/2018		164,658		(84)			(84)		684	684			
100024329	WEST VALLEY CITY	UT		09/20/2018		243,867		(8)			(8)		1,140	1,140			
100024333	WOODSTOCK	IL		09/20/2018		116,367		(62)			(62)		497	497			
100024338	SACRAMENTO	CA		09/20/2018		118,522		(86)			(86)		477	477			
100024345	SIOUX FALLS	SD		09/20/2018		301,002		(77)			(77)		1,325	1,325			
100024349	PINECREST	FL		09/20/2018		314,396		(187)			(187)		1,252	1,252			
100024351	ALBUQUERQUE	NM		09/20/2018		143,710		(107)			(107)		579	579			
100024354	SACRAMENTO	CA		09/20/2018		156,284		(131)			(131)		1,020	1,020			
100024355	LOS BANOS	CA		09/20/2018		176,098		1			1		811	811			
100024356	VICTORVILLE	CA		09/20/2018		118,333		(81)			(81)		498	498			
100024357	SACRAMENTO	CA		09/20/2018		156,634		(86)			(86)		627	627			
100024360	EUREKA	CA		09/20/2018		115,651		(33)			(33)		505	505			
100024368	REDDING	CA		09/20/2018		99,093		(201)			(201)		1,381	1,381			
100024371	DENVER	CO		09/20/2018		146,882		(75)			(75)		817	817			
100024387	FEDERAL WAY	WA		09/20/2018		164,910		(80)			(80)		720	720			
100024397	INDIANAPOLIS	IN		09/20/2018		125,281		(63)			(63)		490	490			
100024413	AUSTIN	TX		09/20/2018		203,979		(54)			(54)		892	892			
100024430	FORT MYERS	FL		09/20/2018		108,037		(102)			(102)		1,028	1,028			
100024438	NORTH CANTON	OH		09/20/2018		119,789		150			150		493	493			
100024439	PONTIAC	MI		09/20/2018		50,004		68			68		181	181			
100024440	ROMULUS	MI		09/20/2018		89,370		298			298		1,661	1,661			
100024445	TAYLOR	MI		09/20/2018		155,038		125			125		491	491			
100024451	TROY	OH		09/20/2018		81,931		(41)			(41)		507	507			
100024452	HAMILTON	OH		09/20/2018		111,650		117			117		558	558			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024467	OPA LOCKA	FL		09/20/2018		142,926		91			91		449	449			
100024468	BREWSTER	NY		09/20/2018		112,157		239			239		287	287			
100024469	EAST TAUNTON	MA		09/20/2018		168,641		385			385		784	784			
100024471	DOTHAN	AL		09/20/2018		36,047		191			191		151	151			
100024472	DETROIT	MI		09/20/2018		79,438		548			548		536	536			
100024481	ANTIOCH	CA		09/20/2018		231,827		292			292		554	554			
100024484	LOWELL	MA		09/20/2018		141,194		13			13		472	472			
100024486	VALENCIA	CA		09/20/2018		299,040		(80)			(80)		1,484	1,484			
100024487	CHICAGO	IL		09/20/2018		199,164		118			118		657	657			
100024492	SACRAMENTO	CA		09/20/2018		121,489		(2)			(2)		347	347			
100024493	ACWORTH	GA		09/20/2018		117,632		215			215		402	402			
100024495	LAS VEGAS	NV		09/20/2018		153,125		(20)			(20)		470	470			
100024497	FORT WASHINGTON	MD		09/20/2018		294,541		411			411		887	887			
100024498	HENDERSON	NV		09/20/2018		216,427		(21)			(21)		648	648			
100024502	HIALEAH	FL		09/20/2018		147,586		37			37		886	886			
100024504	SCHAUMBURG	IL		09/20/2018		256,323		145			145		1,051	1,051			
100024505	CHICAGO	IL		09/20/2018		164,975		3,040			3,040		7,818	7,818			
100024506	CANAL WINCHESTER	OH		09/20/2018		107,626		72			72		352	352			
100024511	NEW ROCHELLE	NY		09/20/2018		320,414		621			621		1,014	1,014			
100024513	YPSILANTI	MI		09/20/2018		128,446		(82)			(82)		856	856			
100024514	ELGIN	IL		09/20/2018		67,489		350			350		352	352			
100024517	MANTECA	CA		09/20/2018		170,720		(106)			(106)		446	446			
100024520	MONTROSE	MN		09/20/2018		244,204		(44)			(44)		680	680			
100024527	STRATFORD	CT		09/20/2018		125,680		78			78		720	720			
100024528	HARTFORD	CT		09/20/2018		124,965		317			317		394	394			
100024532	STOW	OH		09/20/2018		120,537		287			287		623	623			
100024536	NORTH LAS VEGAS	NV		09/20/2018		107,934		398			398		694	694			
100024537	LAS VEGAS	NV		09/20/2018		166,223		(151)			(151)		477	477			
100024539	HARVARD	IL		09/20/2018		149,578		187			187		478	478			
100024544	SPRING VALLEY	CA		09/20/2018		268,834		20			20		1,372	1,372			
100024547	MONTCLAIR	CA		09/20/2018		247,973		(96)			(96)		904	904			
100024557	MODESTO	CA		09/20/2018		122,498		75			75		454	454			
100024558	PALMDALE	CA		09/20/2018		196,870		407			407		998	998			
100024560	ROMEOVILLE	IL		09/20/2018		162,214		29			29		1,156	1,156			
100024563	MIAMI	FL		09/20/2018		215,807		149			149		675	675			
100024564	PHOENIX	AZ		09/20/2018		119,721		20			20		352	352			
100024565	CAPE CORAL	FL		09/20/2018		165,678		335			335		1,004	1,004			
100024570	MIAMI	FL		09/20/2018		91,168		(126)			(126)		460	460			
100024572	LYNWOOD	CA		09/20/2018		289,494		(212)			(212)		1,136	1,136			
100024573	ROSEMEAD	CA		09/20/2018		304,456		(18)			(18)		1,299	1,299			
100024580	ELK GROVE	CA		09/20/2018		270,767		(51)			(51)		933	933			
100024585	SUN CITY	CA		09/20/2018		234,674		267			267		873	873			
100024586	CLOVIS	CA		09/20/2018		96,809		1,199			1,199		7,675	7,675			
100024588	WEWAHITCHKA	FL		09/20/2018		217,017		123			123		719	719			
100024591	SURPRISE	AZ		09/20/2018		108,682		130			130		444	444			
100024593	MORENO VALLEY	CA		09/20/2018		214,792		588			588		2,271	2,271			
100024599	HOWELL	NJ		09/20/2018		249,927		291			291		1,139	1,139			
100024601	FRAMINGHAM	MA		09/20/2018		144,447		(65)			(65)		593	593			
100024606	SILVER SPRING	MD		09/20/2018		231,193		240			240		864	864			
100024609	LINDENHURST	NY		09/20/2018		175,846		1,175			1,175		947	947			
100024612	WEST PALM BEACH	FL		09/20/2018		165,293		124			124		636	636			
100024613	BENSALEM	PA		09/20/2018		234,253		143			143		811	811			
100024615	SPRINGFIELD	VA		09/20/2018		259,852		14			14		2,027	2,027			
100024616	SURPRISE	AZ		09/20/2018		156,454		37			37		438	438			
100024618	HOMESTEAD	FL		09/20/2018		112,532		33			33		265	265			
100024619	ROXBURY	MA		09/20/2018		187,363		(15)			(15)		567	567			
100024625	MODESTO	CA		09/20/2018		175,237		459			459		598	598			
100024626	CHICAGO	IL		09/20/2018		140,418		311			311		2,021	2,021			
100024629	RIVERSIDE	CA		09/20/2018		273,919		1,028			1,028		2,194	2,194			
100024631	FARMINGTON	MN		09/20/2018		196,004		258			258		1,126	1,126			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024634	MIAMI	FL		09/20/2018		231,162		(295)			(295)		859	859			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		128,567		260			260		537	537			
100024640	BAKERSFIELD	CA		09/20/2018		87,423		230			230		357	357			
100024643	CULPEPER	VA		09/20/2018		188,320		744			744		962	962			
100024646	LAS VEGAS	NV		09/20/2018		179,990		1,073			1,073		1,046	1,046			
100024650	RIVERSIDE	CA		09/20/2018		214,322		(48)			(48)		723	723			
100024651	CORONA	CA		09/20/2018		315,154		(225)			(225)		951	951			
100024653	INGLEWOOD	CA		09/20/2018		306,236		(251)			(251)		1,275	1,275			
100024654	WEST MELBOURNE	FL		09/20/2018		200,931		186			186		694	694			
100024655	LODI	CA		09/20/2018		225,947		(5)			(5)		779	779			
100024659	BERKELEY	CA		09/20/2018		332,171		(285)			(285)		942	942			
100024661	GARDNERVILLE	NV		09/20/2018		305,951		(431)			(431)		1,563	1,563			
100024664	JACKSONVILLE	FL		09/20/2018		141,706		125			125		483	483			
100024669	VAIL	AZ		09/20/2018		293,797		101			101		4,195	4,195			
100024670	MIAMI	FL		09/20/2018		139,569		65			65		463	463			
100024672	HIALEAH	FL		09/20/2018		120,742		143			143		560	560			
100024675	ROCKLIN	CA		09/20/2018		339,250		3			3		1,462	1,462			
100024677	DELRAY BEACH	FL		09/20/2018		276,504		1,253			1,253		1,147	1,147			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		172,744		274			274		886	886			
100024683	MONTGOMRY VLG	MD		09/20/2018		145,178		531			531		1,096	1,096			
100024685	PERRYSBURG	OH		09/20/2018		153,601		198			198		490	490			
100024689	PORT CHESTER	NY		09/20/2018		329,043		890			890		1,292	1,292			
100024690	CLOVIS	CA		09/20/2018		102,250		59			59		431	431			
100024707	SEMINOLE	FL		09/20/2018		96,782		127			127		343	343			
100024710	FONTANA	CA		09/20/2018		260,948		116			116		924	924			
100024712	ORO VALLEY	AZ		09/20/2018		257,652		182			182		497	497			
100024716	LOMPOC	CA		09/20/2018		218,103		87			87		1,078	1,078			
100024720	HOLLY	MI		09/20/2018		152,658		991			991		1,357	1,357			
100024721	AGUANGA	CA		09/20/2018		195,063		110			110		1,306	1,306			
100024725	LINDEN	NJ		09/20/2018		300,607		423			423		1,016	1,016			
100024729	TARPON SPRINGS	FL		09/20/2018		90,469		206			206		369	369			
100024731	DELANO	CA		09/20/2018		109,550		722			722		1,630	1,630			
100024732	PANORAMA CITY	CA		09/20/2018		374,265		(414)			(414)		1,065	1,065			
100024733	RESTON	VA		09/20/2018		96,483		658			658		856	856			
100024735	DEER PARK	NY		09/20/2018		286,733		13			13		908	908			
100024738	HOMESTEAD	FL		09/20/2018		123,648		16			16		374	374			
100024742	HIGHLAND	CA		09/20/2018		237,248		(81)			(81)		762	762			
100024745	LANCASTER	CA		09/20/2018		238,467		130			130		990	990			
100024746	SAVANNAH	GA		09/20/2018		96,537		(154)			(154)		469	469			
100024750	PALISADES PARK	NJ		09/20/2018		367,002		633			633		1,865	1,865			
100024753	INGLEWOOD	CA		09/20/2018		497,337		(261)			(261)		1,371	1,371			
100024757	SUISUN CITY	CA		09/20/2018		272,367		(169)			(169)		1,670	1,670			
100024760	GLENDALE	AZ		09/20/2018		171,447		(9)			(9)		495	495			
100024764	SUN VALLEY	CA		09/20/2018		335,869		91			91		1,129	1,129			
100024765	CHEHALIS	WA		09/20/2018		236,356		232			232		998	998			
100024768	GAITHERSBURG	MD		09/20/2018		244,771		51			51		1,389	1,389			
100024773	PLANTATION	FL		09/20/2018		261,936		(45)			(45)		1,535	1,535			
100024778	PARMA HEIGHTS	OH		09/20/2018		104,053		8			8		345	345			
100024785	MIAMI GARDENS	FL		09/20/2018		153,321		600			600		2,164	2,164			
100024790	PIKESVILLE	MD		09/20/2018		164,026		182			182		501	501			
100024792	JACKSONVILLE	FL		09/20/2018		17,152		466			466		271	271			
100024794	MORTON	IL		09/20/2018		191,020		785			785		840	840			
100024798	OZONE PARK	NY		09/20/2018		289,624		(59)			(59)		941	941			
100024799	OPA LOCKA	FL		09/20/2018		135,980		(141)			(141)		681	681			
100024800	WOODLAND	CA		09/20/2018		150,795		552			552		995	995			
100024801	ROCKVILLE	MD		09/20/2018		179,712		32			32		6,225	6,225			
100024807	WAILUKU	HI		09/20/2018		371,670		209			209		1,639	1,639			
100024811	HILMAR	CA		09/20/2018		166,540		22			22		551	551			
100024812	DOYLESTOWN	PA		09/20/2018		244,198		214			214		863	863			
100024813	OCEANSIDE	CA		09/20/2018		268,261		(178)			(178)		1,334	1,334			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024815	UPPER MARLBORO	MD		09/20/2018		162,091		536			536		3,267	3,267			
100024816	RANDALLSTOWN	MD		09/20/2018		167,567		168			168		668	668			
100024818	FRISCO	TX		09/20/2018		125,901		321			321		524	524			
100024820	SANTA ANA	CA		09/20/2018		946,766		49			49		1,513	1,513			
100024830	HYDE PARK	MA		09/20/2018		98,578		(17)			(17)		337	337			
100024832	MADISON HEIGHTS	MI		09/20/2018		114,234		30			30		251	251			
100024839	CHANDLER	AZ		09/20/2018		192,289		821			821		1,795	1,795			
100024841	LAS VEGAS	NV		09/20/2018		176,446		(245)			(245)		767	767			
100024842	SPARKS	NV		09/20/2018		217,356		80			80		1,247	1,247			
100024843	RIVERVIEW	FL		09/20/2018		117,550		(1)			(1)		411	411			
100024846	FESTUS	MO		09/20/2018		106,058		161			161		315	315			
100024847	STOCKTON	CA		09/20/2018		121,747		72			72		389	389			
100024848	POTTSVILLE	PA		09/20/2018		51,879		118			118		220	220			
100024849	STOCKBRIDGE	GA		09/20/2018		154,941		131			131		568	568			
100024857	MINNEAPOLIS	MN		09/20/2018		110,118		178			178		224	224			
100024858	SMALLWOOD	NY		09/20/2018		121,948		435			435		1,295	1,295			
100024859	ROSEVILLE	MI		09/20/2018		88,035		193			193		632	632			
100024864	RONKONKOMA	NY		09/20/2018		245,603		341			341		1,008	1,008			
100024865	STATEN ISLAND	NY		09/20/2018		268,497		1,557			1,557		4,972	4,972			
100024866	FLAGSTAFF	AZ		09/20/2018		328,410		(143)			(143)		1,472	1,472			
100024871	OROVILLE	CA		09/20/2018		138,144		208			208		458	458			
100024873	DAHLONEGA	GA		09/20/2018		91,520		(138)			(138)		460	460			
100024874	FONTANA	CA		09/20/2018		233,828		(223)			(223)		943	943			
100024875	MABLETON	GA		09/20/2018		276,287		605			605		998	998			
100024877	LEVITTOWN	NY		09/20/2018		245,822		224			224		1,161	1,161			
100024881	LAS VEGAS	NV		09/20/2018		181,153		(249)			(249)		751	751			
100024882	PORT SAINT LUCIE	FL		09/20/2018		167,299		(41)			(41)		799	799			
100024885	CARTERET	NJ		09/20/2018		298,190		726			726		958	958			
100024888	MAYWOOD	IL		09/20/2018		69,284		306			306		280	280			
100024889	ARLETA	CA		09/20/2018		379,727		213			213		1,398	1,398			
100024891	NORWALK	CA		09/20/2018		333,862		421			421		1,294	1,294			
100024894	ALEXANDRIA	VA		09/20/2018		262,545		52			52		2,081	2,081			
100024896	WILMINGTON	CA		09/20/2018		339,278		101			101		1,577	1,577			
100024900	COMPTON	CA		09/20/2018		267,746		76			76		1,303	1,303			
100024901	GARDEN GROVE	CA		09/20/2018		298,561		333			333		843	843			
100024905	MANASSAS	VA		09/20/2018		126,064		299			299		771	771			
100024907	ELIZABETH	NJ		09/20/2018		229,329		785			785		1,479	1,479			
100024909	REVERE	MA		09/20/2018		253,614		(47)			(47)		885	885			
100024911	DELHI	CA		09/20/2018		140,039		111			111		320	320			
100024912	SACRAMENTO	CA		09/20/2018		239,360		(183)			(183)		780	780			
100024914	SOUTH JORDAN	UT		09/20/2018		317,582		372			372		1,625	1,625			
100024916	BALTIMORE	MD		09/20/2018		138,511		129			129		562	562			
100024919	OAK GROVE	MN		09/20/2018		218,764		(81)			(81)		575	575			
100024923	PAHRUMP	NV		09/20/2018		265,890		196			196		828	828			
100024930	LAKE ELSINORE	CA		09/20/2018		213,373		(64)			(64)		814	814			
100024934	RICHMOND	VA		09/20/2018		131,247		244			244		631	631			
100024939	ISLAND LAKE	IL		09/20/2018		15,081		2,211			2,211		2,177	2,177			
100024943	CORONA	CA		09/20/2018		253,708		205			205		1,068	1,068			
100024946	WORCESTER	MA		09/20/2018		177,050		475			475		600	600			
100024948	BRONX	NY		09/20/2018		264,048		495			495		2,705	2,705			
100024949	SAN DIEGO	CA		09/20/2018		358,816		337			337		1,734	1,734			
100024950	PALMDALE	CA		09/20/2018		220,486		127			127		687	687			
100024956	OXNARD	CA		09/20/2018		259,550		(298)			(298)		934	934			
100024957	LUCERNE	CA		09/20/2018		108,055		126			126		387	387			
100024962	ALABASTER	AL		09/20/2018		85,539		34			34		666	666			
100024966	PORT SAINT LUCIE	FL		09/20/2018		102,302		97			97		308	308			
100024967	HAIKU	HI		09/20/2018		360,770		(10)			(10)		1,463	1,463			
100024968	OAK PARK	IL		09/20/2018		318,288		309			309		1,558	1,558			
100024969	MANTECA	CA		09/20/2018		245,774		(154)			(154)		664	664			
100024970	VACAVILLE	CA		09/20/2018		261,954		(45)			(45)		751	751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024971	SAINT ALBANS	NY		09/20/2018		355,048		110			110		1,343	1,343			
100024973	YUCAIPA	CA		09/20/2018		179,544		8			8		512	512			
100024975	ALHAMBRA	CA		09/20/2018		223,222		17			17		1,029	1,029			
100024984	HASBROUCK HEIGHTS	NJ		09/20/2018		294,734		837			837		1,395	1,395			
100024991	LOWELL	MA		09/20/2018		146,200		38			38		436	436			
100024993	FONTANA	CA		09/20/2018		184,992		299			299		1,138	1,138			
100024996	CAPE CORAL	FL		09/20/2018		203,415		(76)			(76)		1,385	1,385			
100024998	BRONX	NY		09/20/2018		291,989		193			193		1,138	1,138			
100024999	RIVERSIDE	CA		09/20/2018		299,256		(306)			(306)		985	985			
100025004	PRESCOTT	AZ		09/20/2018		137,771		(292)			(292)		570	570			
100025005	OCALA	FL		09/20/2018		156,553		295			295		516	516			
100025007	OAKLEY	CA		09/20/2018		329,554		(212)			(212)		853	853			
100025009	LEESBURG	VA		09/20/2018		180,864		76			76		16,815	16,815			
100025016	NORTH BERGEN	NJ		09/20/2018		100,809		115			115		328	328			
100025020	CHICAGO	IL		09/20/2018		189,823		258			258		898	898			
100025027	MCKINNEY	TX		09/20/2018		92,391		232			232		399	399			
100025031	LAKE ELSINORE	CA		09/20/2018		338,460		198			198		1,642	1,642			
100025033	ELGIN	IL		09/20/2018		101,099		54			54		313	313			
100025036	COTTONWOOD	CA		09/20/2018		96,597		444			444		674	674			
100025038	JUPITER	FL		09/20/2018		254,784		26			26		814	814			
100025046	NORTH LAS VEGAS	NV		09/20/2018		206,236		1,022			1,022		2,543	2,543			
100025047	LAS VEGAS	NV		09/20/2018		220,213		50			50		663	663			
100025048	RIVERSIDE	CA		09/20/2018		201,745		1,348			1,348		1,390	1,390			
100025057	SEASIDE	CA		09/20/2018		330,761		142			142		1,749	1,749			
100025063	HANFORD	CA		09/20/2018		302,770		(59)			(59)		1,164	1,164			
100025064	RIVERDALE	CA		09/20/2018		117,474		60			60		995	995			
100025065	FONTANA	CA		09/20/2018		328,654		199			199		1,370	1,370			
100025071	PHOENIX	AZ		09/20/2018		124,897		(3)			(3)		363	363			
100025072	KISSIMMEE	FL		09/20/2018		255,932		(76)			(76)		865	865			
100025075	FAIRFIELD	OH		09/20/2018		105,637		74			74		428	428			
100025076	BROOKFIELD	IL		09/20/2018		164,194		605			605		774	774			
100025082	FONTANA	CA		09/20/2018		191,097		(39)			(39)		609	609			
100025084	CHARLOTTE	NC		09/20/2018		111,291		50			50		550	550			
100025085	ROSELLE	NJ		09/20/2018		258,776		817			817		1,230	1,230			
100025089	STONE MOUNTAIN	GA		09/20/2018		244,706		451			451		1,212	1,212			
100025091	LYNWOOD	CA		09/20/2018		223,776		(78)			(78)		711	711			
100025094	LOS ANGELES	CA		09/20/2018		328,211		9			9		901	901			
100025095	ANTIOCH	CA		09/20/2018		296,191		(22)			(22)		856	856			
100025096	SACRAMENTO	CA		09/20/2018		206,108		298			298		1,755	1,755			
100025098	BAYONNE	NJ		09/20/2018		351,005		129			129		1,286	1,286			
100025100	FRANKLIN PARK	IL		09/20/2018		143,042		157			157		771	771			
100025102	HOUSTON	TX		09/20/2018		25,034		1,108			1,108		496	496			
100025106	BROCKTON	MA		09/20/2018		298,341		(21)			(21)		799	799			
100025109	MARTINEZ	CA		09/20/2018		243,339		(137)			(137)		689	689			
100025113	VAN NUYS	CA		09/20/2018		336,631		(389)			(389)		1,217	1,217			
100025116	MELBOURNE	FL		09/20/2018		163,036		33			33		675	675			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		194,211		291			291		1,663	1,663			
100025119	LAKELAND	FL		09/20/2018		151,008		424			424		531	531			
100025125	PHOENIX	AZ		09/20/2018		146,454		39			39		451	451			
100025128	MIAMI	FL		09/20/2018		119,430		711			711		714	714			
100025135	CORONA	CA		09/20/2018		278,330		58			58		3,346	3,346			
100025139	KISSIMMEE	FL		09/20/2018		116,305		218			218		1,267	1,267			
100025141	ARLINGTON	VA		09/20/2018		258,122		93			93		1,085	1,085			
100025143	SANTA MARIA	CA		09/20/2018		285,889		(136)			(136)		1,182	1,182			
100025145	ZIMMERMAN	MN		09/20/2018		296,911		291			291		1,086	1,086			
100025146	JAMAICA	NY		09/20/2018		371,556		623			623		1,584	1,584			
100025148	CAROL STREAM	IL		09/20/2018		296,323		491			491		1,979	1,979			
100025149	JERSEY CITY	NJ		09/20/2018		370,450		708			708		1,151	1,151			
100025152	FLUSHING	NY		09/20/2018		556,535		1,355			1,355		2,348	2,348			
100025158	WEST SACRAMENTO	CA		09/20/2018		358,239		(63)			(63)		1,402	1,402			

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100025163	BOYNTON BEACH	FL		09/20/2018		161,260		215			215		612	612			
100025166	BOYNTON BEACH	FL		09/20/2018		169,646		10			10		492	492			
100025167	WESTON	FL		09/20/2018		241,511		270			270		1,167	1,167			
100025168	COON RAPIDS	MN		09/20/2018		117,934		325			325		1,011	1,011			
100025170	NATIONAL CITY	CA		09/20/2018		222,423		586			586		1,860	1,860			
100025172	HAGERSTOWN	MD		09/20/2018		166,975		501			501		984	984			
100025173	LYNWOOD	CA		09/20/2018		299,119		41			41		974	974			
100025174	RICHMOND	VA		09/20/2018		121,825		175			175		427	427			
100025175	EVERETT	MA		09/20/2018		406,486		29			29		1,372	1,372			
100025177	PALMYRA	VA		09/20/2018		62,169		870			870		654	654			
100025180	RIDGEWOOD	NJ		09/20/2018		361,754		305			305		1,268	1,268			
100025186	VICTORVILLE	CA		09/20/2018		224,236		73			73		694	694			
100025191	SAN BERNARDINO	CA		09/20/2018		53,054		1,236			1,236		693	693			
100025192	SPRING VALLEY	CA		09/20/2018		319,905		(267)			(267)		1,051	1,051			
100025193	PANORAMA CITY	CA		09/20/2018		266,953		521			521		1,105	1,105			
100025194	MORRISTOWN	NJ		09/20/2018		360,958		229			229		1,206	1,206			
100025195	INGLEWOOD	CA		09/20/2018		287,572		195			195		3,557	3,557			
100025198	LINDENHURST	NY		09/20/2018		231,389		723			723		976	976			
100025199	FALLBROOK	CA		09/20/2018		278,537		(80)			(80)		1,208	1,208			
100025200	GILMANTON	NH		09/20/2018		197,801		225			225		453	453			
100025203	PALMDALE	CA		09/20/2018		158,075		218			218		553	553			
100025207	SANTA MARIA	CA		09/20/2018		293,113		(18)			(18)		869	869			
100025208	BRONX	NY		09/20/2018		288,372		263			263		926	926			
100025209	QUAIL VALLEY	CA		09/20/2018		256,943		(103)			(103)		837	837			
100025213	RIDGEWOOD	NY		09/20/2018		328,320		522			522		914	914			
100025220	KIRKLAND	WA		09/20/2018		224,882		(3)			(3)		743	743			
100025223	SALEM	MA		09/20/2018		305,040		134			134		1,445	1,445			
100025225	RIVERSIDE	CA		09/20/2018		326,628		272			272		2,248	2,248			
100025226	PHOENIX	AZ		09/20/2018		230,288		57			57		796	796			
100025232	WHITEWATER	CA		09/20/2018		190,786		228			228		406	406			
100025238	SLATINGTON	PA		09/20/2018		94,519		69			69		628	628			
100025239	SYLMAR	CA		09/20/2018		242,621		313			313		380	380			
100025243	VENTURA	CA		09/20/2018		361,918		(91)			(91)		1,498	1,498			
100025244	BOYERTOWN	PA		09/20/2018		108,123		126			126		561	561			
100025245	LINDENHURST	NY		09/20/2018		314,224		634			634		1,325	1,325			
100025246	WASHINGTON	DC		09/20/2018		432,030		509			509		1,636	1,636			
100025250	JEFFERSON	LA		09/20/2018		135,843		212			212		723	723			
100025252	LYNWOOD	CA		09/20/2018		457,060		(217)			(217)		1,778	1,778			
100025255	LILBURN	GA		09/20/2018		115,201		62			62		416	416			
100025257	HIALEAH	FL		09/20/2018		173,334		91			91		621	621			
100025258	PALMDALE	CA		09/20/2018		185,278		89			89		904	904			
100025259	WILMINGTON	CA		09/20/2018		258,991		(39)			(39)		1,139	1,139			
100025261	CORONA	CA		09/20/2018		256,145		119			119		775	775			
100025264	SAN DIEGO	CA		09/20/2018		339,608		16			16		1,029	1,029			
100025265	MIAMI	FL		09/20/2018		325,998		(236)			(236)		920	920			
100025266	CORAL SPRINGS	FL		09/20/2018		176,881		(649)			(649)		857	857			
100025267	BOYNTON BEACH	FL		09/20/2018		111,297		747			747		975	975			
100025268	JERSEY CITY	NJ		09/20/2018		126,659		323			323		1,457	1,457			
100025270	TEMECULA	CA		09/20/2018		343,868		(307)			(307)		1,183	1,183			
100025271	JOLIET	IL		09/20/2018		210,028		659			659		897	897			
100025276	FALLBROOK	CA		09/20/2018		336,007		(434)			(434)		1,283	1,283			
100025280	PAHRUMP	NV		09/20/2018		131,183		247			247		609	609			
100025282	UNION CITY	NJ		09/20/2018		411,031		566			566		1,318	1,318			
100025283	SAINT ALBANS	NY		09/20/2018		348,542		876			876		1,561	1,561			
100025285	CLOSTER	NJ		09/20/2018		270,228		214			214		1,290	1,290			
100025286	PORT RICHEY	FL		09/20/2018		46,868		1,131			1,131		749	749			
100025289	AVONDALE	AZ		09/20/2018		191,635		122			122		577	577			
100025291	FAYETTEVILLE	NC		09/20/2018		325,116		(107)			(107)		828	828			
100025292	HYATTSVILLE	MD		09/20/2018		214,101		(91)			(91)		638	638			
100025295	TACOMA	WA		09/20/2018		149,986		22			22		464	464			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025299	WHITAKERS	NC		09/20/2018		30,651		33			33		265	265			
100025300	BROWNSTOWN	MI		09/20/2018		129,339		39			39		403	403			
100025302	GRAND JUNCTION	CO		09/20/2018		104,842		91			91		918	918			
100025307	MILFORD	MA		09/20/2018		171,413		604			604		1,028	1,028			
100025308	OAKDALE	MN		09/20/2018		184,213		425			425		3,487	3,487			
100025313	UPPER MARLBORO	MD		09/20/2018		188,597		(26)			(26)		842	842			
100025314	ORLANDO	FL		09/20/2018		118,562		(91)			(91)		529	529			
100025315	JAMAICA	NY		09/20/2018		442,816		180			180		2,050	2,050			
100025317	LA PUENTE	CA		09/20/2018		303,273		(49)			(49)		860	860			
100025319	SANTA MARIA	CA		09/20/2018		38,600		2,075			2,075		1,042	1,042			
100025324	WESLEY CHAPEL	FL		09/20/2018		250,846		148			148		3,446	3,446			
100025325	PUYALLUP	WA		09/20/2018		143,308		104			104		471	471			
100025330	HIALEAH	FL		09/20/2018		205,631		272			272		2,989	2,989			
100025335	MORRISTOWN	NJ		09/20/2018		360,750		205			205		1,614	1,614			
100025336	BIDDEFORD	ME		09/20/2018		144,261		420			420		594	594			
100025337	BAYONNE	NJ		09/20/2018		281,547		353			353		331	331			
100025340	MANTECA	CA		09/20/2018		294,202		556			556		3,791	3,791			
100025341	SAN DIEGO	CA		09/20/2018		273,650		3			3		5,009	5,009			
100025342	RICHMOND HILL	NY		09/20/2018		241,323		1,090			1,090		649	649			
100025346	LINDENHURST	NY		09/20/2018		228,830		922			922		318	318			
100025348	EXETER	NH		09/20/2018		236,126		169			169		4,541	4,541			
100025351	SACRAMENTO	CA		09/20/2018		202,667		219			219		717	717			
100025357	REVERE	MA		09/20/2018		198,838							565	565			
100025359	NEW BEDFORD	MA		09/20/2018		148,049		321			321		674	674			
100025361	LOS ANGELES	CA		09/20/2018		620,920		(624)			(624)		1,700	1,700			
100025363	EUGENE	OR		09/20/2018		176,428		510			510		2,187	2,187			
100025365	PLYMOUTH	MA		09/20/2018		366,323		295			295		2,688	2,688			
100025370	TULARE	CA		09/20/2018		119,445		52			52		771	771			
100025374	HOUSTON	TX		09/20/2018		95,872		(11)			(11)		541	541			
100025378	CHICAGO	IL		09/20/2018		142,993		153			153		965	965			
100025380	SHREVEPORT	LA		09/20/2018		46,189		170			170		469	469			
100025384	LA PUENTE	CA		09/20/2018		265,413		(219)			(219)		1,201	1,201			
100025389	MIAMI	FL		09/20/2018		257,566		815			815		1,043	1,043			
100025390	FORT COLLINS	CO		09/20/2018		219,225		76			76		728	728			
100025392	SALEM	OR		09/20/2018		315,825		(42)			(42)		1,275	1,275			
100025393	SELLERSBURG	IN		09/20/2018		259,674		101			101		959	959			
100025394	MAYWOOD	CA		09/20/2018		306,769		109			109		1,045	1,045			
100025395	CHICAGO	IL		09/20/2018		239,989		57			57		1,082	1,082			
100025400	MIRAMAR	FL		09/20/2018		193,725		2			2		636	636			
100025402	MORENO VALLEY	CA		09/20/2018		271,767		779			779		2,346	2,346			
100025408	OAKLEY	CA		09/20/2018		273,093		53			53		711	711			
100025417	PLAINFIELD	NJ		09/20/2018		139,668		394			394		492	492			
100025419	RICHMOND	CA		09/20/2018		339,248		(217)			(217)		1,246	1,246			
100025424	LAUREL	MD		09/20/2018		170,696		209			209		497	497			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		141,652		301			301		488	488			
100025426	MEDFORD	OR		09/20/2018		184,384		260			260		886	886			
100025427	QUARTZ HILL	CA		09/20/2018		274,519		362			362		962	962			
100025430	RICHMOND	CA		09/20/2018		238,992		(402)			(402)		1,062	1,062			
100025431	PERRIS	CA		09/20/2018		210,911		159			159		677	677			
100025434	SAN FERNANDO	CA		09/20/2018		293,375		(86)			(86)		1,321	1,321			
100025445	WESTLAND	MI		09/20/2018		143,958		(25)			(25)		516	516			
100025448	NORTH MIAMI	FL		09/20/2018		182,927		107			107		536	536			
100025454	RAYMOND	NH		09/20/2018		189,014		399			399		838	838			
100025458	BOYNTON BEACH	FL		09/20/2018		75,907		2,409			2,409		2,618	2,618			
100025460	LAKESIDE	CA		09/20/2018		343,421		109			109		1,485	1,485			
100025462	SAN BERNARDINO	CA		09/20/2018		244,701		(104)			(104)		815	815			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		253,348		618			618		1,678	1,678			
100025472	BAY SHORE	NY		09/20/2018		221,388		393			393		1,038	1,038			
100025473	WILMINGTON	CA		09/20/2018		307,725		21			21		1,679	1,679			
100025474	ALEXANDRIA	VA		09/20/2018		147,761		75			75		523	523			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025475	PEARLAND	TX		09/20/2018		107,735		102			102		606	606			
100025485	COPIAGUE	NY		09/20/2018		298,257		(101)			(101)		788	788			
100025488	DOUGLASVILLE	GA		09/20/2018		135,838		433			433		1,633	1,633			
100025489	CAMBRIDGE	MN		09/20/2018		178,705		(26)			(26)		549	549			
100025490	GLENDALE	AZ		09/20/2018		182,975		143			143		725	725			
100025495	LAHAINA	HI		09/20/2018		467,645		198			198		4,341	4,341			
100025496	SAN DIEGO	CA		09/20/2018		317,870		91			91		1,175	1,175			
100025498	PORTLAND	OR		09/20/2018		241,506		(171)			(171)		799	799			
100025502	LOS ANGELES	CA		09/20/2018		299,370		216			216		3,991	3,991			
100025503	SANTA MARIA	CA		09/20/2018		240,700		55			55		1,905	1,905			
100025504	AZUSA	CA		09/20/2018		278,386		495			495		1,091	1,091			
100025508	LA PLACE	LA		09/20/2018		189,745		19			19		540	540			
100025510	NORTH LAS VEGAS	NV		09/20/2018		181,856		275			275		717	717			
100025511	LOS ANGELES	CA		09/20/2018		313,098		(308)			(308)		1,404	1,404			
100025512	ELLENWOOD	GA		09/20/2018		117,919		63			63		1,297	1,297			
100025516	ESCONDIDO	CA		09/20/2018		324,299		(187)			(187)		1,304	1,304			
100025520	STATEN ISLAND	NY		09/20/2018		361,868		432			432		1,581	1,581			
100025521	MARGATE	FL		09/20/2018		137,310		161			161		1,245	1,245			
100025525	MEMPHIS	TN		09/20/2018		100,913		240			240		464	464			
100025526	PAINTER	VA		09/20/2018		81,698		52			52		320	320			
100025527	KISSIMMEE	FL		09/20/2018		199,878		293			293		706	706			
100025534	DUNCANVILLE	TX		09/20/2018		70,013		44			44		249	249			
100025536	CHICAGO	IL		09/20/2018		303,079		156			156		1,430	1,430			
100025537	LAWRENCE	MA		09/20/2018		140,812		884			884		246	246			
100025541	VERNON	NJ		09/20/2018		265,915		190			190		1,105	1,105			
100025545	STATEN ISLAND	NY		09/20/2018		317,714		25			25		1,262	1,262			
100025546	MAPLE VALLEY	WA		09/20/2018		167,873		(69)			(69)		390	390			
100025551	LAS VEGAS	NV		09/20/2018		114,846		89			89		422	422			
100025552	ORLANDO	FL		09/20/2018		306,775		170			170		1,321	1,321			
100025553	SAN ANTONIO	TX		09/20/2018		132,251		17			17		441	441			
100025556	GOWEN	MI		09/20/2018		64,163		119			119		218	218			
100025560	HUNTINGTON PARK	CA		09/20/2018		273,341		(36)			(36)		782	782			
100025566	HOFFMAN ESTATES	IL		09/20/2018		206,936		474			474		848	848			
100025567	ONTARIO	CA		09/20/2018		237,928		(113)			(113)		938	938			
100025568	BALDWIN PARK	CA		09/20/2018		252,514		(301)			(301)		844	844			
100025569	LOS ANGELES	CA		09/20/2018		227,016		183			183		817	817			
100025573	WILTON MANORS	FL		09/20/2018		285,072		205			205		5,661	5,661			
100025577	BALDWIN	NY		09/20/2018		309,515		615			615		1,227	1,227			
100025578	CUTLER BAY	FL		09/20/2018		223,208		192			192		753	753			
100025580	SACRAMENTO	CA		09/20/2018		176,169		(50)			(50)		746	746			
100025582	RESEDA	CA		09/20/2018		313,842		308			308		2,877	2,877			
100025583	CHICAGO	IL		09/20/2018		189,591		515			515		2,260	2,260			
100025594	WASHINGTON	DC		09/20/2018		332,509		86			86		1,040	1,040			
100025595	NASHVILLE	TN		09/20/2018		113,341		145			145		537	537			
100025603	FAIRBANKS	AK		09/20/2018		125,949		364			364		842	842			
100025607	BROCKTON	MA		09/20/2018		233,664		418			418		789	789			
100025608	METHUEN	MA		09/20/2018		258,848		137			137		850	850			
100025613	WARREN	MI		09/20/2018		56,073		272			272		249	249			
100025614	CENTRAL ISLIP	NY		09/20/2018		251,697		1,577			1,577		1,074	1,074			
100025615	CAMBRIA	WI		09/20/2018		265,568		472			472		944	944			
100025618	COACHELLA	CA		09/20/2018		147,032		59			59		416	416			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		323,689		(256)			(256)		918	918			
100025623	HIGHLAND	CA		09/20/2018		182,091		242			242		539	539			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		122,893		109			109		449	449			
100025632	MOORPARK	CA		09/20/2018		287,991		(39)			(39)		750	750			
100025637	TEMECULA	CA		09/20/2018		265,266		113			113		1,140	1,140			
100025641	LAS VEGAS	NV		09/20/2018		178,854		109			109		569	569			
100025642	LOMPOC	CA		09/20/2018		203,573		193			193		850	850			
100025645	PALMDALE	CA		09/20/2018		224,300		252			252		689	689			
100025652	CAPE ELIZABETH	ME		09/20/2018		180,661		135			135		1,259	1,259			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025653	LAHAINA	HI		09/20/2018		352,136		137			137		1,103	1,103			
100025656	SILVER SPRING	MD		09/20/2018		266,133		(111)			(111)		1,103	1,103			
100025658	LAKE ARROWHEAD	CA		09/20/2018		158,835		43			43		458	458			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		99,748		275			275		275	275			
100025660	LONG BEACH	CA		09/20/2018		340,264		(308)			(308)		2,061	2,061			
100025661	MIAMI	FL		09/20/2018		157,091		(52)			(52)		541	541			
100025663	TAMPA	FL		09/20/2018		161,366		37			37		560	560			
100025664	RIVERSIDE	CA		09/20/2018		304,319		(147)			(147)		1,309	1,309			
100025671	LYNWOOD	CA		09/20/2018		394,498		(139)			(139)		1,089	1,089			
100025672	CHICAGO	IL		09/20/2018		87,883		61			61		261	261			
100025678	ESCONDIDO	CA		09/20/2018		301,298		192			192		971	971			
100025681	BALTIMORE	MD		09/20/2018		134,669		45			45		589	589			
100025686	ANCHORAGE	AK		09/20/2018		371,274		(81)			(81)		1,347	1,347			
100025687	LOS ANGELES	CA		09/20/2018		186,893		356			356		530	530			
100025690	COOPER CITY	FL		09/20/2018		209,415		(11)			(11)		729	729			
100025692	PALMDALE	CA		09/20/2018		246,628		(62)			(62)		936	936			
100025693	CLEARWATER	FL		09/20/2018		82,131		337			337		465	465			
100025694	PORT SAINT LUCIE	FL		09/20/2018		241,040		161			161		802	802			
100025697	GRASS VALLEY	CA		09/20/2018		268,561		(45)			(45)		934	934			
100025700	WELLINGTON	FL		09/20/2018		229,235		232			232		1,195	1,195			
100025701	SAINT CLOUD	FL		09/20/2018		205,099		(25)			(25)		786	786			
100025704	BREMERTON	WA		09/20/2018		279,067		158			158		1,446	1,446			
100025705	RANCHO CORDOVA	CA		09/20/2018		224,865		(48)			(48)		752	752			
100025707	PROSPECT	OR		09/20/2018		137,053		(69)			(69)		635	635			
100025710	HAMMOND	IN		09/20/2018		97,444		296			296		382	382			
100025713	PEMBROKE PINES	FL		09/20/2018		115,168		903			903		4,460	4,460			
100025716	SALEM	OR		09/20/2018		145,308		221			221		895	895			
100025721	FAIRFIELD	CT		09/20/2018		282,197		769			769		910	910			
100025723	STOCKBRIDGE	GA		09/20/2018		155,271		419			419		570	570			
100025728	PORTLAND	OR		09/20/2018		219,941		166			166		921	921			
100025729	NEEDLES	CA		09/20/2018		123,316		11			11		333	333			
100025730	SIMI VALLEY	CA		09/20/2018		337,858		(71)			(71)		1,184	1,184			
100025735	CALEXICO	CA		09/20/2018		173,606		1			1		487	487			
100025740	LAND O LAKES	FL		09/20/2018		300,703		532			532		1,421	1,421			
100025741	IMPERIAL	CA		09/20/2018		176,416		227			227		682	682			
100025747	APPLE VALLEY	CA		09/20/2018		323,578		(24)			(24)		1,247	1,247			
100025754	OPA LOCKA	FL		09/20/2018		152,669		719			719		762	762			
100025755	SCHAUMBURG	IL		09/20/2018		298,202		1,926			1,926		1,814	1,814			
100025759	MIAMI	FL		09/20/2018		151,108		(6)			(6)		462	462			
100025769	YORK	SC		09/20/2018		161,157		113			113		510	510			
100025770	MAYWOOD	IL		09/20/2018		125,058		74			74		707	707			
100025774	WATSONVILLE	CA		09/20/2018		383,272		199			199		1,597	1,597			
100025776	RIVERSIDE	CA		09/20/2018		262,925		648			648		1,196	1,196			
100025778	PERRIS	CA		09/20/2018		217,435		(108)			(108)		744	744			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		98,890		33			33		394	394			
100025780	TACOMA	WA		09/20/2018		333,060		198			198		1,140	1,140			
100025781	LAS VEGAS	NV		09/20/2018		119,390		126			126		1,027	1,027			
100025787	ORANGE	CA		09/20/2018		341,248		(215)			(215)		1,097	1,097			
100025788	GRAND PRAIRIE	TX		09/20/2018		93,593		125			125		528	528			
100025794	NORTH BERGEN	NJ		09/20/2018		288,457		249			249		867	867			
100025795	PITTSBURG	CA		09/20/2018		210,449		1,440			1,440		1,137	1,137			
100025801	GAITHERSBURG	MD		09/20/2018		189,066		(103)			(103)		777	777			
100025804	TUJUNGA	CA		09/20/2018		272,094		41			41		575	575			
100025808	ARLETA	CA		09/20/2018		382,877		36			36		1,694	1,694			
100025816	SOUTHPORT	NC		09/20/2018		132,131		97			97		447	447			
100025820	TUCSON	AZ		09/20/2018		141,951		111			111		517	517			
100025821	PLANTATION	FL		09/20/2018		257,701		201			201		1,081	1,081			
100025822	PALMDALE	CA		09/20/2018		179,897		574			574		849	849			
100025827	DORAL	FL		09/20/2018		335,540		572			572		1,765	1,765			
100025831	LEVITTOWN	NY		09/20/2018		265,040		(335)			(335)		1,072	1,072			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025832	WESTBURY	NY		09/20/2018		299,128		177			177		921	921			
100025833	HIALEAH	FL		09/20/2018		143,046		(47)			(47)		662	662			
100025834	LITTLEROCK	CA		09/20/2018		240,569		(104)			(104)		860	860			
100025837	ONTARIO	CA		09/20/2018		315,418		441			441		1,039	1,039			
100025838	OPA LOCKA	FL		09/20/2018		148,179		165			165		375	375			
100025842	CENTRAL ISLIP	NY		09/20/2018		209,148		387			387		889	889			
100025843	BARSTOW	CA		09/20/2018		89,397		(22)			(22)		430	430			
100025844	SANTA MARIA	CA		09/20/2018		233,410		(336)			(336)		1,022	1,022			
100025846	LAKE WORTH	FL		09/20/2018		149,970		51			51		483	483			
100025847	STATEN ISLAND	NY		09/20/2018		288,790		234			234		746	746			
100025854	TAMPA	FL		09/20/2018		95,447		114			114		589	589			
100025860	MEMPHIS	TN		09/20/2018		76,696		(131)			(131)		474	474			
100025867	RICHMOND	VA		09/20/2018		114,366		110			110		414	414			
100025868	LAKE ORION	MI		09/20/2018		106,928		529			529		455	455			
100025869	NEW LONDON	CT		09/20/2018		138,164		560			560		255	255			
100025870	COMPTON	CA		09/20/2018		307,023		91			91		1,103	1,103			
100025871	PICO RIVERA	CA		09/20/2018		320,574		196			196		1,434	1,434			
100025876	FORT LAUDERDALE	FL		09/20/2018		99,844		6,307			6,307		10,871	10,871			
100025877	RALEIGH	NC		09/20/2018		124,953		(186)			(186)		644	644			
100025883	CHANDLER	AZ		09/20/2018		101,525		607			607		1,099	1,099			
100025885	MADERA	CA		09/20/2018		110,398		109			109		326	326			
100025886	AVERY	CA		09/20/2018		172,501		208			208		572	572			
100025888	DOWNEY	CA		09/20/2018		283,839		(123)			(123)		1,030	1,030			
100025894	RESEDA	CA		09/20/2018		319,648		72			72		1,155	1,155			
100025896	SILVER SPRING	MD		09/20/2018		44,870		21,482			21,482		18,415	18,415			
100025900	MORENO VALLEY	CA		09/20/2018		338,117		174			174		1,034	1,034			
100025904	PEARLAND	TX		09/20/2018		200,435		99			99		1,408	1,408			
100025907	NORTH BERGEN	NJ		09/20/2018		380,716		77			77		2,265	2,265			
100025912	PEPEEKEO	HI		09/20/2018		306,578		291			291		1,005	1,005			
100025917	NORTH CHICAGO	IL		09/20/2018		78,244		318			318		427	427			
100025920	MARTINSVILLE	IN		09/20/2018		186,204		99			99		1,054	1,054			
100025922	COMPTON	CA		09/20/2018		300,417		(20)			(20)		1,095	1,095			
100025925	REDWOOD VALLEY	CA		09/20/2018		336,766		(6)			(6)		1,086	1,086			
100025926	MESA	AZ		09/20/2018		103,835		44			44		492	492			
100025927	STOCKTON	CA		09/20/2018		375,414		199			199		1,165	1,165			
100025930	RIVERSIDE	CA		09/20/2018		298,797		530			530		6,065	6,065			
100025935	PLAINFIELD	NJ		09/20/2018		163,624		231			231		584	584			
100025936	LAKELAND	FL		09/20/2018		165,387		291			291		651	651			
100025942	NORWALK	CA		09/20/2018		318,674		(190)			(190)		1,107	1,107			
100025943	MIAMI	FL		09/20/2018		350,530		(63)			(63)		2,112	2,112			
100025947	NEWARK	NJ		09/20/2018		211,141		757			757		1,143	1,143			
100025949	CHICAGO RIDGE	IL		09/20/2018		71,676		517			517		442	442			
100025955	QUEENSTOWN	MD		09/20/2018		321,584		(87)			(87)		1,270	1,270			
100025959	LAWRENCEVILLE	GA		09/20/2018		93,344		330			330		635	635			
100025961	WEST COVINA	CA		09/20/2018		325,725		318			318		1,556	1,556			
100025962	TUCSON	AZ		09/20/2018		133,589		53			53		389	389			
100025963	PHOENIX	AZ		09/20/2018		283,153		19			19		865	865			
100025965	WHEELER	WI		09/20/2018		144,285		171			171		473	473			
100025966	DELTONA	FL		09/20/2018		323,778		253			253		2,499	2,499			
100025967	GLENFORD	NY		09/20/2018		146,815		326			326		819	819			
100025969	LILBURN	GA		09/20/2018		126,811		66			66		505	505			
100025970	HOLLYWOOD	FL		09/20/2018		167,699		152			152		703	703			
100025971	MIAMI	FL		09/20/2018		239,858		17			17		622	622			
100025977	COMPTON	CA		09/20/2018		251,722		23			23		798	798			
100025978	LOS ANGELES	CA		09/20/2018		191,656		(94)			(94)		698	698			
100025982	BALDWIN PARK	CA		09/20/2018		336,622		(158)			(158)		983	983			
100025986	ELGIN	SC		09/20/2018		99,206		39			39		1,390	1,390			
100025988	SAN ANTONIO	TX		09/20/2018		175,869		(330)			(330)		1,482	1,482			
100025989	MESA	AZ		09/20/2018		127,920		14			14		383	383			
100025991	CRESCO	PA		09/20/2018		115,617		471			471		568	568			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025997	LOS ANGELES	CA		09/20/2018		305,508		(121)			(121)		1,284	1,284			
100025998	VALLEY STREAM	NY		09/20/2018		290,790		979			979		1,090	1,090			
100025999	SPRINGFIELD	MA		09/20/2018		194,001		405			405		974	974			
100026006	CARY	IL		09/20/2018		281,127		308			308		942	942			
100026010	HEREFORD	AZ		09/20/2018		210,417		235			235		639	639			
100026011	OPA LOCKA	FL		09/20/2018		142,082		206			206		339	339			
100026012	TEWKSBURY	MA		09/20/2018		268,133		212			212		1,473	1,473			
100026019	RED BANK	NJ		09/20/2018		315,440		626			626		1,418	1,418			
100026024	NAPLES	FL		09/20/2018		226,450		(14)			(14)		1,143	1,143			
100026028	GILBERT	AZ		09/20/2018		300,769		30			30		3,101	3,101			
100026029	MESA	AZ		09/20/2018		183,796		90			90		559	559			
100026032	WEST PALM BEACH	FL		09/20/2018		192,256		343			343		926	926			
100026035	PALMDALE	CA		09/20/2018		244,055		164			164		890	890			
100026037	JOPPA	MD		09/20/2018		134,956		365			365		1,166	1,166			
100026042	SPANAWAY	WA		09/20/2018		163,369		(26)			(26)		1,053	1,053			
100026043	LAKE WORTH	FL		09/20/2018		94,399		187			187		282	282			
100026049	HOMESTEAD	FL		09/20/2018		199,754		(88)			(88)		818	818			
100026053	ORLANDO	FL		09/20/2018		108,659		422			422		627	627			
100026054	STRATFORD	CT		09/20/2018		215,382		293			293		960	960			
100026056	UPLAND	CA		09/20/2018		171,894		(74)			(74)		602	602			
100026059	CUMMING	GA		09/20/2018		226,351		(31)			(31)		809	809			
100026064	PHARR	TX		09/20/2018		61,783		333			333		568	568			
100026066	CHICAGO	IL		09/20/2018		179,571		(34)			(34)		949	949			
100026067	BRANDON	FL		09/20/2018		104,371		(9)			(9)		726	726			
100026068	MOORPARK	CA		09/20/2018		304,619		(185)			(185)		1,755	1,755			
100026070	ISELIN	NJ		09/20/2018		207,890		(7)			(7)		1,481	1,481			
100026071	WEST PALM BEACH	FL		09/20/2018		288,468		549			549		1,658	1,658			
100026076	LAS VEGAS	NV		09/20/2018		103,741		(40)			(40)		567	567			
100026077	PRESCOTT	AZ		09/20/2018		147,123		206			206		825	825			
100026078	CHARLOTTE	NC		09/20/2018		308,938		284			284		1,218	1,218			
100026088	CHICAGO	IL		09/20/2018		332,784		10			10		1,372	1,372			
100026094	SARASOTA	FL		09/20/2018		89,684		490			490		325	325			
100026095	LONG BEACH	CA		09/20/2018		165,761		50			50		550	550			
100026097	CEDAR HILL	TX		09/20/2018		213,694		(124)			(124)		431	431			
100026099	SMYRNA	DE		09/20/2018		274,496		60			60		1,208	1,208			
100026101	SMYRNA	GA		09/20/2018		235,228		132			132		834	834			
100026103	ORLANDO	FL		09/20/2018		106,071		120			120		370	370			
100026108	STERLING	VA		09/20/2018		326,528		(320)			(320)		1,352	1,352			
100026110	PARAMOUNT	CA		09/20/2018		242,513		612			612		1,115	1,115			
100026111	NORTH LAS VEGAS	NV		09/20/2018		110,564		209			209		1,837	1,837			
100026112	MIAMI	FL		09/20/2018		118,650		154			154		437	437			
100026115	KIHEI	HI		09/20/2018		201,899		231			231		1,458	1,458			
100026118	BALTIMORE	MD		09/20/2018		155,295		507			507		774	774			
100026119	SPRINGFIELD	OR		09/20/2018		128,836		58			58		299	299			
100026127	EWA BEACH	HI		09/20/2018		511,045		(151)			(151)		2,280	2,280			
100026129	LOS ANGELES	CA		09/20/2018		353,324		78			78		1,601	1,601			
100026130	SPRING HILL	FL		09/20/2018		118,124		110			110		544	544			
100026131	CHICAGO	IL		09/20/2018		158,094		1,931			1,931		1,086	1,086			
100026134	CHICAGO	IL		09/20/2018		141,848		596			596		1,743	1,743			
100026135	BAKERSFIELD	CA		09/20/2018		103,081		(104)			(104)		425	425			
100026136	NILES	IL		09/20/2018		215,383		155			155		1,039	1,039			
100026139	CENTREVILLE	VA		09/20/2018		266,547		(169)			(169)		987	987			
100026144	CHICAGO	IL		09/20/2018		147,029		132			132		314	314			
100026145	BLUFFTON	SC		09/20/2018		109,520		51			51		704	704			
100026148	ALVIN	TX		09/20/2018		249,544		91			91		1,931	1,931			
100026150	BOCA RATON	FL		09/20/2018		95,635		226			226		287	287			
100026152	ARVERNE	NY		09/20/2018		301,200		361			361		1,118	1,118			
100026164	POMONA	CA		09/20/2018		347,789		242			242		1,504	1,504			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		139,049		(76)			(76)		399	399			
100026167	HOUSTON	TX		09/20/2018		104,149		141			141		311	311			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026168	MIAMI GARDENS	FL		09/20/2018		168,868		10			10		687	687			
100026174	MOUNTAIN VIEW	HI		09/20/2018		167,492		212			212		617	617			
100026175	ARLINGTON	WA		09/20/2018		174,880		116			116		1,846	1,846			
100026178	BRONX	NY		09/20/2018		369,455		148			148		1,430	1,430			
100026186	LAKELAND	FL		09/20/2018		98,007		183			183		358	358			
100026188	SACRAMENTO	CA		09/20/2018		153,528		125			125		588	588			
100026200	MYRTLE BEACH	SC		09/20/2018		127,171		187			187		485	485			
100026204	CHICAGO	IL		09/20/2018		166,131		79			79		675	675			
100026205	CALABASH	NC		09/20/2018		316,219		147			147		1,186	1,186			
100026212	CENTRAL ISLIP	NY		09/20/2018		249,899		60			60		906	906			
100026215	ENGLEWOOD	NJ		09/20/2018		212,908		253			253		715	715			
100026217	HUNTINGTON PARK	CA		09/20/2018		183,001		(62)			(62)		515	515			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		105,379		486			486		513	513			
100026230	CORDOVA	AL		09/20/2018		24,842		225			225		224	224			
100026238	HIALEAH	FL		09/20/2018		166,247		29			29		574	574			
100026243	PLANT CITY	FL		09/20/2018		85,916		14			14		443	443			
100026244	VALLEJO	CA		09/20/2018		165,011		175			175		533	533			
100026245	CLERMONT	FL		09/20/2018		177,156		2			2		614	614			
100026247	MERRILLVILLE	IN		09/20/2018		70,453		23			23		366	366			
100026249	CICERO	IL		09/20/2018		87,193		59			59		255	255			
100026250	FRANKLIN PARK	IL		09/20/2018		163,321		163			163		566	566			
100026252	PORTERVILLE	CA		09/20/2018		211,010		900			900		4,280	4,280			
100026257	FLUSHING	NY		09/20/2018		676,099		455			455		1,884	1,884			
100026258	FORT PIERCE	FL		09/20/2018		111,857		1,656			1,656		1,450	1,450			
100026259	KEYES	CA		09/20/2018		221,728		91			91		664	664			
100026266	CANOGA PARK	CA		09/20/2018		326,186		84			84		1,197	1,197			
100026270	MADISON HEIGHTS	MI		09/20/2018		56,649		110			110		437	437			
100026273	POSEN	IL		09/20/2018		105,196		565			565		441	441			
100026276	HUMBLE	TX		09/20/2018		95,187		64			64		400	400			
100026282	MESA	AZ		09/20/2018		137,699		23			23		436	436			
100026284	NORWALK	CA		09/20/2018		320,011		136			136		1,130	1,130			
100026286	STATEN ISLAND	NY		09/20/2018		226,143		162			162		3,357	3,357			
100026287	NEWPORT	MN		09/20/2018		188,361		175			175		769	769			
100026288	CONCORD	CA		09/20/2018		351,161		427			427		1,234	1,234			
100026291	AURORA	IL		09/20/2018		109,406		157			157		381	381			
100026292	RUTHER GLEN	VA		09/20/2018		133,109		99			99		411	411			
100026293	MIRAMAR	FL		09/20/2018		153,846		481			481		587	587			
100026300	FORT WASHINGTON	MD		09/20/2018		289,445		468			468		1,521	1,521			
100026302	MIAMI GARDENS	FL		09/20/2018		162,638		61			61		1,477	1,477			
100026303	PHOENIX	AZ		09/20/2018		104,879		30			30		480	480			
100026309	MIAMI	FL		09/20/2018		188,964		187			187		587	587			
100026315	MENIFEE	CA		09/20/2018		223,594		340			340		749	749			
100026316	BELL GARDENS	CA		09/20/2018		287,959		518			518		1,590	1,590			
100026321	DAVENPORT	FL		09/20/2018		108,867		244			244		640	640			
100026325	RIVERDALE	GA		09/20/2018		71,222		249			249		262	262			
100026328	CLOSTER	NJ		09/20/2018		249,946		273			273		1,071	1,071			
100026337	CORONA	NY		09/20/2018		447,312		(28)			(28)		1,802	1,802			
100026342	GRANTSVILLE	UT		09/20/2018		161,491		99			99		600	600			
100026343	BOLINGBROOK	IL		09/20/2018		136,890		233			233		583	583			
100026344	NYACK	NY		09/20/2018		220,015		303			303		1,156	1,156			
100026347	BRENTWOOD	NY		09/20/2018		258,854		555			555		662	662			
100026348	NEW CITY	NY		09/20/2018		224,844		198			198		1,061	1,061			
100026349	DES PLAINES	IL		09/20/2018		222,040		298			298		697	697			
100026351	RIVERSIDE	CA		09/20/2018		250,745		100			100		748	748			
100026354	FRESNO	CA		09/26/2018		104,548		49			49		671	671			
100026355	MIAMI	FL		09/26/2018		96,045		135			135		732	732			
100026362	ORLANDO	FL		09/26/2018		85,508		193			193		611	611			
100026363	OCALA	FL		09/26/2018		80,460		125			125		964	964			
100026365	STOCKTON	CA		09/26/2018		121,312		365			365		785	785			
100026366	MIAMI	FL		09/26/2018		92,471		149			149		460	460			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026367	ELGIN	IL		09/26/2018		89,303		264			264		353	353			
100026368	MESA	AZ		09/26/2018		89,554		65			65		774	774			
100026370	LAMONT	CA		09/26/2018		86,418		417			417		1,494	1,494			
100026378	SUN CITY WEST	AZ		09/26/2018		117,909		792			792		5,551	5,551			
100026379	MIAMI	FL		09/26/2018		139,473		232			232		763	763			
100026380	POMPANO BEACH	FL		09/26/2018		92,826		563			563		722	722			
100026381	ST PETERSBURG	FL		09/26/2018		86,330		317			317		495	495			
100026384	PALM BAY	FL		09/26/2018		134,362		28			28		355	355			
100026392	PALM COAST	FL		09/26/2018		130,511		296			296		1,968	1,968			
100026395	MECHANICSVILLE	MD		09/26/2018		157,893		201			201		739	739			
100026397	KISSIMMEE	FL		09/26/2018		83,550		679			679		586	586			
100026398	PHOENIX	AZ		09/26/2018		119,514		97			97		806	806			
100026401	MELROSE PARK	IL		09/26/2018		179,234		64			64		452	452			
100026403	WEST BLOOMFIELD	MI		09/26/2018		140,047		1,234			1,234		7,011	7,011			
100026404	BAKERSFIELD	CA		09/26/2018		116,262		391			391		384	384			
100026406	MIAMI	FL		09/26/2018		125,299		612			612		856	856			
100026407	STOCKTON	CA		09/26/2018		167,119		189			189		1,108	1,108			
100026410	RIVERVIEW	FL		09/26/2018		142,767		1,025			1,025		1,811	1,811			
100026417	ST. PAUL	MN		09/26/2018		136,929		15			15		610	610			
100026424	BRENTWOOD	MD		09/26/2018		121,661		(193)			(193)		(2,531)	(2,531)			
100026425	ORLANDO	FL		09/26/2018		154,638		(65)			(65)		180	180			
100026428	BAKERSFIELD	CA		09/26/2018		135,762		15			15		(169)	(169)			
100026432	SCOTTSDALE	AZ		09/26/2018		149,296		64			64		863	863			
100026440	PORT SAINT LUCIE	FL		09/26/2018		151,371		56			56		752	752			
100026444	CAPE CORAL	FL		09/26/2018		131,835		585			585		526	526			
100026446	SARASOTA	FL		09/26/2018		140,907		492			492		594	594			
100026452	LAKE ELSINORE	CA		09/26/2018		200,163		44			44		890	890			
100026457	LAS VEGAS	NV		09/26/2018		136,084		304			304		838	838			
100026465	PEWAUKEE	WI		09/26/2018		165,873		87			87		999	999			
100026466	MORENO VALLEY	CA		09/26/2018		184,136		841			841		3,184	3,184			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		14,013		2,652			2,652		1,349	1,349			
100026471	TRUMBULL	CT		09/26/2018		177,250		708			708		1,285	1,285			
100026473	PATCHOGUE	NY		09/26/2018		50,518		3,094			3,094		1,545	1,545			
100026475	SAN BERNARDINO	CA		09/26/2018		217,242		72			72		904	904			
100026477	KERMAN	CA		09/26/2018		208,310		45			45		922	922			
100026483	BAKERSFIELD	CA		09/26/2018		159,654		582			582		792	792			
100026492	SACRAMENTO	CA		09/26/2018		133,911		914			914		576	576			
100026493	MORENO VALLEY	CA		09/26/2018		193,173		(3)			(3)		523	523			
100026499	WOODBRIDGE	VA		09/26/2018		189,885		222			222		2,339	2,339			
100026501	SACRAMENTO	CA		09/26/2018		188,544		83			83		1,158	1,158			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		220,137		109			109		1,063	1,063			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		160,124		1,588			1,588		1,447	1,447			
100026504	LAS VEGAS	NV		09/26/2018		189,039		(12)			(12)		568	568			
100026505	OLIVEHURST	CA		09/26/2018		192,296		449			449		884	884			
100026508	MIAMI	FL		09/26/2018		50,598		2,131			2,131		966	966			
100026509	WOODBRIDGE	VA		09/26/2018		141,098		913			913		683	683			
100026510	STOCKTON	CA		09/26/2018		213,484		135			135		1,193	1,193			
100026515	SCHERTZ	TX		09/26/2018		214,112		(290)			(290)		758	758			
100026517	LOMPOC	CA		09/26/2018		99,145		1,370			1,370		718	718			
100026518	MORENO VALLEY	CA		09/26/2018		190,309		(131)			(131)		450	450			
100026519	CHICAGO	IL		09/26/2018		222,521		(141)			(141)		544	544			
100026522	BLUE SPRINGS	MO		09/26/2018		202,436		240			240		877	877			
100026525	RIVERSIDE	CA		09/26/2018		84,023		1,354			1,354		683	683			
100026526	BOLINGBROOK	IL		09/26/2018		201,912		766			766		1,196	1,196			
100026527	NEW WINDSOR	MD		09/26/2018		254,765		86			86		975	975			
100026529	STOCKTON	CA		09/26/2018		155,324		877			877		726	726			
100026530	INDIANAPOLIS	IN		09/26/2018		189,056		407			407		1,049	1,049			
100026532	HOLLYWOOD	FL		09/26/2018		185,433		(39)			(39)		569	569			
100026533	RIALTO	CA		09/26/2018		226,676		15			15		691	691			
100026535	WOODBRIDGE	VA		09/26/2018		164,390		634			634		1,277	1,277			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026544	YUCAIPA	CA		09/26/2018		240,309		252			252		744	744			
100026546	PERRIS	CA		09/26/2018		288,154		1,417			1,417		2,686	2,686			
100026547	LANCASTER	CA		09/26/2018		228,159		(198)			(198)		566	566			
100026548	CHICAGO	IL		09/26/2018		230,764		(147)			(147)		593	593			
100026554	UPPER MARLBORO	MD		09/26/2018		207,055		252			252		1,280	1,280			
100026555	STERLING	VA		09/26/2018		232,587		294			294		1,169	1,169			
100026556	MIRAMAR	FL		09/26/2018		192,673		601			601		1,236	1,236			
100026558	TRACY	CA		09/26/2018		252,676		53			53		736	736			
100026563	CLOVIS	CA		09/26/2018		276,066		(22)			(22)		821	821			
100026564	BOWIE	MD		09/26/2018		186,403		877			877		1,063	1,063			
100026566	EAST ISLIP	NY		09/26/2018		205,226		2,007			2,007		2,078	2,078			
100026568	VIRGINIA BEACH	VA		09/26/2018		78,868		2,468			2,468		1,189	1,189			
100026570	PATTERSON	CA		09/26/2018		218,162		(349)			(349)		843	843			
100026571	FONTANA	CA		09/26/2018		242,501		95			95		2,900	2,900			
100026572	BONITA SPRINGS	FL		09/26/2018		266,991		26			26		721	721			
100026573	RESEDA	CA		09/26/2018		229,979		372			372		1,534	1,534			
100026574	LAKE WORTH	FL		09/26/2018		244,981		80			80		1,111	1,111			
100026576	TEMECULA	CA		09/26/2018		203,953		1,369			1,369		1,243	1,243			
100026577	COOPER CITY	FL		09/26/2018		230,979		58			58		786	786			
100026579	VANCOUVER	WA		09/26/2018		261,848		257			257		832	832			
100026588	WEST COVINA	CA		09/26/2018		255,642		587			587		1,153	1,153			
100026589	OXNARD	CA		09/26/2018		254,228		165			165		779	779			
100026595	PITTSBURG	CA		09/26/2018		280,917		300			300		3,172	3,172			
100026597	SANTA MARIA	CA		09/26/2018		243,255		257			257		1,300	1,300			
100026599	SILVER SPRING	MD		09/26/2018		249,917		963			963		1,529	1,529			
100026604	DIAMOND BAR	CA		09/26/2018		226,765		78			78		818	818			
100026605	MANASSAS	VA		09/26/2018		256,317		336			336		1,963	1,963			
100026606	NORTH MIAMI	FL		09/26/2018		238,958		182			182		1,116	1,116			
100026611	NANUET	NY		09/26/2018		275,031		1,395			1,395		1,423	1,423			
100026612	LAKE FOREST	CA		09/26/2018		278,568		94			94		1,363	1,363			
100026615	SUISUN	CA		09/26/2018		258,834		226			226		979	979			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		234,597		718			718		1,056	1,056			
100026619	PATTERSON	CA		09/26/2018		264,916		189			189		1,774	1,774			
100026620	ESCONDIDO	CA		09/26/2018		269,242		324			324		1,839	1,839			
100026622	PICO RIVERA	CA		09/26/2018		231,601		219			219		2,484	2,484			
100026627	CARSON	CA		09/26/2018		236,802		(70)			(70)		655	655			
100026630	ROMOLAND	CA		09/26/2018		272,683		(132)			(132)		644	644			
100026631	CERES	CA		09/26/2018		232,080		2,211			2,211		18,629	18,629			
100026634	SUISUN CITY	CA		09/26/2018		246,492		1,390			1,390		6,125	6,125			
100026636	HIALEAH	FL		09/26/2018		230,721		3,236			3,236		1,432	1,432			
100026638	WESTBURY	NY		09/26/2018		112,570		4,569			4,569		2,604	2,604			
100026640	EVANSTON	IL		09/26/2018		211,684		1,879			1,879		3,816	3,816			
100026643	WAXHAW	NC		09/26/2018		247,169		850			850		6,089	6,089			
100026647	NUTLEY	NJ		09/26/2018		360,114		617			617		1,562	1,562			
100026650	SANTA ANA	CA		09/26/2018		278,048		404			404		1,465	1,465			
100026652	SPRING VALLEY	CA		09/26/2018		283,128		33			33		2,608	2,608			
100026653	SAN PABLO	CA		09/26/2018		334,347		143			143		1,529	1,529			
100026654	ENGLISHTOWN	NJ		09/26/2018		316,995		848			848		2,689	2,689			
100026657	AZUSA	CA		09/26/2018		287,866		369			369		1,038	1,038			
100026658	VALLEY STREAM	NY		09/26/2018		252,495		1,944			1,944		1,803	1,803			
100026660	SAN FERNANDO	CA		09/26/2018		304,448		66			66		1,142	1,142			
100026662	RANCHO CUCAMONGA	CA		09/26/2018		311,917		134			134		1,473	1,473			
100026663	PHOENIX	AZ		09/26/2018		340,305		100			100		1,206	1,206			
100026664	MONROVIA	CA		09/26/2018		280,569		(56)			(56)		1,256	1,256			
100026665	LA PUENTE	CA		09/26/2018		236,586		2,681			2,681		1,911	1,911			
100026670	STERLING HEIGHTS	MI		09/26/2018		293,860		1,033			1,033		2,157	2,157			
100026671	BALDWIN PARK	CA		09/26/2018		299,245		283			283		1,562	1,562			
100026672	WHITTIER	CA		09/26/2018		269,854		930			930		4,724	4,724			
100026674	PACOIMA	CA		09/26/2018		288,420		1,358			1,358		6,349	6,349			
100026675	ANTIOCH	CA		09/26/2018		332,827		156			156		870	870			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026678	BAKERSFIELD	CA		09/26/2018		377,824		240			240		1,761	1,761			
100026680	EL CAJON	CA		09/26/2018		306,901		108			108		1,110	1,110			
100026682	BALDWIN	NY		09/26/2018		341,653		495			495		1,004	1,004			
100026683	STOCKTON	CA		09/26/2018		267,731		635			635		1,335	1,335			
100026684	BRENTWOOD	CA		09/26/2018		293,892		195			195		937	937			
100026688	LAS VEGAS	NV		09/26/2018		318,146		737			737		2,140	2,140			
100026702	GARDENA	CA		09/26/2018		361,474		1			1		1,086	1,086			
100026705	FAIRFIELD	CA		09/26/2018		275,039		3,562			3,562		6,380	6,380			
100026708	LA PUENTE	CA		09/26/2018		246,034		1,666			1,666		1,732	1,732			
100026711	WHITTIER	CA		09/26/2018		383,485		327			327		1,227	1,227			
100026718	WASHINGTON	DC		09/26/2018		326,758		583			583		435	435			
100026722	RANCHO MIRAGE	CA		09/26/2018		371,916		282			282		2,115	2,115			
100026724	CASTAIC	CA		09/26/2018		294,270		835			835		1,354	1,354			
100026726	UPLAND	CA		09/26/2018		362,966		507			507		1,647	1,647			
100026730	INGLEWOOD	CA		09/26/2018		219,085		1,718			1,718		1,087	1,087			
100026734	NORCO	CA		09/26/2018		309,450		1,270			1,270		1,541	1,541			
100026735	ANAHEIM	CA		09/26/2018		301,570		336			336		1,046	1,046			
100026736	LOS ANGELES	CA		09/26/2018		385,303		48			48		1,071	1,071			
100026746	RIVERSIDE	CA		09/26/2018		239,877		2,711			2,711		2,106	2,106			
100026748	SCOTTSDALE	AZ		09/26/2018		416,921		665			665		4,825	4,825			
100026754	EL MONTE	CA		09/26/2018		421,381		220			220		1,525	1,525			
100026758	RICHMOND	CA		09/26/2018		113,185		3,174			3,174		1,632	1,632			
100026760	ANAHEIM	CA		09/26/2018		415,304		366			366		2,045	2,045			
100026764	BALDWIN PARK	CA		09/26/2018		445,387		(609)			(609)		(23,270)	(23,270)			
100026770	RAMONA	CA		09/26/2018		441,923		631			631		1,775	1,775			
100026774	CASTAIC	CA		09/26/2018		396,470		477			477		3,524	3,524			
100026775	HAYWARD	CA		09/26/2018		459,164		125			125		1,254	1,254			
100026776	SIMI VALLEY	CA		09/26/2018		390,191		330			330		2,077	2,077			
100026777	OXNARD	CA		09/26/2018		421,261		678			678		2,143	2,143			
100026784	SPARTA	NJ		09/26/2018		555,225		427			427		1,810	1,810			
100026786	PARAMUS	NJ		09/26/2018		407,303		139			139		1,446	1,446			
100026788	VISTA	CA		09/26/2018		409,661		1,117			1,117		2,414	2,414			
100026793	WEST COVINA	CA		09/26/2018		588,807		43			43		1,911	1,911			
100026804	ESCONDIDO	CA		09/26/2018		605,547		848			848		2,003	2,003			
100026805	FAIRFAX	CA		09/26/2018		532,298		1,283			1,283		3,018	3,018			
100026806	OAKLAND	CA		09/26/2018		537,440		339			339		1,790	1,790			
100026810	BERKELEY	CA		09/26/2018		582,625		553			553		2,605	2,605			
100026811	DANA POINT	CA		09/26/2018		511,980		742			742		1,118	1,118			
100026815	UNION CITY	CA		09/26/2018		710,675		1,998			1,998		3,315	3,315			
100026827	LAMONT	CA		09/26/2018		72,921		195			195		1,068	1,068			
100026829	SANTA TERESA	NM		09/26/2018		84,402		885			885		370	370			
100026831	WASCO	CA		09/26/2018		153,693		125			125		484	484			
100026833	FRESNO	CA		09/26/2018		123,150		141			141		431	431			
100026834	BAKERSFIELD	CA		09/26/2018		116,464		99			99		816	816			
100026835	NORTH LAS VEGAS	NV		09/26/2018		94,099		33			33		2,650	2,650			
100026838	HIALEAH	FL		09/26/2018		96,986		68			68		256	256			
100026840	SHAFTER	CA		09/26/2018		82,532		284			284		501	501			
100026842	NAPLES	FL		09/26/2018		148,281		96			96		1,493	1,493			
100026844	MIAMI	FL		09/26/2018		127,672		(192)			(192)		299	299			
100026849	HANOVER PARK	IL		09/26/2018		72,594		647			647		187	187			
100026851	BAKERSFIELD	CA		09/26/2018		148,035		327			327		660	660			
100026852	HANOVER PARK	IL		09/26/2018		124,196		499			499		1,418	1,418			
100026853	PHOENIX	AZ		09/26/2018		106,919		255			255		484	484			
100026854	BAKERSFIELD	CA		09/26/2018		122,161		469			469		483	483			
100026856	KEYES	CA		09/26/2018		136,482		1,065			1,065		5,929	5,929			
100026857	CHICAGO	IL		09/26/2018		18,525		2,134			2,134		1,255	1,255			
100026859	FRESNO	CA		09/26/2018		131,013		95			95		526	526			
100026860	PHILADELPHIA	PA		09/26/2018		163,923		107			107		774	774			
100026862	CHICAGO	IL		09/26/2018		184,194		99			99		1,147	1,147			
100026872	MESA	AZ		09/26/2018		124,065		617			617		1,097	1,097			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026875	OCALA	FL		09/26/2018		171,157		183			183		779	779			
100026877	NORTH LAS VEGAS	NV		09/26/2018		53,562		1,148			1,148		470	470			
100026878	WEST HARTFORD	CT		09/26/2018		56,801		2,507			2,507		1,283	1,283			
100026879	STOCKTON	CA		09/26/2018		171,170		10			10		973	973			
100026880	TUCSON	AZ		09/26/2018		172,872		85			85		919	919			
100026882	ORLANDO	FL		09/26/2018		139,725		265			265		972	972			
100026884	BAKERSFIELD	CA		09/26/2018		162,807		40			40		902	902			
100026886	MIAMI	FL		09/26/2018		144,042		350			350		730	730			
100026888	BAKERSFIELD	CA		09/26/2018		190,783		82			82		633	633			
100026891	JUPITER	FL		09/26/2018		166,699		44			44		1,337	1,337			
100026893	SACRAMENTO	CA		09/26/2018		183,602		(208)			(208)		827	827			
100026896	SANTA MARIA	CA		09/26/2018		174,620		208			208		2,122	2,122			
100026898	CHICAGO	IL		09/26/2018		207,929		69			69		1,711	1,711			
100026899	SANTA MARIA	CA		09/26/2018		195,918		54			54		1,495	1,495			
100026900	MORENO VALLEY	CA		09/26/2018		169,988		600			600		910	910			
100026901	MESA	AZ		09/26/2018		195,377		166			166		1,259	1,259			
100026902	TURLOCK	CA		09/26/2018		187,741		4			4		565	565			
100026903	MORENO VALLEY	CA		09/26/2018		180,053		20			20		785	785			
100026904	NORTH BRUNSWICK	NJ		09/26/2018		181,871		211			211		661	661			
100026906	GREENFIELD	CA		09/26/2018		204,838		366			366		1,212	1,212			
100026909	SAN PABLO	CA		09/26/2018		190,663		307			307		649	649			
100026910	SALIDA	CA		09/26/2018		207,688		(138)			(138)		679	679			
100026913	CAMP SPRINGS	MD		09/26/2018		177,455		2,318			2,318		6,040	6,040			
100026920	REDDING	CA		09/26/2018		203,418		59			59		1,059	1,059			
100026921	OLNEY	MD		09/26/2018		215,158		828			828		1,026	1,026			
100026924	MOORPARK	CA		09/26/2018		222,201		583			583		920	920			
100026926	PALMDALE	CA		09/26/2018		206,317		408			408		751	751			
100026929	KISSIMMEE	FL		09/26/2018		283,232		(7)			(7)		908	908			
100026935	FAIRFIELD	CA		09/26/2018		236,733		62			62		673	673			
100026937	JUPITER	FL		09/26/2018		176,287		419			419		518	518			
100026942	NORTH WILDWOOD	NJ		09/26/2018		234,272		1,316			1,316		932	932			
100026951	CORONA	CA		09/26/2018		238,862		44			44		1,839	1,839			
100026954	SAN DIEGO	CA		09/26/2018		293,689		1,155			1,155		5,247	5,247			
100026955	MIRAMAR	FL		09/26/2018		202,772		710			710		1,085	1,085			
100026957	PITTSBURG	CA		09/26/2018		72,979		1,442			1,442		672	672			
100026958	OAKDALE	CA		09/26/2018		238,211		(8)			(8)		1,107	1,107			
100026959	PATTERSON	CA		09/26/2018		187,188		1,727			1,727		1,359	1,359			
100026961	EAST QUOGUE	NY		09/26/2018		251,274		1,399			1,399		1,529	1,529			
100026968	LOXAHATCHEE	FL		09/26/2018		279,347		284			284		1,257	1,257			
100026969	VALLEJO	CA		09/26/2018		194,676		451			451		718	718			
100026974	BAKERSFIELD	CA		09/26/2018		296,240		31			31		753	753			
100026979	FONTANA	CA		09/26/2018		237,894		303			303		1,022	1,022			
100026981	PITTSBURG	CA		09/26/2018		235,297		1,197			1,197		7,874	7,874			
100026984	LA PUENTE	CA		09/26/2018		274,340		220			220		1,313	1,313			
100026986	LOS ANGELES	CA		09/26/2018		318,225		344			344		1,130	1,130			
100026987	LOS ANGELES	CA		09/26/2018		210,742		573			573		966	966			
100026988	LOS ANGELES	CA		09/26/2018		385,259		274			274		1,116	1,116			
100026996	NATIONAL CITY	CA		09/26/2018		307,799		636			636		1,046	1,046			
100026998	COLONIA	NJ		09/26/2018		364,754		1,369			1,369		2,250	2,250			
100027001	LOS ANGELES	CA		09/26/2018		274,326		310			310		918	918			
100027004	ROCKLIN	CA		09/26/2018		274,529		95			95		3,659	3,659			
100027006	AZUSA	CA		09/26/2018		289,281		110			110		1,070	1,070			
100027009	WHITTIER	CA		09/26/2018		362,603		538			538		1,364	1,364			
100027010	EAST STROUDSBURG	PA		09/26/2018		365,333		242			242		5,623	5,623			
100027013	VALLEJO	CA		09/26/2018		312,104		(221)			(221)		843	843			
100027015	CHICAGO	IL		09/26/2018		222,563		628			628		(2,804)	(2,804)			
100027020	OXNARD	CA		09/26/2018		297,101		66			66		1,557	1,557			
100027021	DOVER TWP	NJ		09/26/2018		295,370		767			767		1,782	1,782			
100027022	VAN NUYS	CA		09/26/2018		310,154		320			320		2,794	2,794			
100027024	CHICAGO	IL		09/26/2018		356,029		163			163		1,660	1,660			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027032	OXNARD	CA		09/26/2018		101,806		3,321			3,321		1,786	1,786			
100027033	VALLEJO	CA		09/26/2018		273,182		4,047			4,047		8,766	8,766			
100027035	LAWNDALE	CA		09/26/2018		307,522		188			188		1,397	1,397			
100027037	LOS ANGELES	CA		09/26/2018		380,329		122			122		877	877			
100027042	ASHBURN	VA		09/26/2018		351,461		(54)			(54)		1,330	1,330			
100027043	ANAHEIM	CA		09/26/2018		342,777		691			691		1,569	1,569			
100027044	CAMARILLO	CA		09/26/2018		351,227		182			182		929	929			
100027046	COTATI	CA		09/26/2018		424,642		1,145			1,145		3,714	3,714			
100027048	RICHMOND	VA		09/26/2018		701,387		1,383			1,383		5,505	5,505			
100027049	BALDWIN	NY		09/26/2018		322,401		1,254			1,254		2,538	2,538			
100027050	SEASIDE	CA		09/26/2018		432,426		(209)			(209)		1,227	1,227			
100027051	FAIRFAX	VA		09/26/2018		429,338		1,415			1,415		6,889	6,889			
100027052	FAIRFIELD	CA		09/26/2018		422,950		858			858		1,896	1,896			
100027059	CONCORD	CA		09/26/2018		408,349		102			102		1,839	1,839			
100027064	OXNARD	CA		09/26/2018		440,497		158			158		687	687			
100027069	ALISO VIEJO	CA		09/26/2018		475,417		1,153			1,153		7,039	7,039			
100027767	SUSANVILLE	CA		10/26/2018		150,649		43			43		410	410			
100027771	GONZALES	TX		10/26/2018		312,747		(46)			(46)		1,038	1,038			
100027773	DASSEL	MN		10/26/2018		190,985		225			225		1,640	1,640			
100027774	WEST COVINA	CA		10/26/2018		294,206		442			442		1,241	1,241			
100027775	WOODBINE	GA		10/26/2018		267,887		287			287		840	840			
100027777	PRIOR LAKE	MN		10/26/2018		314,759		357			357		1,107	1,107			
100027780	SAN LEANDRO	CA		10/26/2018		287,849		(53)			(53)		895	895			
100027782	CHICAGO	IL		10/26/2018		153,555		1,004			1,004		861	861			
100027784	OAKLAND	CA		10/26/2018		216,908		(23)			(23)		639	639			
100027792	CIRCLE PINES	MN		10/26/2018		99,225		110			110		319	319			
100027793	PRESCOTT VALLEY	AZ		10/26/2018		103,427		(13)			(13)		366	366			
100027794	BOTHELL	WA		10/26/2018		152,819		(39)			(39)		464	464			
100027800	MILWAUKEE	WI		10/26/2018		157,804		109			109		444	444			
100027801	HENRYVILLE	PA		10/26/2018		174,419		178			178		654	654			
100027803	BOCA RATON	FL		10/26/2018		193,239		232			232		1,271	1,271			
100027804	TACOMA	WA		10/26/2018		225,563		223			223		681	681			
100027805	LOMBARD	IL		10/26/2018		154,623		73			73		772	772			
100027806	PALMDALE	CA		10/26/2018		208,420		187			187		851	851			
100027807	ROCKAWAY BEACH	NY		10/26/2018		204,029		466			466		(4,273)	(4,273)			
100027809	CHARLOTTE	NC		10/26/2018		102,755		74			74		286	286			
100027812	MENIFEE	CA		10/26/2018		291,242		100			100		621	621			
100027814	STERLING	CT		10/26/2018		134,392		211			211		535	535			
100027822	HOLLISTER	CA		10/26/2018		485,545		(197)			(197)		1,600	1,600			
100027824	MIAMI	FL		10/26/2018		319,024		165			165		1,082	1,082			
100027827	NEW CASTLE	CO		10/26/2018		264,037		90			90		1,180	1,180			
100027828	TUKWILA	WA		10/26/2018		218,550		(95)			(95)		690	690			
100027829	EVERETT	WA		10/26/2018		171,929		53			53		672	672			
100027830	ALEXANDRIA	MN		10/26/2018		99,913		163			163		359	359			
100027836	OAKLAND	TN		10/26/2018		169,754		200			200		600	600			
100027840	LAKEVILLE	MN		10/26/2018		236,989		107			107		847	847			
100027841	PETERSBURG	VA		10/26/2018		121,379		237			237		357	357			
100027842	KELLOGG	ID		10/26/2018		86,736		105			105		336	336			
100027843	HARTFORD	CT		10/26/2018		85,072		77			77		256	256			
100027844	BROOKDALE	CA		10/26/2018		361,552		22			22		1,250	1,250			
100027847	CHICAGO	IL		10/26/2018		281,159		(16)			(16)		947	947			
100027850	LONGVIEW	WA		10/26/2018		118,209		75			75		386	386			
100027851	PHILADELPHIA	PA		10/26/2018		131,880		121			121		487	487			
100027853	GLEN BURNIE	MD		10/26/2018		226,280		175			175		1,125	1,125			
100027860	LYMAN	WY		10/26/2018		176,233		365			365		605	605			
100027866	JACKSON	CA		10/26/2018		318,461		99			99		987	987			
100027867	HANOVER PARK	IL		10/26/2018		94,806		762			762		530	530			
100027869	PATERSON	NJ		10/26/2018		205,502		883			883		845	845			
100027872	WEST CHESTER	PA		10/26/2018		187,138		570			570		749	749			
100027873	BROOKLYN	NY		10/26/2018		307,950		1,064			1,064		1,758	1,758			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027877	ELGIN	IL		10/26/2018		75,639		330			330		350	350			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		272,508		239			239		581	581			
100027885	HARRISON	NJ		10/26/2018		262,902		598			598		1,242	1,242			
100027889	NEW IBERIA	LA		10/26/2018		82,512		291			291		244	244			
100027894	BISCOE	NC		10/26/2018		117,240		45			45		396	396			
100027899	HIALEAH	FL		10/26/2018		117,738		20			20		452	452			
100027901	EAST NORTHPORT	NY		10/26/2018		199,769		(147)			(147)		854	854			
100027906	CINCINNATI	OH		10/26/2018		59,081		296			296		527	527			
100027907	MIRAMAR	FL		10/26/2018		127,411		180			180		765	765			
100027908	HIGH POINT	NC		10/26/2018		12,985		307			307		1,281	1,281			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		159,121		229			229		1,151	1,151			
100027914	STATEN ISLAND	NY		10/26/2018		317,167		1,069			1,069		1,100	1,100			
100027915	FRANKLIN SQUARE	NY		10/26/2018		150,695		668			668		1,009	1,009			
100027916	DULUTH	GA		10/26/2018		104,108		148			148		413	413			
100027917	DAVENPORT	FL		10/26/2018		123,019		141			141		401	401			
100027918	GADSDEN	AL		10/26/2018		33,952		104			104		143	143			
100027926	GARDENA	CA		10/26/2018		200,420		334			334		1,312	1,312			
100027927	MEMPHIS	TN		10/26/2018		46,988		395			395		522	522			
100027928	FONTANA	CA		10/26/2018		98,319		330			330		1,273	1,273			
100027934	TUSTIN	CA		10/26/2018		232,877		(51)			(51)		1,091	1,091			
100027936	SANTA MARIA	CA		10/26/2018		137,594		50			50		487	487			
100027938	NEPTUNE	NJ		10/26/2018		218,852		1,062			1,062		1,412	1,412			
100027939	ANTIOCH	CA		10/26/2018		336,824		66			66		1,201	1,201			
100027941	BRICK	NJ		10/26/2018		134,380		194			194		552	552			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		454,936		166			166		1,552	1,552			
100027953	BRONX	NY		10/26/2018		569,542		667			667		2,332	2,332			
100027960	WALLACE	MI		10/26/2018		85,121		(279)			(279)		344	344			
100027962	RIVERDALE	MD		10/26/2018		245,964		289			289		793	793			
100027963	PLYMOUTH	MA		10/26/2018		304,675		4			4		1,002	1,002			
100027970	VALRICO	FL		10/26/2018		147,608		300			300		519	519			
100027972	MONROE	WA		10/26/2018		338,197		1,404			1,404		1,608	1,608			
100027976	SOUTH GATE	CA		10/26/2018		322,348		111			111		3,880	3,880			
100027978	AKRON	OH		10/26/2018		19,242		183			183		174	174			
100027979	PERRY	IA		10/26/2018		57,862		10			10		405	405			
100027981	LEWISVILLE	TX		10/26/2018		118,147		580			580		1,326	1,326			
100027985	MAYWOOD	IL		10/26/2018		131,216		222			222		629	629			
100027986	FARMINGTON HILLS	MI		10/26/2018		173,455		(65)			(65)		892	892			
100027991	GRAND RAPIDS	MI		10/26/2018		74,053		32			32		269	269			
100027993	HAMMONTON	NJ		10/26/2018		77,521		407			407		1,586	1,586			
100027995	EATONVILLE	WA		10/26/2018		175,120		(61)			(61)		470	470			
100027997	JACKSONVILLE	FL		10/26/2018		70,624		264			264		197	197			
100028000	MONROE	OH		10/26/2018		101,345		94			94		498	498			
100028001	DESOTO	TX		10/26/2018		194,886		121			121		751	751			
100028002	SALINE	MI		10/26/2018		162,332		2			2		682	682			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		44,361		689			689		392	392			
100028004	WHITMAN	MA		10/26/2018		69,461		(419)			(419)		1,969	1,969			
100028005	VERSAILLES	KY		10/26/2018		59,279		144			144		187	187			
100028008	GARY	IN		10/26/2018		17,458		164			164		91	91			
100028012	DES PLAINES	IL		10/26/2018		35,871		663			663		293	293			
100028018	REX	GA		10/26/2018		62,660		207			207		234	234			
100028022	MIAMI	FL		10/26/2018		82,255		224			224		471	471			
100028023	EATON RAPIDS	MI		10/26/2018		113,184		(46)			(46)		583	583			
100028025	ROLLING MEADOWS	IL		10/26/2018		74,592		432			432		367	367			
100028026	HARTVILLE	OH		10/26/2018		71,792		346			346		286	286			
100028027	MOUNT PROSPECT	IL		10/26/2018		96,317		79			79		285	285			
100028030	OAK PARK	CA		10/26/2018		205,739		511			511		995	995			
100028031	WEST ST. PAUL	MN		10/26/2018		136,926		(146)			(146)		708	708			
100028032	WHEATON	IL		10/26/2018		166,475		247			247		751	751			
100028033	BUCKEYE	AZ		10/26/2018		71,551		170			170		282	282			
100028035	CRESTVIEW	FL		10/26/2018		63,408		156			156		244	244			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028036	CAPE CORAL	FL		10/26/2018		76,139		249			249		265	265			
100028038	NEW ROCHELLE	NY		10/26/2018		112,267		454			454		753	753			
100028040	DES PLAINES	IL		10/26/2018		80,129		432			432		1,565	1,565			
100028041	ADDISON	IL		10/26/2018		141,724		(26)			(26)		617	617			
100028042	LAND O LAKES	FL		10/26/2018		112,598		48			48		556	556			
100028044	LILBURN	GA		10/26/2018		113,022		166			166		640	640			
100028046	HALEDON	NJ		10/26/2018		105,403		(15)			(15)		886	886			
100028050	RAMONA	CA		10/26/2018		159,266		(208)			(208)		921	921			
100028051	STRONGSVILLE	OH		10/26/2018		74,329		490			490		606	606			
100028052	YPSILANTI	MI		10/26/2018		85,306		286			286		1,018	1,018			
100028053	RICHFIELD	MN		10/26/2018		136,310		(38)			(38)		577	577			
100028054	SPICELAND	IN		10/26/2018		34,311		246			246		140	140			
100028058	LINDENWOLD	NJ		10/26/2018		61,968		944			944		2,184	2,184			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		41,036		378			378		537	537			
100028062	NEW PORT RICHEY	FL		10/26/2018		74,915		71			71		235	235			
100028063	SOMERSET	CA		10/26/2018		172,546		213			213		589	589			
100028064	NEW CASTLE	PA		10/26/2018		70,779		373			373		277	277			
100028065	HARVEY	IL		10/26/2018		54,326		341			341		242	242			
100028066	KENNESAW	GA		10/26/2018		90,538		228			228		1,170	1,170			
100028070	AUBURN HILLS	MI		10/26/2018		69,732		385			385		273	273			
100028072	EL SORRANTE	CA		10/26/2018		165,153		339			339		2,483	2,483			
100028074	JACKSONVILLE	FL		10/26/2018		113,621		249			249		847	847			
100028077	SCHUYLERVILLE	NY		10/26/2018		81,312		732			732		316	316			
100028078	VILLA PARK	IL		10/26/2018		227,614		252			252		699	699			
100028080	CHICAGO	IL		10/26/2018		90,380		290			290		445	445			
100028081	TAUNTON	MA		10/26/2018		96,321		117			117		332	332			
100028083	FAIRBURN	GA		10/26/2018		92,032		73			73		551	551			
100028085	SPRING	TX		10/26/2018		65,934		24			24		251	251			
100028086	TAUNTON	MA		10/26/2018		121,710		571			571		635	635			
100028088	CHICAGO	IL		10/26/2018		165,806		537			537		1,968	1,968			
100028089	BUCKEYE	AZ		10/26/2018		134,530		246			246		1,438	1,438			
100028091	MCDONOUGH	GA		10/26/2018		79,858		128			128		261	261			
100028093	ORLAND HILLS	IL		10/26/2018		85,681		571			571		454	454			
100028102	MIRAMAR	FL		10/26/2018		210,358		(29)			(29)		1,229	1,229			
100028106	ASHTABULA	OH		10/26/2018		52,783		332			332		962	962			
100028107	JACKSONVILLE	FL		10/26/2018		112,717		(48)			(48)		353	353			
100028109	MIAMI	FL		10/26/2018		137,767		99			99		550	550			
100028113	BURTCHVILLE	MI		10/26/2018		117,062		52			52		483	483			
100028116	LAWRENCEVILLE	GA		10/26/2018		111,834		34			34		573	573			
100028117	LAS VEGAS	NV		10/26/2018		257,861		(44)			(44)		829	829			
100028118	LAS VEGAS	NV		10/26/2018		122,005		91			91		476	476			
100028124	SWINK	CO		10/26/2018		52,648		107			107		176	176			
100028128	SHELTON	CT		10/26/2018		215,563		334			334		1,693	1,693			
100028129	BROOKLYN	NY		10/26/2018		298,718		684			684		1,628	1,628			
100028132	ROANOKE	AL		10/26/2018		137,548		391			391		1,025	1,025			
100028133	ROSEVILLE	CA		10/26/2018		215,623		575			575		2,250	2,250			
100028135	PHOENIX	AZ		10/26/2018		103,880		48			48		325	325			
100028136	HIALEAH	FL		10/26/2018		197,611		163			163		578	578			
100028142	VALLEJO	CA		10/26/2018		221,677		(15)			(15)		665	665			
100028143	AURORA	CO		10/26/2018		233,450		235			235		1,438	1,438			
100028144	HAMILTON	OH		10/26/2018		232,242		80			80		1,910	1,910			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		110,434		176			176		763	763			
100028147	MIRAMAR	FL		10/26/2018		247,569		188			188		951	951			
100028150	MONROE	NY		10/26/2018		104,158		92			92		334	334			
100028152	SANDOWN	NH		10/26/2018		219,913		564			564		2,908	2,908			
100028154	DECATUR	GA		10/26/2018		80,563		198			198		284	284			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		195,640		(39)			(39)		578	578			
100028156	NEW PORT RICHEY	FL		10/26/2018		58,946		156			156		252	252			
100028158	LAS VEGAS	NV		10/26/2018		154,991		(154)			(154)		572	572			
100028160	PORT ORANGE	FL		10/26/2018		66,110		652			652		1,092	1,092			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028162	WYANDANCH	NY		10/26/2018		104,538		472			472		1,295	1,295			
100028166	WEST PALM BEACH	FL		10/26/2018		144,875		94			94		520	520			
100028168	WANTAGH	NY		10/26/2018		236,377		113			113		2,670	2,670			
100028169	NEW BERLIN	WI		10/26/2018		121,791		(169)			(169)		590	590			
100028175	BRONX	NY		10/26/2018		297,348		803			803		4,807	4,807			
100028183	TAYLORS	SC		10/26/2018		136,287		(54)			(54)		421	421			
100028184	GREEN COVE SPRINGS	FL		10/26/2018		91,899		162			162		599	599			
100028188	SAINT CLOUD	FL		10/26/2018		169,622		218			218		644	644			
100028189	FORT LAUDERDALE	FL		10/26/2018		142,039		(175)			(175)		586	586			
100028193	SARASOTA	FL		10/26/2018		113,796		165			165		453	453			
100028196	LAS VEGAS	NV		10/26/2018		135,628		167			167		663	663			
100028197	RANCHO CORDOVA	CA		10/26/2018		252,356		136			136		910	910			
100028201	LAS VEGAS	NV		10/26/2018		225,217		27			27		677	677			
100028202	LAS VEGAS	NV		10/26/2018		294,431		100			100		1,295	1,295			
100028203	HOOD RIVER	OR		10/26/2018		198,275		556			556		930	930			
100028207	OAKDALE	CA		10/26/2018		90,771		6			6		310	310			
100028210	GROVELAND	FL		10/26/2018		133,376		288			288		1,765	1,765			
100028211	OAK PARK	IL		10/26/2018		201,787		1,097			1,097		924	924			
100028215	COUNCIL BLUFFS	IA		10/26/2018		124,312		236			236		577	577			
100028216	BROOKLYN CENTER	MN		10/26/2018		89,912		327			327		1,389	1,389			
100028218	CARTERET	NJ		10/26/2018		145,148		425			425		606	606			
100028221	WHITE LAKE	MI		10/26/2018		264,098		(183)			(183)		1,476	1,476			
100028223	SAN DIEGO	CA		10/26/2018		195,809		79			79		753	753			
100028227	FREDERICK	MD		10/26/2018		238,223		(36)			(36)		1,002	1,002			
100028228	LAS VEGAS	NV		10/26/2018		127,759		15			15		475	475			
100028230	MERCED	CA		10/26/2018		293,439		(119)			(119)		850	850			
100028231	CAPE CORAL	FL		10/26/2018		36,439		953			953		521	521			
100028232	REMINDERVILLE	OH		10/26/2018		170,619		258			258		1,644	1,644			
100028240	WEST PALM BEACH	FL		10/26/2018		273,138		69			69		929	929			
100028241	BIRMINGHAM	AL		10/26/2018		207,193		(95)			(95)		1,055	1,055			
100028244	CHICAGO	IL		10/26/2018		199,041		(31)			(31)		583	583			
100028247	TURLOCK	CA		10/26/2018		198,771		132			132		650	650			
100028248	WEST BROOKFIELD	MA		10/26/2018		231,474		268			268		1,044	1,044			
100028250	FORT LAUDERDALE	FL		10/26/2018		20,893		1,434			1,434		1,089	1,089			
100028251	LODI	CA		10/26/2018		257,215		(89)			(89)		967	967			
100028257	BAYSIDE	NY		10/26/2018		265,855		181			181		953	953			
100028259	NEWPORT NEWS	VA		10/26/2018		110,682		283			283		1,924	1,924			
100028260	READING	PA		10/26/2018		230,149		495			495		847	847			
100028263	COTTAGE GROVE	MN		10/26/2018		209,848		867			867		2,186	2,186			
100028266	BELLEROSE	NY		10/26/2018		200,572		409			409		1,419	1,419			
100028271	TAMPA	FL		10/26/2018		171,172		137			137		850	850			
100028274	STOCKTON	CA		10/26/2018		93,290		52			52		285	285			
100028275	LAS VEGAS	NV		10/26/2018		168,524		11			11		699	699			
100028279	LOS ANGELES	CA		10/26/2018		232,646		67			67		1,074	1,074			
100028281	TOLLESON	AZ		10/26/2018		176,580		56			56		553	553			
100028282	BOCA RATON	FL		10/26/2018		196,344		9,355			9,355		3,189	3,189			
100028285	COCONUT CREEK	FL		10/26/2018		109,352		1,216			1,216		5,465	5,465			
100028287	VAN NUYS AREA	CA		10/26/2018		214,520		70			70		685	685			
100028288	MIAMI	FL		10/26/2018		99,913		364			364		1,242	1,242			
100028290	MIRAMAR	FL		10/26/2018		153,537		403			403		1,550	1,550			
100028295	PAWLEYS ISLAND	SC		10/26/2018		270,458		127			127		1,116	1,116			
100028297	YONKERS	NY		10/26/2018		315,959		357			357		1,217	1,217			
100028305	LAKE VILLA	IL		10/26/2018		158,026		494			494		2,242	2,242			
100028312	CUDAHY	WI		10/26/2018		97,810		360			360		1,584	1,584			
100028313	LAS VEGAS	NV		10/26/2018		135,450		143			143		390	390			
100028316	PALM BAY	FL		10/26/2018		18,373		1,603			1,603		1,658	1,658			
100028317	KEAAU	HI		10/26/2018		156,630		140			140		511	511			
100028318	LOS ANGELES	CA		10/26/2018		219,263		(88)			(88)		667	667			
100028324	WEST PALM BEACH	FL		10/26/2018		98,827		88			88		477	477			
100028326	LANSING	MI		10/26/2018		153,787		169			169		604	604			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028342	LAS VEGAS	NV		10/26/2018		337,021		539			539		2,010	2,010			
100028344	WOODHAVEN	NY		10/26/2018		89,399		(819)			(819)		3,523	3,523			
100028348	PHOENIX	AZ		10/26/2018		94,042		81			81		314	314			
100028349	PHOENIX	AZ		10/26/2018		261,980		(5)			(5)		1,059	1,059			
100028350	SAN MARCOS	CA		10/26/2018		293,830		(29)			(29)		1,134	1,134			
100028351	LAS VEGAS	NV		10/26/2018		175,290		(325)			(325)		700	700			
100028357	BAKERSFIELD	CA		10/26/2018		157,328		226			226		773	773			
100028358	MIAMI	FL		10/26/2018		59,085		328			328		499	499			
100028360	LAS CRUCES	NM		10/26/2018		178,371		388			388		670	670			
100028361	DEWITT	MI		10/26/2018		94,311		166			166		440	440			
100028362	COLUMBUS	GA		10/26/2018		176,564		82			82		733	733			
100028367	SCARSDALE	NY		10/26/2018		213,979		580			580		1,152	1,152			
100028369	SACRAMENTO	CA		10/26/2018		262,521		(276)			(276)		759	759			
100028374	TUCKER	GA		10/26/2018		67,268		149			149		248	248			
100028375	BOYNTON BEACH	FL		10/26/2018		240,974		(35)			(35)		697	697			
100028377	BLUFFTON	SC		10/26/2018		139,489		(18)			(18)		644	644			
100028378	TAMPA	FL		10/26/2018		93,148		258			258		980	980			
100028383	MEDFORD	NY		10/26/2018		278,835		1,362			1,362		1,300	1,300			
100028384	GRASS VALLEY	CA		10/26/2018		261,599		(10)			(10)		771	771			
100028386	EAGLE LAKE	FL		10/26/2018		285,903		(188)			(188)		718	718			
100028391	QUINCY	MA		10/26/2018		337,914		(339)			(339)		1,782	1,782			
100028392	SARASOTA	FL		10/26/2018		100,906		(16)			(16)		290	290			
100028394	NORTH LAS VEGAS	NV		10/26/2018		88,821		94			94		362	362			
100028395	RIVERVIEW	FL		10/26/2018		149,076		211			211		661	661			
100028396	PAWTUCKET	RI		10/26/2018		140,948		604			604		786	786			
100028397	PHOENIX	AZ		10/26/2018		290,685		307			307		1,066	1,066			
100028399	FT. LAUDERDALE	FL		10/26/2018		123,091		132			132		461	461			
100028404	MIAMI	FL		10/26/2018		143,733		104			104		608	608			
100028406	REDMOND	OR		10/26/2018		150,790		(36)			(36)		296	296			
100028407	TACOMA	WA		10/26/2018		124,244		59			59		432	432			
100028408	MONTCLAIR	CA		10/26/2018		235,162		(97)			(97)		784	784			
100028410	MIAMI	FL		10/26/2018		155,406		(25)			(25)		527	527			
100028412	SCITUATE	RI		10/26/2018		213,964		424			424		882	882			
100028413	COLUMBIA	SC		10/26/2018		85,692		295			295		1,195	1,195			
100028417	MANASSAS	VA		10/26/2018		313,956		85			85		1,459	1,459			
100028418	PENSACOLA	FL		10/26/2018		243,395		45			45		999	999			
100028421	GLENDALE	AZ		10/26/2018		162,041		(18)			(18)		498	498			
100028423	MIAMI	FL		10/26/2018		142,945		119			119		457	457			
100028424	CRYSTAL LAKE	IL		10/26/2018		121,403		386			386		535	535			
100028425	RANCHO CORDOVA	CA		10/26/2018		219,643		(247)			(247)		854	854			
100028426	TEMPE	AZ		10/26/2018		281,978		539			539		3,142	3,142			
100028428	STILLWATER	MN		10/26/2018		57,661		110			110		1,873	1,873			
100028434	WOODBRIDGE	VA		10/26/2018		256,161		65			65		923	923			
100028436	OROSI	CA		10/26/2018		255,208		204			204		2,366	2,366			
100028437	PORT RICHEY	FL		10/26/2018		80,696		554			554		667	667			
100028438	PINON HILLS	CA		10/26/2018		176,359		41			41		603	603			
100028439	LOS ANGELES	CA		10/26/2018		347,961		44			44		2,347	2,347			
100028441	WEST NEW YORK	NJ		10/26/2018		267,759		272			272		863	863			
100028442	AUBURNDALE	FL		10/26/2018		114,280		321			321		459	459			
100028443	MURRIETTA	CA		10/26/2018		261,665		6			6		1,059	1,059			
100028445	STUART	FL		10/26/2018		74,065		904			904		2,442	2,442			
100028448	ANTELOPE	CA		10/26/2018		232,344		(90)			(90)		706	706			
100028450	JAMAICA PLAIN	MA		10/26/2018		288,744		180			180		3,399	3,399			
100028453	KENOSHA	WI		10/26/2018		67,603		345			345		253	253			
100028456	VICTORVILLE	CA		10/26/2018		317,673		(78)			(78)		1,512	1,512			
100028462	CHICAGO	IL		10/26/2018		254,215		393			393		779	779			
100028465	MIAMI	FL		10/26/2018		331,889		87			87		995	995			
100028469	DALTON	GA		10/26/2018		91,451		19			19		290	290			
100028470	MIAMI	FL		10/26/2018		112,129		281			281		994	994			
100028476	LORTON	VA		10/26/2018		183,920		82			82		699	699			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028479	MAITLAND	FL		10/26/2018		213,270		432			432		836	836			
100028480	COCONUT CREEK	FL		10/26/2018		161,887		46			46		599	599			
100028482	OLYMPIA	WA		10/26/2018		269,624		3,380			3,380		13,315	13,315			
100028483	RIVERSIDE	CA		10/26/2018		172,231		(38)			(38)		706	706			
100028487	PORT ST LUCIE	FL		10/26/2018		113,703		895			895		329	329			
100028491	ABINGDON	MD		10/26/2018		296,579		154			154		1,016	1,016			
100028498	TUCKER	GA		10/26/2018		52,022		3,399			3,399		1,536	1,536			
100028499	FONTANA AREA	CA		10/26/2018		295,183		514			514		947	947			
100028502	LOGANVILLE	GA		10/26/2018		125,335		305			305		1,026	1,026			
100028509	LAUDERHILL	FL		10/26/2018		82,200		280			280		289	289			
100028510	WHITE WATER	CA		10/26/2018		149,869		406			406		692	692			
100028515	MIAMI	FL		10/26/2018		225,526		21			21		676	676			
100028516	SANTA MARIA	CA		10/26/2018		220,156		332			332		733	733			
100028517	COMPTON	CA		10/26/2018		194,853		78			78		764	764			
100028518	ANAHEIM	CA		10/26/2018		313,500		(116)			(116)		1,268	1,268			
100028519	VICTORVILLE	CA		10/26/2018		215,965		189			189		733	733			
100028521	NORTH PORT	FL		10/26/2018		226,651		269			269		667	667			
100028523	MCDONOUGH	GA		10/26/2018		234,337		205			205		715	715			
100028525	ANSONIA	CT		10/26/2018		101,164		239			239		408	408			
100028528	SAN JOSE	CA		10/26/2018		337,984		(412)			(412)		1,019	1,019			
100028532	ATLANTA	GA		10/26/2018		172,477		426			426		942	942			
100028534	HOLLYWOOD	FL		10/26/2018		128,071		184			184		458	458			
100028539	COVINGTON	KY		10/26/2018		85,970		267			267		308	308			
100028540	HIALEAH	FL		10/26/2018		105,825		212			212		673	673			
100028544	LANSING	KS		10/26/2018		149,140		526			526		2,119	2,119			
100028548	WOODBURY	MN		10/26/2018		127,037		177			177		438	438			
100028549	ANNA	TX		10/26/2018		83,963		4			4		351	351			
100028553	RIVERSIDE	CA		10/26/2018		244,854		123			123		1,100	1,100			
100028554	ARLETA	CA		10/26/2018		370,013		56			56		1,209	1,209			
100028555	OXON HILL	MD		10/26/2018		322,524		174			174		1,259	1,259			
100028569	HUDSON	FL		10/26/2018		155,263		245			245		359	359			
100028570	SUNRISE	FL		10/26/2018		171,999		497			497		865	865			
100028571	LAS VEGAS	NV		10/26/2018		152,448		3,036			3,036		13,418	13,418			
100028574	SAN JOSE	CA		10/26/2018		344,742		21			21		1,617	1,617			
100028576	ANTIOCH	CA		10/26/2018		312,996		153			153		1,017	1,017			
100028577	LIVINGSTON	CA		10/26/2018		329,694		43			43		1,121	1,121			
100028582	EL CAJON	CA		10/26/2018		206,638		(28)			(28)		572	572			
100028583	SANTA ANA	CA		10/26/2018		165,554		(117)			(117)		461	461			
100028584	PASO ROBLES	CA		10/26/2018		290,212		590			590		2,195	2,195			
100028585	PITTSBURG	CA		10/26/2018		229,879		126			126		1,784	1,784			
100028588	MORENO VALLEY	CA		10/26/2018		284,451		162			162		2,447	2,447			
100028597	CEDAR SPRINGS	MI		10/26/2018		69,363		143			143		3,183	3,183			
100028599	HOWARD BEACH	NY		10/26/2018		278,863		540			540		1,178	1,178			
100028603	BUENA VISTA	VA		10/26/2018		77,805		330			330		292	292			
100028610	CHULA VISTA	CA		10/26/2018		129,323		(34)			(34)		371	371			
100028611	YONKERS	NY		10/26/2018		288,715		1,154			1,154		1,223	1,223			
100028612	MIAMI	FL		10/26/2018		251,422		501			501		7,046	7,046			
100028615	SHARON HILL	PA		10/26/2018		79,393		421			421		745	745			
100028622	MANTECA	CA		10/26/2018		241,512		402			402		870	870			
100028634	SACRAMENTO	CA		10/26/2018		152,615		5			5		667	667			
100028635	BONNEY LAKE	WA		10/26/2018		92,708		648			648		2,733	2,733			
100028637	MORENO VALLEY	CA		10/26/2018		163,766		298			298		1,493	1,493			
100028639	DAYTON	OH		10/26/2018		64,807		297			297		281	281			
100028643	ROGERS	MN		10/26/2018		218,086		601			601		1,862	1,862			
100028645	BEAVERTON	OR		10/26/2018		125,815		(156)			(156)		493	493			
100028646	ESSEX	MD		10/26/2018		237,987		147			147		808	808			
100028647	DAYTON	NV		10/26/2018		114,855		301			301		1,648	1,648			
100028648	BARCLAY	MD		10/26/2018		229,362		511			511		1,135	1,135			
100028653	MIRAMAR	FL		10/26/2018		271,613		266			266		995	995			
100028657	VISALIA	CA		10/26/2018		127,115		215			215		459	459			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028658	ROCKLEDGE	FL		10/26/2018		139,062		48			48		409	409			
100028660	MIAMI	FL		10/26/2018		173,715		63			63		624	624			
100028662	RIALTO	CA		10/26/2018		194,604		634			634		909	909			
100028666	BAKERSFIELD	CA		10/26/2018		220,235		53			53		654	654			
100028668	HESPERIA	CA		10/26/2018		320,990		428			428		1,277	1,277			
100028669	PALM COAST	FL		10/26/2018		157,098		110			110		828	828			
100028670	STAMFORD	CT		10/26/2018		256,328		197			197		932	932			
100028672	NEW WINDSOR	MD		10/26/2018		324,762		270			270		1,205	1,205			
100028673	NEW DURHAM	NH		10/26/2018		143,902		(42)			(42)		637	637			
100028674	CORAL SPRINGS	FL		10/26/2018		220,309		396			396		916	916			
100028675	NORTH BERGEN	NJ		10/26/2018		379,904		32			32		1,365	1,365			
100028676	RICHFIELD	MN		10/26/2018		176,787		(11)			(11)		618	618			
100028683	HORSESHOE BEACH	FL		10/26/2018		124,894		333			333		437	437			
100028685	RIO RICO	AZ		10/26/2018		145,056		445			445		604	604			
100028688	WALDORF	MD		10/26/2018		202,591		125			125		720	720			
100028689	MIAMI	FL		10/26/2018		112,780		(80)			(80)		305	305			
100028691	GOOSE CREEK	SC		10/26/2018		126,845		256			256		768	768			
100028704	BRENTWOOD	CA		10/26/2018		356,854		15			15		1,618	1,618			
100028705	BRENTWOOD	MD		10/26/2018		161,346		80			80		503	503			
100028706	PALM BAY	FL		10/26/2018		159,215		98			98		484	484			
100028709	TRACY	CA		10/26/2018		299,589		(125)			(125)		983	983			
100028715	LA PUENTE	CA		10/26/2018		231,338		359			359		2,590	2,590			
100028722	BROOKLYN	NY		10/26/2018		264,579		414			414		1,471	1,471			
100028724	HOLIDAY	FL		10/26/2018		103,679		232			232		435	435			
100028734	PALM BAY	FL		10/26/2018		84,704		320			320		246	246			
100028735	SAN BERNARDINO	CA		10/26/2018		212,196		(19)			(19)		621	621			
100028736	NORTH PORT	FL		10/26/2018		87,195		164			164		316	316			
100028738	SUNRISE	FL		10/26/2018		100,393		432			432		1,104	1,104			
100028739	POTTER	WI		10/26/2018		111,736		35			35		345	345			
100028745	FRESNO	CA		10/26/2018		155,539		772			772		1,723	1,723			
100028749	LELAND	NC		10/26/2018		160,631		85			85		587	587			
100028754	FRAMINGHAM	MA		10/26/2018		236,540		109			109		759	759			
100028764	WATERFORD TWP	MI		10/26/2018		45,687		206			206		191	191			
100028766	STOCKTON	CA		10/26/2018		246,508		57			57		749	749			
100028772	OCALA	FL		10/26/2018		138,729		285			285		494	494			
100028774	LAUDERHILL	FL		10/26/2018		188,430		85			85		580	580			
100028777	RIVERSIDE	CA		10/26/2018		207,731		366			366		2,672	2,672			
100028779	VAN NUYS	CA		10/26/2018		319,814		(54)			(54)		1,242	1,242			
100028780	PALMDALE	CA		10/26/2018		301,123		(263)			(263)		752	752			
100028782	PHOENIX	AZ		10/26/2018		163,191		(70)			(70)		545	545			
100028785	LANCASTER	CA		10/26/2018		223,764		54			54		1,463	1,463			
100028786	WINSTONSALEM	NC		10/26/2018		75,065		367			367		347	347			
100028787	SAINT PETERSBURG	FL		10/26/2018		179,547		161			161		598	598			
100028788	NEW PORT RICHEY	FL		10/26/2018		97,267		85			85		330	330			
100028789	AUSTIN	TX		10/26/2018		111,979		(30)			(30)		384	384			
100028790	WESLEY CHAPEL	FL		10/26/2018		201,642		173			173		694	694			
100028797	STATEN ISLAND	NY		10/26/2018		268,815		522			522		820	820			
100028806	FAIRLESS HILLS	PA		10/26/2018		227,990		222			222		972	972			
100028808	LYNWOOD	CA		10/26/2018		234,686		113			113		1,032	1,032			
100028809	KISSIMMEE	FL		10/26/2018		90,321		165			165		745	745			
100028812	SADDLE BROOK	NJ		10/26/2018		224,736		634			634		1,981	1,981			
100028815	WHITE HALL	MD		10/26/2018		229,144		28			28		675	675			
100028820	JACKSONVILLE	FL		10/26/2018		134,826		408			408		639	639			
100028822	ST. AUGUSTINE	FL		10/26/2018		219,315		(217)			(217)		985	985			
100028823	NAUGATUCK	CT		10/26/2018		151,193		428			428		602	602			
100028824	MOUNT DORA	FL		10/26/2018		155,775		92			92		493	493			
100028827	PENSACOLA	FL		10/26/2018		118,975		250			250		439	439			
100028829	RICHFIELD	MN		10/26/2018		167,176		19			19		576	576			
100028833	RIVERVIEW	FL		10/26/2018		131,288		266			266		533	533			
100028834	CHARLESTON	SC		10/26/2018		74,159		263			263		277	277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028839	SACRAMENTO	CA		10/26/2018		144,857		86			86		707	707			
100028841	LAS VEGAS	NV		10/26/2018		241,828		76			76		829	829			
100028843	PORT ORANGE	FL		10/26/2018		227,851		244			244		825	825			
100028845	CLIFTON	NJ		10/26/2018		154,852		577			577		1,054	1,054			
100028850	ROCKAWAY	NJ		10/26/2018		226,901		718			718		1,269	1,269			
100028851	LEHIGH ACRES	FL		10/26/2018		159,805		312			312		553	553			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		175,185		286			286		707	707			
100028854	LAKE WORTH	FL		10/26/2018		192,878		123			123		587	587			
100028859	ATLANTA	GA		10/26/2018		187,301		67			67		703	703			
100028866	LAS VEGAS	NV		10/26/2018		208,186		108			108		650	650			
100028867	ATASCADERO	CA		10/26/2018		319,048		(170)			(170)		1,088	1,088			
100028869	GALLOWAY	NJ		10/26/2018		68,574		508			508		315	315			
100028873	MODESTO	CA		10/26/2018		90,037		88			88		332	332			
100028874	TARRYTOWN	NY		10/26/2018		396,281		575			575		1,551	1,551			
100028879	NORTH BERGEN	NJ		10/26/2018		126,636		155			155		694	694			
100028881	SANTA ANA	CA		10/26/2018		298,559		488			488		1,597	1,597			
100028883	MORENO VALLEY	CA		10/26/2018		234,791		174			174		1,058	1,058			
100028890	BALDWIN PARK	CA		10/26/2018		306,207		(227)			(227)		898	898			
100028897	CHICAGO	IL		10/26/2018		149,323		333			333		520	520			
100028901	LODI	NJ		10/26/2018		224,772		881			881		1,227	1,227			
100028902	OAKLEY	CA		10/26/2018		313,972		(39)			(39)		873	873			
100028904	DELRAY BEACH	FL		10/26/2018		133,017		14			14		492	492			
100028905	JACKSONVILLE	FL		10/26/2018		181,677		469			469		1,952	1,952			
100028907	ADRIAN	MI		10/26/2018		71,811		351			351		396	396			
100028908	PEMBROKE PINES	FL		10/26/2018		130,122		66			66		399	399			
100028909	HOWELL	NJ		10/26/2018		220,323		585			585		3,018	3,018			
100028911	JENSEN BEACH	FL		10/26/2018		99,957		637			637		2,075	2,075			
100028923	STOCKTON	CA		10/26/2018		168,395		155			155		527	527			
100028924	LAKE WORTH	FL		10/26/2018		176,234		35			35		513	513			
100028929	MIAMI	FL		10/26/2018		166,525		(59)			(59)		534	534			
100028930	LOS ANGELES	CA		10/26/2018		236,011		76			76		1,315	1,315			
100028938	CHICAGO	IL		10/26/2018		141,096		186			186		539	539			
100028940	LAWRENCEVILLE	GA		10/26/2018		174,640		64			64		584	584			
100028941	LAS VEGAS	NV		10/26/2018		124,985		370			370		642	642			
100028948	FRESNO	CA		10/26/2018		127,145		179			179		472	472			
100028950	COVINA	CA		10/26/2018		368,464		(132)			(132)		1,214	1,214			
100028951	SARASOTA	FL		10/26/2018		163,470		479			479		1,725	1,725			
100028953	PALMDALE	CA		10/26/2018		347,372		2			2		1,370	1,370			
100028955	RENTON	WA		10/26/2018		318,331		(13)			(13)		1,128	1,128			
100028957	HILLSBORO	OR		10/26/2018		137,167		183			183		532	532			
100028958	PEACHTREE CITY	GA		10/26/2018		108,660		283			283		1,421	1,421			
100028959	GUILFORD	CT		10/26/2018		259,671		176			176		1,013	1,013			
100028960	WEST MELBOURNE	FL		10/26/2018		91,253		45			45		279	279			
100028964	MOHNTON	PA		10/26/2018		85,518		113			113		949	949			
100028967	CLEVELAND	OH		10/26/2018		89,284		240			240		375	375			
100028968	JERSEY CITY	NJ		10/26/2018		239,775		627			627		2,886	2,886			
100028970	KAMUELA	HI		10/26/2018		278,328		245			245		1,402	1,402			
100028973	PHENIX CITY	AL		10/26/2018		139,919		940			940		1,443	1,443			
100028975	ORANGE CITY	FL		10/26/2018		160,052		(48)			(48)		315	315			
100028976	ORLANDO	FL		10/26/2018		179,693		(8)			(8)		521	521			
100028977	WEST PALM BEACH	FL		10/26/2018		211,131		(39)			(39)		929	929			
100028981	NAPLES	FL		10/26/2018		210,347		372			372		741	741			
100028982	OAKLAND	CA		10/26/2018		183,198		21			21		566	566			
100028984	WATSONVILLE	CA		10/26/2018		351,717		(197)			(197)		1,045	1,045			
100028986	ROCKVILLE	MD		10/26/2018		260,742		272			272		1,182	1,182			
100028989	NORTH CHARLESTON	SC		10/26/2018		120,949		22			22		405	405			
100028991	GARDEN GROVE	CA		10/26/2018		277,389		2			2		1,945	1,945			
100028994	SURPRISE	AZ		10/26/2018		214,955		105			105		690	690			
100028995	SUSANVILLE	CA		10/26/2018		139,801		70			70		423	423			
100029001	BATON ROUGE	LA		10/26/2018		32,687		305			305		169	169			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029003	PITTSBURGH	PA		10/26/2018		43,967		182			182		555	555			
100029006	CANTON	OH		10/26/2018		103,471		243			243		259	259			
100029009	TUCSON	AZ		10/26/2018		95,356		56			56		313	313			
100029012	PALM BAY	FL		10/26/2018		127,435		79			79		555	555			
100029025	HANOVER PARK	IL		10/26/2018		144,959		105			105		476	476			
100029026	MANASSAS	VA		10/26/2018		187,917		176			176		603	603			
100029033	LOS ANGELES	CA		10/26/2018		248,141		(12)			(12)		1,174	1,174			
100029036	MIAMI	FL		10/26/2018		178,781		592			592		699	699			
100029038	LANCASTER	CA		10/26/2018		145,059		167			167		617	617			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		325,260		(57)			(57)		1,991	1,991			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		296,866		318			318		1,025	1,025			
100029042	KEANSBURG	NJ		10/26/2018		215,281		485			485		927	927			
100029049	BELTSVILLE	MD		10/26/2018		322,747		57			57		1,285	1,285			
100029060	CAPE CORAL	FL		10/26/2018		231,941		136			136		1,174	1,174			
100029066	HUNTINGTON PARK	CA		10/26/2018		195,386		256			256		1,072	1,072			
100029067	SAN ANTONIO	TX		10/26/2018		57,897		67			67		308	308			
100029073	DOWNEY	CA		10/26/2018		302,072		409			409		2,762	2,762			
100029074	LAS VEGAS	NV		10/26/2018		142,883		(191)			(191)		577	577			
100029075	GERMANTOWN	MD		10/26/2018		288,418		524			524		1,139	1,139			
100029080	NEWARK	CA		10/26/2018		340,486		(453)			(453)		1,238	1,238			
100029087	TEMPE	AZ		10/26/2018		175,276		20			20		561	561			
100029092	LOS ANGELES	CA		10/26/2018		339,594		777			777		1,194	1,194			
100029097	WEST COVINA	CA		10/26/2018		371,523		296			296		1,551	1,551			
100029098	LAS VEGAS	NV		10/26/2018		313,784		526			526		1,147	1,147			
100029108	HIALEAH	FL		10/26/2018		117,882		52			52		315	315			
100029111	PINE BLUFF	AR		10/26/2018		49,925		547			547		286	286			
100029114	PLAINFIELD	NJ		10/26/2018		220,592		612			612		675	675			
100029117	KEARNY	NJ		10/26/2018		291,323		639			639		1,132	1,132			
100029118	RESEDA	CA		10/26/2018		241,743		(33)			(33)		760	760			
100029119	CORAL SPRINGS	FL		10/26/2018		325,060		(102)			(102)		1,079	1,079			
100029120	ALLENTOWN	PA		10/26/2018		82,687		(49)			(49)		862	862			
100029121	LAS VEGAS	NV		10/26/2018		138,163		23			23		539	539			
100029124	MIRAMAR	FL		10/26/2018		200,585		3,259			3,259		12,206	12,206			
100029129	LAS VEGAS	NV		10/26/2018		134,315		87			87		427	427			
100029131	JACKSONVILLE	FL		10/26/2018		327,945		33			33		956	956			
100029137	TAMPA	FL		10/26/2018		89,904		183			183		299	299			
100029138	RENO	NV		10/26/2018		330,169		(96)			(96)		1,033	1,033			
100029140	CONSHOHOCKEN	PA		10/26/2018		216,780		172			172		3,647	3,647			
100029141	EPHRATA	PA		10/26/2018		160,554		22			22		640	640			
100029144	DES MOINES	IA		10/26/2018		90,788		144			144		599	599			
100029145	ORLANDO	FL		10/26/2018		140,896		555			555		2,586	2,586			
100029152	COLUMBIA	MD		10/26/2018		272,053		391			391		2,008	2,008			
100029155	MIAMI	FL		10/26/2018		135,855		297			297		1,519	1,519			
100029157	NORWALK	CA		10/26/2018		248,854		804			804		2,098	2,098			
100029158	RIVERSIDE	CA		10/26/2018		184,426		(6)			(6)		535	535			
100029159	CALDWELL	ID		10/26/2018		79,489		301			301		186	186			
100029165	WOODLAND HILLS	CA		10/26/2018		308,675		274			274		1,711	1,711			
100029168	KNIGHTSTOWN	IN		10/26/2018		35,770		261			261		171	171			
100029169	LITHIA	FL		10/26/2018		220,603		157			157		936	936			
100029171	NEWTON	MA		10/26/2018		345,913		259			259		1,555	1,555			
100029172	WATERBURY	CT		10/26/2018		173,478		878			878		709	709			
100029174	RIVERSIDE	CA		10/26/2018		320,687		253			253		1,192	1,192			
100029177	JACKSONVILLE	FL		10/26/2018		171,961		241			241		1,173	1,173			
100029179	NORTH SAINT PAUL	MN		10/26/2018		183,035		363			363		729	729			
100029180	ESTERO	FL		10/26/2018		145,557		169			169		596	596			
100029183	MIAMI SPRINGS	FL		10/26/2018		238,960		245			245		1,141	1,141			
100029193	AUBURN	WA		10/26/2018		267,669		2			2		862	862			
100029194	FLUSHING	NY		10/26/2018		329,786		525			525		1,592	1,592			
100029196	ATLANTIC BEACH	FL		10/26/2018		144,069		436			436		761	761			
100029198	GAITHERSBURG	MD		10/26/2018		386,975		54			54		1,280	1,280			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029201	LAS VEGAS	NV		10/26/2018		163,119		340			340		913	913			
100029215	FLORENCE	MA		10/26/2018		163,261		300			300		800	800			
100029217	LAS VEGAS	NV		10/26/2018		355,544		(72)			(72)		1,271	1,271			
100029220	WHITTIER AREA	CA		10/26/2018		315,839		131			131		2,468	2,468			
100029222	WESTMINSTER	CA		10/26/2018		371,060		177			177		1,853	1,853			
100029228	NORTH FORK	CA		10/26/2018		165,481		422			422		594	594			
100029230	FREEPORT	NY		10/26/2018		212,253		475			475		1,177	1,177			
100029237	CARBONDALE	CO		10/26/2018		323,317		(78)			(78)		1,293	1,293			
100029239	SACRAMENTO	CA		10/26/2018		209,047		82			82		622	622			
100029240	MYRTLE BEACH	SC		10/26/2018		145,320		5			5		549	549			
100029245	BROOKLYN	NY		10/26/2018		400,935		992			992		2,458	2,458			
100029247	BROOKLYN	NY		10/26/2018		399,974		1,887			1,887		2,139	2,139			
100029250	PHOENIX	AZ		10/26/2018		145,803		275			275		486	486			
100029254	SACRAMENTO	CA		10/26/2018		168,600		469			469		407	407			
100029255	MIAMI	FL		10/26/2018		246,769		64			64		1,567	1,567			
100029257	PITTSBURG	CA		10/26/2018		129,984		201			201		469	469			
100029264	MODESTO	CA		10/26/2018		182,514		215			215		723	723			
100029265	MIAMI	FL		10/26/2018		157,159		150			150		552	552			
100029267	GILBERT	AZ		10/26/2018		210,612		177			177		745	745			
100029274	AMBOY	WA		10/26/2018		302,945		(29)			(29)		770	770			
100029280	LAS VEGAS	NV		10/26/2018		170,476		206			206		615	615			
100029285	LODI	CA		10/26/2018		245,368		(67)			(67)		881	881			
100029287	STOCKTON	CA		10/26/2018		272,010		166			166		1,055	1,055			
100029290	TULARE	CA		10/26/2018		167,128		(6)			(6)		648	648			
100029291	HOLLYWOOD	FL		10/26/2018		155,765		310			310		769	769			
100029293	BAKERSFIELD	CA		10/26/2018		219,254		278			278		844	844			
100029299	PEAPACK	NJ		10/26/2018		270,175		100			100		1,081	1,081			
100029301	EAST BERLIN	PA		10/26/2018		135,615		30			30		404	404			
100029302	WEST BABYLON	NY		10/26/2018		272,778		274			274		909	909			
100029309	PELHAM	AL		10/26/2018		114,507		84			84		456	456			
100029311	ATLANTA	GA		10/26/2018		95,315		698			698		1,368	1,368			
100029312	DELANO	CA		10/26/2018		101,703		141			141		431	431			
100029313	CUTLER BAY	FL		10/26/2018		126,447		186			186		595	595			
100029316	WOODSTOCK	GA		10/26/2018		250,960		26			26		3,149	3,149			
100029317	OXON HILL	MD		10/26/2018		128,143		98			98		379	379			
100029318	LEVITTOWN	PA		10/26/2018		171,445		328			328		592	592			
100029321	LIBERTY HILL	TX		10/26/2018		312,518		313			313		1,139	1,139			
100029323	MODESTO	CA		10/26/2018		253,218		200			200		3,764	3,764			
100029327	VISTA	CA		10/26/2018		259,088		(303)			(303)		992	992			
100029329	LOS ANGELES	CA		10/26/2018		268,145		174			174		861	861			
100029332	ONTARIO	CA		10/26/2018		270,415		(196)			(196)		821	821			
100029333	LANCASTER	CA		10/26/2018		304,411		47			47		1,270	1,270			
100029334	CATONSVILLE	MD		10/26/2018		215,384		414			414		830	830			
100029335	CHULA VISTA	CA		10/26/2018		349,434		385			385		1,119	1,119			
100029336	JACKSONVILLE	FL		10/26/2018		158,005		204			204		683	683			
100029340	OZONE PARK	NY		10/26/2018		362,903		1,308			1,308		1,712	1,712			
100029345	WINDER	GA		10/26/2018		137,164		104			104		467	467			
100029348	WOODBRIDGE	VA		10/26/2018		180,560		516			516		1,153	1,153			
100029350	QUEEN CREEK	AZ		10/26/2018		182,765		71			71		955	955			
100029352	KISSIMMEE	FL		10/26/2018		564,059		82			82		1,391	1,391			
100029354	FAIRFIELD	AL		10/26/2018		29,198		211			211		123	123			
100029360	LONGWOOD	FL		10/26/2018		271,741		160			160		1,127	1,127			
100029362	TURLOCK	CA		10/26/2018		209,433		224			224		561	561			
100029364	JAMAICA	NY		10/26/2018		262,520		1,420			1,420		993	993			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		330,925		(202)			(202)		1,388	1,388			
100029374	LOS ANGELES	CA		10/26/2018		220,367		161			161		989	989			
100029380	LEESBURG	VA		10/26/2018		245,150		84			84		1,536	1,536			
100029387	VALLEY STREAM	NY		10/26/2018		318,488		238			238		486	486			
100029388	LOS ANGELES	CA		10/26/2018		361,815		67			67		2,935	2,935			
100029390	SACRAMENTO	CA		10/26/2018		114,364		141			141		494	494			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029394	ROCKAWAY PARK	NY		10/26/2018		333,309		303			303		1,248	1,248			
100029395	MELVILE	NY		10/26/2018		10,009		10,009			10,009		5,004	5,004			
100029401	PERRIS	CA		10/26/2018		192,920		172			172		414	414			
100029405	PHOENIX	AZ		10/26/2018		325,581		8			8		1,283	1,283			
100029407	TEMPLE CITY	CA		10/26/2018		218,560		371			371		805	805			
100029408	MIRAMAR	FL		10/26/2018		193,735		111			111		612	612			
100029409	HARDY	VA		10/26/2018		167,569		400			400		1,944	1,944			
100029411	MIAMI	FL		10/26/2018		266,621		1,427			1,427		2,420	2,420			
100029415	CORONA	CA		10/26/2018		192,735		(58)			(58)		549	549			
100029416	LEVITTOWN	PA		10/26/2018		171,867		283			283		620	620			
100029420	PARLIER	CA		10/26/2018		169,556		227			227		769	769			
100029421	LOS ANGELES	CA		10/26/2018		268,262		(212)			(212)		734	734			
100029422	LAS VEGAS	NV		10/26/2018		180,957		(98)			(98)		514	514			
100029428	SAN DIEGO	CA		10/26/2018		206,749		(64)			(64)		830	830			
100029429	KENNESAW	GA		10/26/2018		313,070		41			41		2,841	2,841			
100029432	ELK GROVE	CA		10/26/2018		123,053		2			2		330	330			
100029435	HAYDEN	ID		10/26/2018		136,971		75			75		681	681			
100029436	MESA	AZ		10/26/2018		124,460		79			79		359	359			
100029439	PRICE	PA		10/26/2018		141,699		473			473		1,919	1,919			
100029444	CASA GRANDE	AZ		10/26/2018		152,611		348			348		1,153	1,153			
100029445	COCHRANVILLE	PA		10/26/2018		125,742		2,640			2,640		21,224	21,224			
100029447	HIALEAH	FL		10/26/2018		121,562		(19)			(19)		382	382			
100029450	KENT	WA		10/26/2018		277,277		162			162		973	973			
100029452	SPENCER	IA		10/26/2018		111,605		23			23		441	441			
100029453	LITTLEROCK	CA		10/26/2018		214,916		(148)			(148)		606	606			
100029454	CHICAGO	IL		10/26/2018		114,096		186			186		440	440			
100029457	ELMONT	NY		10/26/2018		352,316		793			793		1,345	1,345			
100029458	JACKSONVILLE	FL		10/26/2018		154,978		435			435		607	607			
100029459	SALINAS	CA		10/26/2018		252,554		1,177			1,177		3,782	3,782			
100029461	LA MESA	CA		10/26/2018		324,623		608			608		1,338	1,338			
100029465	BROOKLYN	NY		10/26/2018		363,602		984			984		4,853	4,853			
100029466	COMPTON	CA		10/26/2018		188,650		317			317		2,377	2,377			
100029468	MEDFORD	OR		10/26/2018		154,542		(46)			(46)		614	614			
100029473	CHICAGO	IL		10/26/2018		161,707		293			293		923	923			
100029475	PORTLAND	OR		10/26/2018		213,045		214			214		1,131	1,131			
100029476	STOCKTON	CA		10/26/2018		169,450		(36)			(36)		471	471			
100029478	LAS VEGAS	NV		10/26/2018		233,653		182			182		761	761			
100029479	WHITTIER	CA		10/26/2018		249,201		386			386		1,911	1,911			
100029481	SILVER SPRING	MD		10/26/2018		325,225		481			481		1,857	1,857			
100029483	COACHELLA	CA		10/26/2018		155,832		360			360		850	850			
100029487	LAFAYETTE	TN		10/26/2018		107,586		31			31		495	495			
100029488	LAWRENCEVILLE	GA		10/26/2018		112,927		381			381		775	775			
100029489	GREENE	ME		10/26/2018		135,343		217			217		515	515			
100029493	ST CHARLES	MO		10/26/2018		200,872		150			150		1,047	1,047			
100029496	PORT RICHEY	FL		10/26/2018		50,441		206			206		503	503			
100029497	MIRAMAR	FL		10/26/2018		30,560		3,905			3,905		2,666	2,666			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		263,761		(89)			(89)		1,168	1,168			
100029501	MEDFORD	OR		10/26/2018		129,073		277			277		1,590	1,590			
100029503	BLUFFTON	SC		10/26/2018		147,119		179			179		548	548			
100029506	BOYNTON BEACH	FL		10/26/2018		170,911		237			237		955	955			
100029509	MOUNT JULIET	TN		10/26/2018		119,851		30			30		1,023	1,023			
100029510	CHICAGO	IL		10/26/2018		249,904		1,492			1,492		2,435	2,435			
100029513	ANN ARBOR	MI		10/26/2018		347,839		397			397		1,386	1,386			
100029517	LOS ANGELES	CA		10/26/2018		307,483		(75)			(75)		1,226	1,226			
100029518	CUMMING	GA		10/26/2018		123,823		144			144		727	727			
100029519	BATON ROUGE	LA		10/26/2018		211,146		473			473		1,154	1,154			
100029520	NEWARK	NJ		10/26/2018		269,462		486			486		990	990			
100029522	LA CENTER	WA		10/26/2018		289,146		249			249		947	947			
100029523	BROOKLYN	NY		10/26/2018		466,560		1,049			1,049		2,608	2,608			
100029528	EPHRATA	PA		10/26/2018		140,867		(52)			(52)		697	697			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029529	OAKLAND	CA		10/26/2018		221,023		53			53		560	560			
100029530	WOODSTOCK	GA		10/26/2018		120,571		117			117		654	654			
100029531	EAGAN	MN		10/26/2018		141,116		50			50		735	735			
100029532	CHICAGO	IL		10/26/2018		108,004		151			151		358	358			
100029534	HENDERSON	NV		10/26/2018		144,011		88			88		581	581			
100029535	BROOKLYN	NY		10/26/2018		409,388		112			112		1,177	1,177			
100029537	YUMA	AZ		10/26/2018		284,949		579			579		3,131	3,131			
100029538	ELK GROVE	CA		10/26/2018		334,577		294			294		1,311	1,311			
100029540	SANTA ANA	CA		10/26/2018		313,382		(84)			(84)		1,227	1,227			
100029542	HYATTSVILLE	MD		10/26/2018		253,026		21			21		717	717			
100029546	NORTH HILLS	CA		10/26/2018		336,277		72			72		1,421	1,421			
100029547	PHOENIX	AZ		10/26/2018		131,362		(139)			(139)		624	624			
100029548	SAN FRANCISCO	CA		10/26/2018		273,547		556			556		3,152	3,152			
100029550	ELKTON	MD		10/26/2018		325,631		225			225		1,139	1,139			
100029551	BRIGHTON	MA		10/26/2018		334,606		(22)			(22)		2,516	2,516			
100029557	SEATTLE	WA		10/26/2018		326,786		242			242		2,207	2,207			
100029559	MIDDLETOWN	NY		10/26/2018		262,483		342			342		1,094	1,094			
100029562	MESA	AZ		10/26/2018		259,978		116			116		1,164	1,164			
100029565	ANNAPOLIS	MD		10/26/2018		189,661		88			88		717	717			
100029566	BERWYN	IL		10/26/2018		227,217		170			170		3,094	3,094			
100029567	PHOENIX	AZ		10/26/2018		170,800		(97)			(97)		590	590			
100029568	MIAMI	FL		10/26/2018		170,519		2,953			2,953		18,152	18,152			
100029569	DOWNEY	CA		10/26/2018		227,218		(193)			(193)		2,335	2,335			
100029573	PAOLI	PA		10/26/2018		281,759		267			267		3,278	3,278			
100029576	SOUTH GATE	CA		10/26/2018		293,969		(200)			(200)		959	959			
100029577	DULUTH	GA		10/26/2018		353,926		(258)			(258)		1,184	1,184			
100029578	MAITLAND	FL		10/26/2018		323,149		596			596		2,606	2,606			
100029581	BONAIRE	GA		10/26/2018		172,599		242			242		2,141	2,141			
100029586	DACULA	GA		10/26/2018		175,112		103			103		634	634			
100029589	BRENTWOOD	NY		10/26/2018		252,317		1,074			1,074		2,024	2,024			
100029591	TACOMA	WA		10/26/2018		183,395		293			293		1,354	1,354			
100029592	PEMBROKE PINES	FL		10/26/2018		202,094		253			253		972	972			
100029593	GAITHERSBURG	MD		10/26/2018		303,860		240			240		1,061	1,061			
100029597	UPPERCO	MD		10/26/2018		242,198		109			109		947	947			
100029599	TURLOCK	CA		10/26/2018		234,285		(6)			(6)		679	679			
100029601	PHOENIX	AZ		10/26/2018		40,141		1,768			1,768		1,721	1,721			
100029603	PHOENIX	AZ		10/26/2018		104,526		98			98		298	298			
100029604	ACWORTH	GA		10/26/2018		331,639		212			212		1,554	1,554			
100029608	MIAMI	FL		10/26/2018		278,945		26			26		1,472	1,472			
100029610	MIAMI	FL		10/26/2018		278,562		544			544		2,905	2,905			
100029619	WOODLAND	WA		10/26/2018		370,231		(9)			(9)		1,350	1,350			
100029620	ELKRIDGE	MD		10/26/2018		245,578		237			237		1,419	1,419			
100029622	ORANGE	VA		10/26/2018		195,016		82			82		740	740			
100029624	CARY	NC		10/26/2018		245,608		166			166		1,020	1,020			
100029629	MONROE	NC		10/26/2018		215,543		683			683		1,236	1,236			
100029632	SMYRNA	GA		10/26/2018		166,283		210			210		778	778			
100029638	MIRAMAR	FL		10/26/2018		235,391		(50)			(50)		978	978			
100029640	CREEDMOOR	NC		10/26/2018		208,953		216			216		706	706			
100029645	ELKRIDGE	MD		10/26/2018		224,198		275			275		802	802			
100029646	LAKEWOOD	CA		10/26/2018		330,116		681			681		1,853	1,853			
100029653	AUBURN	WA		10/26/2018		227,221		304			304		1,427	1,427			
100029655	LINCOLN CITY	OR		10/26/2018		243,881		(82)			(82)		794	794			
100029657	GARDNER	KS		10/26/2018		134,862		(94)			(94)		364	364			
100029658	LAKELAND	FL		10/26/2018		102,267		53			53		536	536			
100029665	MODESTO	CA		10/26/2018		315,657		152			152		1,016	1,016			
100029667	CHICAGO	IL		10/26/2018		182,886		119			119		761	761			
100029670	MIAMI	FL		10/26/2018		266,399		307			307		969	969			
100029671	NORTH HILLS	CA		10/26/2018		275,162		234			234		2,263	2,263			
100029677	INDIO	CA		10/26/2018		159,372		36			36		611	611			
100029678	SCHILLER PARK	IL		10/26/2018		128,564		1,047			1,047		1,270	1,270			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029679	EAGLE	ID		10/26/2018		240,235		314			314		1,308	1,308			
100029680	WINTER SPRINGS	FL		10/26/2018		100,941		750			750		1,184	1,184			
100029681	LAS VEGAS	NV		10/26/2018		196,029		253			253		800	800			
100029683	WOODBRIDGE	NJ		10/26/2018		203,866		472			472		3,968	3,968			
100029684	FRANKLIN SQUARE	NY		10/26/2018		295,620		(67)			(67)		1,035	1,035			
100029685	ORANGE PARK	FL		10/26/2018		161,489		35			35		389	389			
100029689	HOMESTEAD	FL		10/26/2018		121,787		(54)			(54)		339	339			
100029691	CARSON	CA		10/26/2018		228,437		262			262		2,631	2,631			
100029692	NORTON	MA		10/26/2018		309,720		402			402		1,396	1,396			
100029693	LYNNWOOD	WA		10/26/2018		212,069		172			172		935	935			
100029697	SILVER SPRING	MD		10/26/2018		241,449		114			114		1,280	1,280			
100029699	CLARKSVILLE	TN		10/26/2018		122,699		53			53		487	487			
100029700	HUMBLE	TX		10/26/2018		97,010		129			129		2,157	2,157			
100029705	BROOKLYN	NY		10/26/2018		395,915		550			550		1,618	1,618			
100029706	SPRINGFIELD	VA		10/26/2018		309,611		105			105		1,288	1,288			
100029707	SEATTLE	WA		10/26/2018		140,986		1,138			1,138		2,555	2,555			
100029709	OAKLAND	CA		10/26/2018		294,917		23			23		923	923			
100029710	LOS ANGELES	CA		10/26/2018		340,270		726			726		883	883			
100029711	MONROE	WA		10/26/2018		280,406		(9)			(9)		1,012	1,012			
100029714	EVERETT	WA		10/26/2018		269,108		128			128		1,221	1,221			
100029715	VERNON HILLS	IL		10/26/2018		128,897		149			149		554	554			
100029716	EVERETT	MA		10/26/2018		269,870		131			131		966	966			
100029719	OVIEDO	FL		10/26/2018		127,456		(18)			(18)		500	500			
100029725	MAGGIE VALLEY	NC		10/26/2018		329,597		46			46		1,300	1,300			
100029726	WILMINGTON	NC		10/26/2018		225,580		432			432		661	661			
100029728	VICTORVILLE	CA		10/26/2018		241,447		111			111		741	741			
100029729	WEST VALLEY	UT		10/26/2018		171,751		81			81		664	664			
100029730	CUYAHOGA FALLS	OH		10/26/2018		85,128		(8)			(8)		239	239			
100029731	MIAMI	FL		10/26/2018		188,415		74			74		776	776			
100029732	PRESCOTT	AZ		10/26/2018		158,804		82			82		574	574			
100029733	SALINAS	CA		10/26/2018		249,989		(8)			(8)		984	984			
100029735	WINNETKA	CA		10/26/2018		302,537		(312)			(312)		1,252	1,252			
100029736	BROOKLYN	NY		10/26/2018		513,721		56			56		(5,142)	(5,142)			
100029737	YOUNGSVILLE	PA		10/26/2018		49,982		148			148		176	176			
100029742	DOUGLASVILLE	GA		10/26/2018		252,179		(22)			(22)		719	719			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		124,886		(13)			(13)		534	534			
100029745	HUNTERSVILLE	NC		10/26/2018		206,714		466			466		2,730	2,730			
100029746	WEST MELBOURNE	FL		10/26/2018		240,766		149			149		1,118	1,118			
100029747	WHITTIER	CA		10/26/2018		340,630		291			291		3,582	3,582			
100029750	JOHNS ISLAND	SC		10/26/2018		92,846		125			125		362	362			
100029751	WILMINGTON	DE		10/26/2018		83,487		185			185		255	255			
100029759	BALTIMORE	MD		10/26/2018		179,084		464			464		844	844			
100029765	CLACKAMAS	OR		10/26/2018		312,384		75			75		1,288	1,288			
100029768	BUCKLEY	WA		10/26/2018		286,379		(147)			(147)		848	848			
100029769	SEAL BEACH	CA		10/26/2018		730,459		323			323		3,929	3,929			
100029770	BROKEN ARROW	OK		10/26/2018		87,323		147			147		266	266			
100029773	SPARKS	NV		10/26/2018		110,407		48			48		581	581			
100029777	PLANT CITY	FL		10/26/2018		184,095		456			456		1,251	1,251			
100029782	NORTHAMPTON	PA		10/26/2018		238,617		163			163		1,121	1,121			
100029783	MONROE	WA		10/26/2018		231,994		20			20		974	974			
100029784	AROMAS	CA		10/26/2018		294,761		147			147		1,770	1,770			
100029788	PORTSMOUTH	VA		10/26/2018		65,057		278			278		227	227			
100029789	WEST PALM BEACH	FL		10/26/2018		140,021		(55)			(55)		402	402			
100029793	BROOKLYN	NY		10/26/2018		246,800		1,164			1,164		1,058	1,058			
100029794	STATEN ISLAND	NY		10/26/2018		405,017		771			771		1,895	1,895			
100029795	CHICAGO	IL		10/26/2018		112,462		504			504		588	588			
100029796	TACOMA	WA		10/26/2018		94,362		6			6		416	416			
100029797	HIALEAH	FL		10/26/2018		123,376		196			196		1,504	1,504			
100029798	MIAMI	FL		10/26/2018		338,560		1,041			1,041		1,459	1,459			
100029800	CANTON	GA		10/26/2018		323,766		46			46		1,202	1,202			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029801	CHARLESTON	SC		10/26/2018		278,187		1,146			1,146		1,934	1,934			
100029802	SOUTH HOLLAND	IL		10/26/2018		114,693		567			567		437	437			
100029805	GRANITE BAY	CA		10/26/2018		441,890		301			301		1,948	1,948			
100029806	LADERA RANCH	CA		10/26/2018		253,483		133			133		1,590	1,590			
100029808	STOCKTON	CA		10/26/2018		163,314		784			784		1,068	1,068			
100029810	KENOSHA	WI		10/26/2018		160,429		158			158		734	734			
100029812	WASILLA	AK		10/26/2018		204,627		253			253		1,057	1,057			
100029813	MOHAVE VALLEY	AZ		10/26/2018		221,838		37			37		2,297	2,297			
100029814	GREENBELT	MD		10/26/2018		199,948		172			172		945	945			
100029815	LOWELL	MA		10/26/2018		157,215		689			689		1,502	1,502			
100029816	BEACHWOOD	NJ		10/26/2018		203,404		375			375		858	858			
100029818	PROVO	UT		10/26/2018		123,136		25			25		431	431			
100029820	GORDON	GA		10/26/2018		122,051		176			176		424	424			
100029827	SEATTLE	WA		10/26/2018		262,798		(48)			(48)		921	921			
100029830	CHICAGO	IL		10/26/2018		299,870		508			508		878	878			
100029831	CHALFONT	PA		10/26/2018		343,596		425			425		1,389	1,389			
100029835	KULA	HI		10/26/2018		492,571		84			84		2,695	2,695			
100029836	GROVELAND	FL		10/26/2018		298,682		258			258		845	845			
100029837	LAGRANGE	GA		10/26/2018		75,022		154			154		244	244			
100029842	DECATUR	GA		10/26/2018		121,036		51			51		362	362			
100029845	CHICAGO	IL		10/26/2018		189,928		59			59		537	537			
100029846	SAN FERNANDO	CA		10/26/2018		258,530		(10)			(10)		924	924			
100029847	CHICAGO	IL		10/26/2018		233,112		48			48		998	998			
100029853	SPRINGFIELD	MA		12/20/2018		62,264		53			53		288	288			
100029904	PROVIDENCE	RI		12/20/2018		137,958		325			325		868	868			
100029907	LITHONIA	GA		12/20/2018		72,294		146			146		1,316	1,316			
100029913	SAGINAW	MI		12/20/2018		43,473		44			44		1,701	1,701			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		72,552		(32)			(32)		196	196			
100029920	WASHINGTON	DC		12/20/2018		214,888		487			487		813	813			
100029921	CHARLOTTE	NC		12/20/2018		83,718		266			266		1,074	1,074			
100029922	KATY	TX		12/20/2018		94,320		(32)			(32)		1,282	1,282			
100029924	KATY	TX		12/20/2018		78,354		(57)			(57)		890	890			
100029927	CYPRESS	TX		12/20/2018		82,151		(21)			(21)		979	979			
100029931	CHESAPEAKE	VA		12/20/2018		131,774		627			627		992	992			
100029938	PEARLAND	TX		12/20/2018		52,100		58			58		683	683			
100029939	RALEIGH	NC		12/20/2018		263,771		(119)			(119)		2,697	2,697			
100029940	PERALTA	NM		12/20/2018		62,473		364			364		487	487			
100029947	NORCROSS	GA		12/20/2018		84,832		175			175		681	681			
100029949	VENTURA	CA		12/20/2018		226,268		376			376		2,796	2,796			
100029955	ALBUQUERQUE	NM		12/20/2018		71,930		337			337		1,419	1,419			
100029960	HOUSTON	TX		12/20/2018		87,130		(32)			(32)		966	966			
100029961	THOMASVILLE	NC		12/20/2018		81,231		8			8		1,526	1,526			
100029964	GRAND PRAIRIE	TX		12/20/2018		68,060		(85)			(85)		668	668			
100029968	SPRINGFIELD	MA		12/20/2018		78,674		98			98		844	844			
100029976	LA MESA	NM		12/20/2018		40,938		28			28		669	669			
100029978	KANSAS CITY	MO		12/20/2018		69,440		78			78		1,000	1,000			
100029987	HOUSTON	TX		12/20/2018		86,178		(84)			(84)		821	821			
100029988	PHILADELPHIA	PA		12/20/2018		45,219		4			4		330	330			
100029990	ATLANTA	GA		12/20/2018		126,810		150			150		659	659			
100029993	MANOR	TX		12/20/2018		92,693		(85)			(85)		903	903			
100029994	BENTON	AR		12/20/2018		63,989		(50)			(50)		655	655			
100029996	MYERSVILLE	MD		12/20/2018		118,213		242			242		750	750			
100029998	ALBUQUERQUE	NM		12/20/2018		77,314		64			64		1,347	1,347			
100030000	LEANDER	TX		12/20/2018		33,963		(56)			(56)		354	354			
100030002	KATY	TX		12/20/2018		57,818		76			76		857	857			
100030003	ATLANTA	GA		12/20/2018		85,292		221			221		1,018	1,018			
100030004	TAMPA	FL		12/20/2018		89,900		103			103		1,610	1,610			
100030007	CHARLOTTE	NC		12/20/2018		121,221		208			208		751	751			
100030009	CHARLOTTE	NC		12/20/2018		69,417		155			155		865	865			
100030011	KATY	TX		12/20/2018		78,500		(88)			(88)		1,050	1,050			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030015	DUNCANVILLE	TX		12/20/2018		54,408		150			150		664	664			
100030020	CORDOVA	TN		12/20/2018		74,296		(73)			(73)		878	878			
100030021	SACRAMENTO	CA		12/20/2018		176,461		504			504		2,353	2,353			
100030023	CHARLOTTE	NC		12/20/2018		58,952		39			39		625	625			
100030027	PINE HALL	NC		12/20/2018		80,647		(42)			(42)		1,007	1,007			
100030030	LUTZ	FL		12/20/2018		355,190		590			590		2,595	2,595			
100030031	PALMER	MA		12/20/2018		81,216		(39)			(39)		1,039	1,039			
100030033	RICHMOND	VA		12/20/2018		68,655		(81)			(81)		3,292	3,292			
100030035	ELKHART	IN		12/20/2018		57,801		15			15		585	585			
100030036	FORT MADISON	IA		12/20/2018		57,412		(56)			(56)		526	526			
100030038	DOLAN SPRINGS	AZ		12/20/2018		18,807		47			47		287	287			
100030044	GREENWOOD	MO		12/20/2018		112,937		(71)			(71)		712	712			
100030045	FORT WORTH	TX		12/20/2018		102,594		(259)			(259)		806	806			
100030053	LAUDERDALE LAKES	FL		12/20/2018		37,438		31			31		386	386			
100030054	CHULA VISTA	CA		12/20/2018		246,727		217			217		842	842			
100030055	TUCSON	AZ		12/20/2018		72,378		(135)			(135)		796	796			
100030057	MOSES LAKE	WA		12/20/2018		99,479		(181)			(181)		940	940			
100030065	BURTONSVILLE	MD		12/20/2018		308,145		277			277		4,202	4,202			
100030072	HAINES CITY	FL		12/20/2018		141,979		(153)			(153)		1,331	1,331			
100030073	TUTTLE	OK		12/20/2018		124,521		(32)			(32)		1,438	1,438			
100030076	CONROE	TX		12/20/2018		42,499		10			10		580	580			
100030077	HOLLYWOOD	FL		12/20/2018		188,154		365			365		809	809			
100030080	EL MIRAGE	AZ		12/20/2018		106,270		94			94		443	443			
100030081	SYRACUSE	NY		12/20/2018		56,934		(128)			(128)		827	827			
100030082	CHICAGO	IL		12/20/2018		122,675		(27)			(27)		1,039	1,039			
100030087	WINCHENDON	MA		12/20/2018		96,707		(6)			(6)		853	853			
100030089	DECATUR	GA		12/20/2018		1,014,129		888			888		11,600	11,600			
100030093	CANYON	TX		12/20/2018		157,575		493			493		1,093	1,093			
100030098	HOOKSETT	NH		12/20/2018		120,930		103			103		1,281	1,281			
100030102	PASADENA	CA		12/20/2018		831,908		608			608		8,939	8,939			
100030103	HEBRON	NH		12/20/2018		145,581		396			396		1,916	1,916			
100030104	CEDAR HILL	MO		12/20/2018		109,531		95			95		1,138	1,138			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		106,837		620			620		716	716			
100030107	FORT WORTH	TX		12/20/2018		203,769		615			615		1,329	1,329			
100030109	MONTEBELLO	CA		12/20/2018		455,074		806			806		1,849	1,849			
100030115	CHICAGO	IL		12/20/2018		305,882		824			824		5,710	5,710			
100030116	ALBUQUERQUE	NM		12/20/2018		214,845		289			289		296	296			
100030128	PEEKSKILL	NY		12/20/2018		152,520		431			431		1,356	1,356			
100030136	JERSEY CITY	NJ		12/20/2018		118,067		332			332		1,699	1,699			
100030137	CLERMONT	FL		12/20/2018		173,123		178			178		994	994			
100030140	WARNER ROBINS	GA		12/20/2018		76,518		84			84		651	651			
100030143	INDIANAPOLIS	IN		12/20/2018		60,377		337			337		791	791			
100030146	COLUMBIA	SC		12/20/2018		124,110		515			515		2,106	2,106			
100030151	PANORAMA CITY	CA		12/20/2018		244,954		259			259		924	924			
100030153	ROCK HILL	SC		12/20/2018		163,879		662			662		818	818			
100030154	ORLANDO	FL		12/20/2018		113,324		736			736		1,113	1,113			
100030156	GRAND RAPIDS	MI		12/20/2018		172,350		(48)			(48)		2,297	2,297			
100030160	VANCOUVER	WA		12/20/2018		266,850		719			719		4,022	4,022			
100030161	TAMARAC	FL		12/20/2018		160,738		234			234		1,439	1,439			
100030162	CORAL SPRINGS	FL		12/20/2018		164,183		182			182		1,104	1,104			
100030166	PORTLAND	OR		12/20/2018		158,835		(106)			(106)		1,795	1,795			
100030167	ATWATER	CA		12/20/2018		205,186		(146)			(146)		5,520	5,520			
100030168	LOS ANGELES	CA		12/20/2018		253,964		388			388		1,595	1,595			
100030169	CONCORD	CA		12/20/2018		214,872		607			607		3,008	3,008			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		79,733		213			213		1,482	1,482			
100030181	RIVERSIDE	CA		12/20/2018		229,623		432			432		1,186	1,186			
100030186	LONGWOOD	FL		12/20/2018		68,249		65			65		931	931			
100030187	OXON HILL	MD		12/20/2018		140,237		270			270		491	491			
100030188	LIVINGSTON	CA		12/20/2018		260,520		247			247		4,644	4,644			
100030189	YUCAIPA	CA		12/20/2018		237,107		(109)			(109)		3,231	3,231			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030195	FALLS CHURCH	VA		12/20/2018		263,375		578			578		981	981			
100030201	BOLINGBROOK	IL		12/20/2018		146,468		91			91		554	554			
100030212	PIXLEY	CA		12/20/2018		108,067		(61)			(61)		1,293	1,293			
100030214	GLENDALE	AZ		12/20/2018		97,330		26			26		1,521	1,521			
100030223	RANDALLSTOWN	MD		12/20/2018		247,512		986			986		2,173	2,173			
100030229	SELAH	WA		12/20/2018		95,163		475			475		493	493			
100030232	SAN RAMON	CA		12/20/2018		427,015		293			293		6,262	6,262			
100030233	MAYETTA	KS		12/20/2018		83,542		35			35		1,202	1,202			
100030235	UPPER MARLBORO	MD		12/20/2018		205,539		985			985		3,239	3,239			
100030239	FLORENCE	KY		12/20/2018		97,152		281			281		761	761			
100030245	KANSAS CITY	KS		12/20/2018		36,168		50			50		578	578			
100030259	GREENSBORO	NC		12/20/2018		96,336		10			10		1,562	1,562			
100030279	HUDSON	NH		12/20/2018		234,121		220			220		1,226	1,226			
100030280	WATERFORD	WI		12/20/2018		103,237		(185)			(185)		1,542	1,542			
100030287	SAYLORSBURG	PA		12/20/2018		141,698		309			309		638	638			
100030289	HOUSTON	TX		12/20/2018		65,073		295			295		398	398			
100030294	DANBURY	CT		12/20/2018		182,009		375			375		3,168	3,168			
100030297	WEBSTER	TX		12/20/2018		78,651		(15)			(15)		225	225			
100030302	HUDSON	OH		12/20/2018		134,110		(666)			(666)		(12,319)	(12,319)			
100030304	COOPER CITY	FL		12/20/2018		196,199		263			263		1,773	1,773			
100030306	SPRING	TX		12/20/2018		90,594		305			305		763	763			
100030311	BRANDON	FL		12/20/2018		112,714		1,081			1,081		2,090	2,090			
100030314	STERLING HEIGHTS	MI		12/20/2018		127,302		11			11		1,936	1,936			
100030316	MENDON	MA		12/20/2018		160,371		1,455			1,455		5,673	5,673			
100030334	CENTERVILLE	MA		12/20/2018		170,210		314			314		751	751			
100030335	GUILFORD	IN		12/20/2018		28,467		917			917		699	699			
100030336	CITRUS HEIGHTS	CA		12/20/2018		226,074		796			796		1,536	1,536			
100030341	NORWALK	CA		12/20/2018		221,573		411			411		1,467	1,467			
100030349	PINELLAS PARK	FL		12/20/2018		90,853		114			114		1,156	1,156			
100030351	COVINA	CA		12/20/2018		207,336		543			543		4,196	4,196			
100030355	NAPLES	FL		12/20/2018		129,341		876			876		1,330	1,330			
100030358	WASHINGTON	DC		12/20/2018		186,639		715			715		1,151	1,151			
100030363	GRANTS PASS	OR		12/20/2018		113,090		104			104		432	432			
100030366	SAINT PAUL	MN		12/20/2018		87,895		221			221		1,156	1,156			
100030368	ROSEVILLE	MN		12/20/2018		117,729		83			83		1,388	1,388			
100030369	INGLEWOOD	CA		12/20/2018		168,800		151			151		1,993	1,993			
100030371	FONTANA	CA		12/20/2018		257,576		421			421		1,183	1,183			
100030373	CIBOLA	TX		12/20/2018		118,148		77			77		1,312	1,312			
100030377	OXON HILL	MD		12/20/2018		149,468		145			145		583	583			
100030381	HUMBLE	TX		12/20/2018		192,905		139			139		3,346	3,346			
100030383	GARDENA	CA		12/20/2018		265,816		185			185		971	971			
100030390	STOCKBRIDGE	GA		12/20/2018		135,318		(669)			(669)		896	896			
100030392	ALTURAS	CA		12/20/2018		105,902		(137)			(137)		313	313			
100030393	BAKERSFIELD	CA		12/20/2018		164,776		178			178		1,279	1,279			
100030394	LANGHORNE	PA		12/20/2018		318,926		498			498		1,326	1,326			
100030396	MIDDLETOWN	DE		12/20/2018		217,640		260			260		911	911			
100030397	ALEXANDRIA	VA		12/20/2018		333,235		437			437		2,114	2,114			
100030399	HONDO	TX		12/20/2018		101,486		(54)			(54)		954	954			
100030407	STATEN ISLAND	NY		12/20/2018		166,405		670			670		686	686			
100030409	FAIRFIELD	CT		12/20/2018		411,103		446			446		5,608	5,608			
100030410	PHOENIX	AZ		12/20/2018		95,940		478			478		513	513			
100030414	DYER	IN		12/20/2018		93,135		319			319		1,295	1,295			
100030415	CLAREMONT	CA		12/20/2018		370,190		2,048			2,048		2,444	2,444			
100030422	TUCSON	AZ		12/20/2018		496,187		301			301		6,772	6,772			
100030423	ROCKVILLE	MD		12/20/2018		339,130		468			468		1,355	1,355			
100030426	COLUMBIA	SC		12/20/2018		236,578		210			210		1,000	1,000			
100030430	JACKSONVILLE	FL		12/20/2018		134,282		101			101		510	510			
100030446	BOWIE	MD		12/20/2018		165,512		271			271		1,114	1,114			
100030451	PEARLAND	TX		12/20/2018		170,708		(162)			(162)		1,607	1,607			
100030453	BALTIMORE	MD		12/20/2018		58,459		(43)			(43)		399	399			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030460	LAS CRUCES	NM		12/20/2018		68,122		105			105		836	836			
100030462	GARLAND	TX		12/20/2018		181,241		793			793		3,325	3,325			
100030468	MABLETON	GA		12/20/2018		57,155		(75)			(75)		507	507			
100030469	COLLINSVILLE	VA		12/20/2018		11,710		922			922		468	468			
100030470	CRANSTON	RI		12/20/2018		315,764		740			740		1,634	1,634			
100030472	BRONX	NY		12/20/2018		113,067		(79)			(79)		1,030	1,030			
100030484	RAYTOWN	MO		12/20/2018		69,155		157			157		907	907			
100030486	REDLANDS	CA		12/20/2018		131,917		726			726		895	895			
100030490	FORT WORTH	TX		12/20/2018		60,621		(33)			(33)		622	622			
100030491	HOUSTON	TX		12/20/2018		62,592		55			55		676	676			
100030496	REX	GA		12/20/2018		70,281		289			289		1,081	1,081			
100030499	HOUSTON	TX		12/20/2018		53,107		102			102		932	932			
100030504	WICHITA	KS		12/20/2018		53,733		112			112		652	652			
100030509	ALBUQUERQUE	NM		12/20/2018		75,109		139			139		989	989			
100030513	NOBLESVILLE	IN		12/20/2018		155,638		157			157		615	615			
100030515	CHARLOTTE	NC		12/20/2018		73,140		(61)			(61)		721	721			
100030516	LEAGUE CITY	TX		12/20/2018		89,411		7			7		992	992			
100030518	CHARLOTTE	NC		12/20/2018		124,422		753			753		475	475			
100030523	MIDDLEBURG	NC		12/20/2018		32,112		(37)			(37)		463	463			
100030525	SHERWOOD	AR		12/20/2018		151,119		(216)			(216)		1,864	1,864			
100030526	HUMBLE	TX		12/20/2018		72,467		3			3		740	740			
100030530	COLUMBIA	SC		12/20/2018		111,171		449			449		1,416	1,416			
100030531	HOUSTON	TX		12/20/2018		80,884		(47)			(47)		890	890			
100030532	RAYTOWN	MO		12/20/2018		97,821		(58)			(58)		895	895			
100030536	GAINESVILLE	GA		12/20/2018		60,928		38			38		807	807			
100030538	ACWORTH	GA		12/20/2018		116,473		(183)			(183)		990	990			
100030539	WALDORF	MD		12/20/2018		155,665		366			366		1,997	1,997			
100030540	INDEPENDENCE	MO		12/20/2018		72,244		(86)			(86)		625	625			
100030542	SUGAR LAND	TX		12/20/2018		113,302		(41)			(41)		1,233	1,233			
100030545	HOUSTON	TX		12/20/2018		66,312		(118)			(118)		840	840			
100030549	CHARLOTTE	NC		12/20/2018		92,728		11			11		930	930			
100030550	BOILING SPRINGS	SC		12/20/2018		80,366		(177)			(177)		1,138	1,138			
100030554	WOONSOCKET	RI		12/20/2018		127,993		356			356		1,019	1,019			
100030556	SACRAMENTO	CA		12/20/2018		152,176		242			242		2,021	2,021			
100030557	BOYNTON BEACH	FL		12/20/2018		172,028		(53)			(53)		1,963	1,963			
100030558	ORANGEBURG	SC		12/20/2018		55,819		(18)			(18)		1,652	1,652			
100030561	GASTONIA	NC		12/20/2018		55,683		93			93		687	687			
100030563	KANSAS CITY	MO		12/20/2018		87,163		(48)			(48)		1,004	1,004			
100030569	SURPRISE	AZ		12/20/2018		41,688		(19)			(19)		617	617			
100030573	PFLUGERVILLE	TX		12/20/2018		76,693		4			4		1,029	1,029			
100030582	LEAGUE CITY	TX		12/20/2018		154,311		256			256		680	680			
100030583	NEW BALTIMORE	MI		12/20/2018		164,362		91			91		3,827	3,827			
100030587	DETROIT	MI		12/20/2018		21,044		81			81		369	369			
100030590	REMBERT	SC		12/20/2018		35,767		267			267		1,192	1,192			
100030591	SMITHS GROVE	KY		12/20/2018		41,425		40			40		660	660			
100030595	CENTERPORT	NY		12/20/2018		244,808		1,028			1,028		3,163	3,163			
100030654	CHERRY HILL	NJ		04/09/2019		145,961		629			629		2,412	2,412			
100030655	VANCE	AL		04/09/2019		148,391		178			178		1,560	1,560			
100030658	AUBURN	WA		04/09/2019		201,533		421			421		228	228			
100030661	RIDGEFIELD	NJ		04/09/2019		393,139		557			557		1,411	1,411			
100030665	MANASSAS	VA		04/09/2019		410,294		9,455			9,455		2,216	2,216			
100030668	LAS VEGAS	NV		04/09/2019		156,092		2,057			2,057		603	603			
100030670	MIDDLEVILLE	MI		04/09/2019		136,030		448			448		2,455	2,455			
100030671	DANVILLE	IN		04/09/2019		130,767		429			429		488	488			
100030672	CLINTON	MD		04/09/2019		221,964		1,243			1,243		1,422	1,422			
100030673	CUMBERLAND	RI		04/09/2019		108,985		739			739		1,600	1,600			
100030675	NORTHRIDGE	CA		04/09/2019		601,122		1,601			1,601		9,581	9,581			
100030678	WINTER PARK	FL		04/09/2019		147,269		2,706			2,706		1,036	1,036			
100030681	BROOKLYN	NY		04/09/2019		456,090		6,992			6,992		2,232	2,232			
100030683	SILVER SPRING	MD		04/09/2019		401,450		1,176			1,176		1,982	1,982			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030687	MANALAPAN	NJ		04/09/2019		314,885		462			462		1,123	1,123			
100030688	HONOLULU	HI		04/09/2019		195,009		2,780			2,780		1,319	1,319			
100030692	RIO	WI		04/09/2019		124,786		237			237		468	468			
100030694	FORT WORTH	TX		04/09/2019		147,306		315			315		489	489			
100030696	MIAMI	FL		04/09/2019		299,738		952			952		1,248	1,248			
100030698	CARY	IL		04/09/2019		189,592		98			98		642	642			
100030699	POMONA	CA		04/09/2019		315,054		23			23		225	225			
100030703	PORTER RANCH	CA		04/09/2019		508,104		1,424			1,424		2,241	2,241			
100030704	BRADENTON	FL		04/09/2019		232,145		1,270			1,270		760	760			
100030705	CLAYTON	NC		04/09/2019		128,302		447			447		1,131	1,131			
100030707	CHICAGO	IL		04/09/2019		259,833		1,739			1,739		1,013	1,013			
100030708	WEST COVINA	CA		04/09/2019		384,454		642			642		1,319	1,319			
100030709	SPRINGFIELD	VA		04/09/2019		276,737		3,110			3,110		1,411	1,411			
100030711	SAN DIEGO	CA		04/09/2019		372,406		829			829		1,348	1,348			
100030713	MAPLEWOOD	NJ		04/09/2019		207,961		(138)			(138)		1,138	1,138			
100030717	SAINT ALBANS	NY		04/09/2019		324,912		3,092			3,092		1,943	1,943			
100030719	WAIPAHU	HI		04/09/2019		362,198		2,231			2,231		2,423	2,423			
100030721	BENICIA	CA		04/09/2019		458,666		1,071			1,071		2,738	2,738			
100030723	SOUTH YARMOUTH	MA		04/09/2019		143,451		472			472		3,261	3,261			
100030732	MOLT	MT		04/09/2019		293,749		2,798			2,798		1,344	1,344			
100030733	GAINESVILLE	VA		04/09/2019		188,421		916			916		824	824			
100030734	LOVELAND	OH		04/09/2019		137,320		403			403		559	559			
100030736	MURFREESBORO	TN		04/09/2019		142,380		64			64		1,074	1,074			
100030739	PLUMAS LAKE	CA		04/09/2019		207,869		404			404		1,141	1,141			
100030740	PORT ORANGE	FL		04/09/2019		170,240		457			457		685	685			
100030741	JAMAICA	NY		04/09/2019		203,176		1,219			1,219		815	815			
100030742	NORTH ROYALTON	OH		04/09/2019		99,675		1,606			1,606		3,643	3,643			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		369,111		5,893			5,893		1,867	1,867			
100030745	CHULA VISTA	CA		04/09/2019		224,456		775			775		711	711			
100030746	SILVER SPRING	MD		04/09/2019		392,196		5,314			5,314		1,500	1,500			
100030747	MARIETTA	GA		04/09/2019		139,702		(78)			(78)		725	725			
100030750	SIMPSONVILLE	SC		04/09/2019		120,196		1,143			1,143		979	979			
100030752	HIALEAH	FL		04/09/2019		281,599		895			895		1,907	1,907			
100030753	ANTIOCH	TN		04/09/2019		147,779		1,300			1,300		670	670			
100030754	BILLERICA	MA		04/09/2019		269,962		3,904			3,904		1,220	1,220			
100030757	NEW RICHMOND	WI		04/09/2019		138,859		310			310		1,214	1,214			
100030759	AVENTURA	FL		04/09/2019		143,405		980			980		936	936			
100030760	BOYNTON BEACH	FL		04/09/2019		160,824		216			216		1,097	1,097			
100030761	LAMONT	FL		04/09/2019		266,947		918			918		863	863			
100030762	FLEMING ISLAND	FL		04/09/2019		209,323		57			57		1,497	1,497			
100030765	STOCKBRIDGE	GA		04/09/2019		159,987		(281)			(281)		1,710	1,710			
100030766	POM FRET	MD		04/09/2019		286,862		799			799		2,937	2,937			
100030767	BROOKLYN	NY		04/09/2019		588,834		10,143			10,143		2,636	2,636			
100030770	ELK GROVE	CA		04/09/2019		420,300		826			826		2,933	2,933			
100030772	BARTLETT	IL		04/09/2019		228,838		525			525		857	857			
100030773	CLEARFIELD	UT		04/09/2019		163,722		(1)			(1)		431	431			
100030774	LOS ANGELES	CA		04/09/2019		1,400,365		614			614		5,975	5,975			
100030777	LAS VEGAS	NV		04/09/2019		197,292		323			323		575	575			
100030778	LA PINE	OR		04/09/2019		202,986		45			45		1,537	1,537			
100030779	PORT ST LUCIE	FL		04/09/2019		104,977		602			602		1,030	1,030			
100030781	OAKLAND	CA		04/09/2019		534,190		1,241			1,241		2,382	2,382			
100030783	CATHEDRAL CITY	CA		04/09/2019		154,412		2,490			2,490		748	748			
100030785	OKLAHOMA CITY	OK		04/09/2019		124,343		507			507		394	394			
100030787	SAN ANTONIO	TX		04/09/2019		150,444		3,178			3,178		715	715			
100030788	SECAUCUS	NJ		04/09/2019		321,026		583			583		1,076	1,076			
100030789	SCOTTSDALE	AZ		04/09/2019		324,849		140			140		1,097	1,097			
100030790	PASADENA	CA		04/09/2019		248,443		916			916		5,176	5,176			
100030791	WEST COVINA	CA		04/09/2019		306,386		993			993		2,478	2,478			
100030793	JAMAICA	NY		04/09/2019		216,524		1,364			1,364		(4,820)	(4,820)			
100030799	WAIPAHU	HI		04/09/2019		448,902		1,173			1,173		2,131	2,131			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030801	RIDGE	NY		04/09/2019		150,683		1,750			1,750		508	508			
100030802	SPRING HILL	FL		04/09/2019		135,876		1,363			1,363		761	761			
100030803	QUNICY	MA		04/09/2019		335,866		824			824		1,836	1,836			
100030805	ORLANDO	FL		04/09/2019		152,488		294			294		632	632			
100030806	CARMEL VALLEY	CA		04/09/2019		652,619		3,202			3,202		2,761	2,761			
100030809	BILLINGS	MT		04/09/2019		122,000		902			902		475	475			
100030811	STERLING	VA		04/09/2019		337,097		655			655		3,750	3,750			
100030816	KISSIMMEE	FL		04/09/2019		127,385		970			970		916	916			
100030819	HAVERTOWN	PA		04/09/2019		214,935		3,162			3,162		977	977			
100030820	BRENTWOOD	CA		04/09/2019		317,680		553			553		1,567	1,567			
100030823	RANCHO SANTA FE	CA		04/09/2019		448,107		1,263			1,263		2,083	2,083			
100030824	NEWTON	MA		04/09/2019		556,552		1,369			1,369		2,147	2,147			
100030827	MINT HILL	NC		04/09/2019		278,626		473			473		1,164	1,164			
100030828	RIVERSIDE	CA		04/09/2019		308,755		2,665			2,665		1,489	1,489			
100030832	SALT LAKE CITY	UT		04/09/2019		158,383		1,808			1,808		1,835	1,835			
100030833	GRAND PRAIRIE	TX		04/09/2019		138,875		279			279		557	557			
100030834	LAS VEGAS	NV		04/09/2019		174,611		175			175		655	655			
100030840	BAYSIDE	NY		04/09/2019		650,715		1,713			1,713		2,837	2,837			
100030841	JUPITER	FL		04/09/2019		166,872		94			94		853	853			
100030842	EVERETT	WA		04/09/2019		182,795		558			558		1,852	1,852			
100030843	COLORADO SPRINGS	CO		04/09/2019		117,689		803			803		1,506	1,506			
100030844	PASADENA	CA		04/09/2019		316,020		239			239		1,094	1,094			
100030845	STATEN ISLAND	NY		04/09/2019		198,061		540			540		1,065	1,065			
100030846	LOS ANGELES	CA		04/09/2019		279,963		680			680		1,287	1,287			
100030847	QUEENS VILLAGE	NY		04/09/2019		338,505		4,058			4,058		1,799	1,799			
100030848	BENBROOK	TX		04/09/2019		273,554		899			899		1,261	1,261			
100030851	GARDEN GROVE	CA		04/09/2019		362,101		2,352			2,352		423	423			
100030853	CHICAGO	IL		04/09/2019		211,323		909			909		1,075	1,075			
100030854	MORENO VALLEY	CA		04/09/2019		175,366		1,453			1,453		1,935	1,935			
100030855	OCEANSIDE	CA		04/09/2019		369,804		255			255		3,324	3,324			
100030857	SOUTH OZONE PARK	NY		04/09/2019		274,060		759			759		984	984			
100030858	AUBURN	WA		04/09/2019		169,343		763			763		2,792	2,792			
100030859	MIAMI	FL		04/09/2019		171,571		79			79		596	596			
100030861	LONG BEACH	CA		04/09/2019		223,960		400			400		858	858			
100030862	NORTHBROOK	IL		04/09/2019		687,056		280			280		4,431	4,431			
100030863	WATSONVILLE	CA		04/09/2019		321,400		507			507		782	782			
100030866	SILVER SPRING	MD		04/09/2019		157,577		619			619		2,282	2,282			
100030867	CROTON ON HUDSON	NY		04/09/2019		513,308		1,359			1,359		3,335	3,335			
100030870	BROOKLYN	NY		04/09/2019		310,218		2,865			2,865		1,433	1,433			
100030872	UNION CITY	CA		04/09/2019		587,200		323			323		2,606	2,606			
100030874	COSTA MESA	CA		04/09/2019		268,822		940			940		1,850	1,850			
100030876	BRIARWOOD	NY		04/09/2019		284,196		779			779		1,182	1,182			
100030877	KENT	WA		04/09/2019		199,421		507			507		646	646			
100030878	BROOKLYN	NY		04/09/2019		278,531		96			96		404	404			
100031037	BERKELEY TOWNSHIP	NJ		03/29/2019		80,205		771			771		659	659			
100031038	FAIRFIELD	CA		03/29/2019		271,758		116			116		858	858			
100031039	CORONA	CA		03/29/2019		221,811		620			620		1,017	1,017			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		448,049		717			717		3,729	3,729			
100031042	COCONUT CREEK	FL		03/29/2019		300,277		50			50		3,386	3,386			
100031044	DES PLAINES	IL		03/29/2019		259,182		221			221		460	460			
100031045	CHICAGO	IL		03/29/2019		89,376		250			250		448	448			
100031051	TEWKSBURY	NJ		03/29/2019		326,219		904			904		1,752	1,752			
100031053	HESPERIA	CA		03/29/2019		164,327		112			112		440	440			
100031054	BANNING	CA		03/29/2019		185,513		801			801		5,837	5,837			
100031055	BAKERSFIELD	CA		03/29/2019		156,317		(192)			(192)		397	397			
100031056	LAUDERHILL	FL		03/29/2019		296,588		554			554		1,598	1,598			
100031057	SANTA MARIA	CA		03/29/2019		329,906		132			132		1,983	1,983			
100031058	WEST BABYLON	NY		03/29/2019		293,348		1,291			1,291		1,979	1,979			
100031060	FAIRFIELD	CA		03/29/2019		335,838		773			773		1,513	1,513			
100031061	SANTA ANA	CA		03/29/2019		544,167		974			974		2,113	2,113			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031062	SACRAMENTO	CA		03/29/2019		295,763		753			753		1,737	1,737			
100031063	WEST COVINA	CA		03/29/2019		521,906		111			111		1,316	1,316			
100031065	TAMPA	FL		03/29/2019		99,494		(88)			(88)		311	311			
100031066	SPRING HILL	FL		03/29/2019		147,008		(23)			(23)		610	610			
100031067	CHULA VISTA	CA		03/29/2019		494,255		620			620		2,888	2,888			
100031068	LAKELAND	FL		03/29/2019		111,025		39			39		322	322			
100031069	ELK GROVE	CA		03/29/2019		401,818		2,208			2,208		1,963	1,963			
100031070	FONTANA	CA		03/29/2019		294,580		1,578			1,578		2,350	2,350			
100031071	SILVER SPRING	MD		03/29/2019		322,872		1,191			1,191		1,786	1,786			
100031072	DINUBA	CA		03/29/2019		142,599		85			85		579	579			
100031073	SACRAMENTO	CA		03/29/2019		167,562		335			335		1,561	1,561			
100031074	NEW BERN	NC		03/29/2019		61,883		244			244		311	311			
100031075	BAKERSFIELD	CA		03/29/2019		133,055		121			121		888	888			
100031077	CATONSVILLE	MD		03/29/2019		246,789		(3)			(3)		746	746			
100031078	LAKE WORTH	FL		03/29/2019		401,751		(199)			(199)		1,365	1,365			
100031079	ORANGEVALE	CA		03/29/2019		208,349		368			368		1,769	1,769			
100031080	PEMBROKE PINES	FL		03/29/2019		149,477		23			23		708	708			
100031081	HAMILTON TWP	NJ		03/29/2019		78,262		221			221		252	252			
100031083	MARGATE	FL		03/29/2019		202,444		819			819		3,002	3,002			
100031086	MANTECA	CA		03/29/2019		341,858		827			827		2,259	2,259			
100031087	PHILADELPHIA	PA		03/29/2019		247,937		777			777		1,738	1,738			
100031089	CHICAGO	IL		03/29/2019		85,582		971			971		563	563			
100031091	CHICAGO	IL		03/29/2019		56,581		(331)			(331)		1,176	1,176			
100031093	CHICAGO	IL		03/29/2019		140,310		(159)			(159)		760	760			
100031094	NAPLES	FL		03/29/2019		394,789		142			142		2,530	2,530			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		107,193		30			30		344	344			
100031098	COLTON	CA		03/29/2019		158,766		158			158		1,211	1,211			
100031099	DELRAY BEACH	FL		03/29/2019		304,676		729			729		1,475	1,475			
100031100	SANTA ANA	CA		03/29/2019		330,992		1,408			1,408		6,521	6,521			
100031101	SALIDA	CA		03/29/2019		226,259		85			85		774	774			
100031102	BOCA RATON	FL		03/29/2019		170,879		921			921		6,111	6,111			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		309,038		128			128		1,153	1,153			
100031105	PEMBROKE PINES	FL		03/29/2019		309,372		1,898			1,898		5,817	5,817			
100031107	BRENTWOOD	CA		03/29/2019		301,549		(237)			(237)		856	856			
100031108	SACRAMENTO	CA		03/29/2019		263,224		784			784		1,238	1,238			
100031111	SANTA MARIA	CA		03/29/2019		318,007		282			282		2,157	2,157			
100031112	WESLEY CHAPEL	FL		03/29/2019		242,015		729			729		1,140	1,140			
100031114	SACRAMENTO	CA		03/29/2019		275,285		489			489		1,250	1,250			
100031115	FAIRFIELD	CA		03/29/2019		268,929		403			403		1,522	1,522			
100031118	PALM COAST	FL		03/29/2019		135,136		527			527		723	723			
100031119	LAS VEGAS	NV		03/29/2019		115,674		204			204		334	334			
100031120	PEORIA	AZ		03/29/2019		114,423		222			222		752	752			
100031122	HAMPTON TWP	NJ		03/29/2019		160,575		238			238		753	753			
100031125	TAMARAC	FL		03/29/2019		144,307		527			527		582	582			
100031127	PARKLAND	FL		03/29/2019		520,188		72			72		1,747	1,747			
100031128	SILVER SPRING	MD		03/29/2019		273,171		224			224		1,581	1,581			
100031130	SIMI VALLEY	CA		03/29/2019		306,689		972			972		6,387	6,387			
100031131	TAMPA	FL		03/29/2019		287,504		1,444			1,444		3,454	3,454			
100031132	TUCSON	AZ		03/29/2019		62,563		320			320		337	337			
100031135	MERCED	CA		03/29/2019		420,675		1,678			1,678		1,422	1,422			
100031137	ATLANTIC BEACH	FL		03/29/2019		271,827		568			568		1,188	1,188			
100031138	SAN DIEGO	CA		03/29/2019		339,477		940			940		1,427	1,427			
100031139	POSEN	IL		03/29/2019		114,392		154			154		561	561			
100031142	WEST PALM BEACH	FL		03/29/2019		142,638		269			269		1,811	1,811			
100031143	SHAFTER	CA		03/29/2019		132,154		293			293		587	587			
100031144	NORTH HIGHLANDS	CA		03/29/2019		240,539		1,355			1,355		2,261	2,261			
100031146	FRANKFORT	IL		03/29/2019		243,107		281			281		1,109	1,109			
100031147	APPLE VALLEY	CA		03/29/2019		231,698		1,048			1,048		6,038	6,038			
100031148	FOLSOM	CA		03/29/2019		281,452		687			687		1,297	1,297			
100031151	NAPLES	FL		03/29/2019		179,588		1,818			1,818		2,166	2,166			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031154	BRICK	NJ		03/29/2019		522,949		2,002			2,002		2,511	2,511			
100031156	FONTANA	CA		03/29/2019		215,958		472			472		1,403	1,403			
100031157	DOVER	DE		03/29/2019		127,171		1,187			1,187		746	746			
100031159	FAIRFIELD	CA		03/29/2019		244,320		20			20		600	600			
100031160	APPLE VALLEY	CA		03/29/2019		139,365		268			268		787	787			
100031161	CLOVIS	CA		03/29/2019		178,809		442			442		1,184	1,184			
100031164	CORAL SPRINGS	FL		03/29/2019		97,108		(77)			(77)		1,032	1,032			
100031165	STOCKTON	CA		03/29/2019		204,372		159			159		708	708			
100031166	MIAMI	FL		03/29/2019		62,350		254			254		266	266			
100031167	STOCKTON	CA		03/29/2019		243,972		539			539		941	941			
100031168	MIAMI	FL		03/29/2019		318,244		1,361			1,361		3,614	3,614			
100031169	MARKHAM	IL		03/29/2019		86,714		541			541		403	403			
100031170	PALM BAY	FL		03/29/2019		125,003		(91)			(91)		1,407	1,407			
100031171	MIAMI	FL		03/29/2019		284,680		211			211		985	985			
100031172	STOCKTON	CA		03/29/2019		203,659		(137)			(137)		773	773			
100031174	LITHONIA	GA		03/29/2019		66,136		675			675		608	608			
100031176	MIAMI	FL		03/29/2019		220,030		143			143		1,061	1,061			
100031177	BRADENTON	FL		03/29/2019		53,690		142			142		1,010	1,010			
100031178	HESPERIA	CA		03/29/2019		267,362		191			191		1,468	1,468			
100031179	RICHMOND	CA		03/29/2019		307,501		397			397		2,383	2,383			
100031180	DELRAY BEACH	FL		03/29/2019		126,167		678			678		670	670			
100031181	NAPLES	FL		03/29/2019		205,283		309			309		1,786	1,786			
100031182	LAS VEGAS	NV		03/29/2019		129,263		(2)			(2)		595	595			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		165,734		599			599		935	935			
100031185	SAINT PETERSBURG	FL		03/29/2019		313,572		1,138			1,138		6,376	6,376			
100031186	MORENO VALLEY	CA		03/29/2019		171,538		561			561		1,032	1,032			
100031187	LARGO	FL		03/29/2019		125,605		289			289		2,195	2,195			
100031188	MODESTO	CA		03/29/2019		265,540		476			476		1,007	1,007			
100031190	ORLANDO	FL		03/29/2019		149,957		(2)			(2)		449	449			
100031191	LOS ANGELES	CA		03/29/2019		279,868		194			194		572	572			
100031192	BAKERSFIELD	CA		03/29/2019		181,706		(336)			(336)		656	656			
100031193	LIVINGSTON	CA		03/29/2019		130,798		932			932		336	336			
100031194	ROSEVILLE	CA		03/29/2019		222,081		(83)			(83)		526	526			
100031195	COVINA	CA		03/29/2019		311,940		857			857		1,703	1,703			
100031196	EAST MEADOW	NY		03/29/2019		394,644		782			782		2,111	2,111			
100031197	SUNRISE	FL		03/29/2019		156,521		225			225		1,558	1,558			
100031198	DEERFIELD BEACH	FL		03/29/2019		161,509		524			524		656	656			
100031199	PLAINFIELD	IL		03/29/2019		153,372		130			130		730	730			
100031201	PALM SPRINGS	FL		03/29/2019		85,816		481			481		885	885			
100031202	DAVIE	FL		03/29/2019		184,118		182			182		2,203	2,203			
100031203	CORONA	CA		03/29/2019		318,834		156			156		1,568	1,568			
100031204	FRESNO	CA		03/29/2019		98,737		(112)			(112)		416	416			
100031205	SAN DIEGO	CA		03/29/2019		319,621		170			170		1,181	1,181			
100031208	LOS ANGELES	CA		03/29/2019		279,761		317			317		1,276	1,276			
100031210	LOS ANGELES	CA		03/29/2019		350,668		1,493			1,493		6,078	6,078			
100031211	DEERFIELD BEACH	FL		03/29/2019		64,394		(108)			(108)		626	626			
100031212	PATTERSON	CA		03/29/2019		156,523		(161)			(161)		491	491			
100031213	LOXAHATCHEE	FL		03/29/2019		229,173		(143)			(143)		365	365			
100031214	BRENTWOOD	CA		03/29/2019		386,130		(192)			(192)		667	667			
100031215	BAKERSFIELD	CA		03/29/2019		114,804		(152)			(152)		380	380			
100031216	HIALEAH	FL		03/29/2019		262,655		70			70		1,260	1,260			
100031218	LONG BEACH	CA		03/29/2019		371,045		1,668			1,668		1,454	1,454			
100031220	CRANSTON	RI		03/29/2019		115,292		390			390		664	664			
100031221	WESTON	FL		03/29/2019		107,159		365			365		715	715			
100031222	APPLE VALLEY	CA		03/29/2019		168,769		294			294		979	979			
100031223	VALLEJO	CA		03/29/2019		321,641		689			689		1,324	1,324			
100031224	CORONA	CA		03/29/2019		298,886		619			619		1,351	1,351			
100031226	DELANO	CA		03/29/2019		132,268		684			684		5,870	5,870			
100031227	MERCED	CA		03/29/2019		383,250		389			389		1,904	1,904			
100031229	LOS ANGELES	CA		03/29/2019		390,195		858			858		1,723	1,723			

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100031233	FORT WASHINGTON	MD		03/29/2019		330,919		298			298		2,243	2,243			
100031234	YARDLEY	PA		03/29/2019		334,349		971			971		2,296	2,296			
100031235	APOPKA	FL		03/29/2019		172,302		448			448		822	822			
100031236	SALINAS	CA		03/29/2019		305,090		1,003			1,003		6,324	6,324			
100031237	MAHWAH	NJ		03/29/2019		462,588		876			876		2,778	2,778			
100031238	DANIA	FL		03/29/2019		163,865		293			293		601	601			
100031239	MARLBORO	NJ		03/29/2019		264,362		1,591			1,591		6,640	6,640			
100031240	REDDING	CA		03/29/2019		322,954		644			644		1,227	1,227			
100031244	WHITTIER	CA		03/29/2019		286,607		429			429		2,610	2,610			
100031245	TULARE	CA		03/29/2019		113,363		101			101		571	571			
100031246	ANTELOPE	CA		03/29/2019		271,313		278			278		1,492	1,492			
100031247	WINTER GARDEN	FL		03/29/2019		69,406		268			268		510	510			
100031248	MADERA	CA		03/29/2019		149,631		136			136		525	525			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		162,617		2,828			2,828		6,255	6,255			
100031250	SACRAMENTO	CA		03/29/2019		174,861		1,193			1,193		670	670			
100031254	GONZALES	CA		03/29/2019		346,509		564			564		2,112	2,112			
100031257	ESCONDIDO	CA		03/29/2019		458,304		398			398		1,605	1,605			
100031258	HUNTINGTON STATION	NY		03/29/2019		195,830		65			65		309	309			
100031259	CARSON	CA		03/29/2019		380,179		230			230		1,108	1,108			
100031260	FRESNO	CA		03/29/2019		116,583		316			316		466	466			
100031261	YUBA CITY	CA		03/29/2019		172,819		398			398		922	922			
100031263	HESPERIA	CA		03/29/2019		204,127		433			433		894	894			
100031264	LAKE FOREST	CA		03/29/2019		389,007		1,163			1,163		7,276	7,276			
100031267	FONTANA	CA		03/29/2019		148,016		542			542		858	858			
100031268	ELK GROVE	CA		03/29/2019		299,212		(103)			(103)		1,100	1,100			
100031269	RAMONA	CA		03/29/2019		245,987		680			680		1,145	1,145			
100031271	MANVILLE	NJ		03/29/2019		159,405		520			520		1,229	1,229			
100031272	PEMBROKE PINES	FL		03/29/2019		223,294		280			280		1,606	1,606			
100031275	RENO	NV		03/29/2019		132,562		323			323		511	511			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		246,711		(78)			(78)		993	993			
100031277	SUNRISE	FL		03/29/2019		130,463		(94)			(94)		399	399			
100031278	MIAMI	FL		03/29/2019		235,778		1,686			1,686		6,005	6,005			
100031281	BAKERSFIELD	CA		03/29/2019		112,426		330			330		619	619			
100031283	GONZALES	CA		03/29/2019		216,110		454			454		2,655	2,655			
100031284	NORTHBROOK	IL		03/29/2019		533,061		325			325		2,399	2,399			
100031285	CORNING	CA		03/29/2019		125,520		19			19		425	425			
100031286	INDIALANTIC	FL		03/29/2019		141,705		55			55		883	883			
100031287	CLEARLAKE	CA		03/29/2019		82,647		93			93		915	915			
100031290	SACRAMENTO	CA		03/29/2019		203,609		377			377		1,264	1,264			
100031292	FREDERICK	MD		03/29/2019		317,979		531			531		5,130	5,130			
100031293	REDDING	CA		03/29/2019		161,803		1,321			1,321		4,410	4,410			
100031294	POMONA	CA		03/29/2019		263,638		978			978		6,543	6,543			
100031296	SALINAS	CA		03/29/2019		445,597		848			848		1,467	1,467			
100031298	LAKE WORTH	FL		03/29/2019		421,378		104			104		2,996	2,996			
100031299	CHULA VISTA	CA		03/29/2019		296,141		525			525		2,323	2,323			
100031300	NOGALES	AZ		03/29/2019		164,069		245			245		1,141	1,141			
100031301	CHICAGO	IL		03/29/2019		159,656		385			385		346	346			
100031302	SKOKIE	IL		03/29/2019		296,783		1,008			1,008		1,891	1,891			
100031303	JUPITER	FL		03/29/2019		145,248		501			501		1,260	1,260			
100031304	PITTSBURG	CA		03/29/2019		274,124		1,086			1,086		6,235	6,235			
100031305	SUNRISE	FL		03/29/2019		186,636		1,159			1,159		604	604			
100031306	PALMDALE	CA		03/29/2019		189,507		398			398		852	852			
100031307	EDGEWATER	MD		03/29/2019		170,508		280			280		692	692			
100031308	CONCORD	CA		03/29/2019		239,177		424			424		1,789	1,789			
100031312	ALTAMONTE SPRINGS	FL		03/29/2019		117,601		188			188		1,424	1,424			
100031313	SALINAS	CA		03/29/2019		313,802		1,234			1,234		1,876	1,876			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		47,776		871			871		570	570			
100031317	ELIZABETH	NJ		03/29/2019		179,660		1,134			1,134		797	797			
100031318	GOLD CANYON	AZ		03/29/2019		133,888		332			332		817	817			
100031319	NEWBURY PARK	CA		03/29/2019		257,149		199			199		1,120	1,120			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031320	VENICE	FL		03/29/2019		174,395		(156)			(156)		607	607			
100031322	ANTIOCH	CA		03/29/2019		259,715		432			432		1,094	1,094			
100031323	YUCAIPA	CA		03/29/2019		363,698		315			315		1,789	1,789			
100031324	FRESNO	CA		03/29/2019		345,620		147			147		1,677	1,677			
100031326	MURRIETA	CA		03/29/2019		224,872		473			473		2,367	2,367			
100031328	RIVERSIDE	CA		03/29/2019		212,069		787			787		1,236	1,236			
100031329	FORT LAUDERDALE	FL		03/29/2019		164,872		249			249		221	221			
100031330	OAKLEY	CA		03/29/2019		294,564		646			646		1,319	1,319			
100031331	FAIRFIELD	CA		03/29/2019		202,788		893			893		5,912	5,912			
100031333	FONTANA	CA		03/29/2019		230,529		150			150		1,152	1,152			
100031334	GARDENA	CA		03/29/2019		341,415		776			776		1,565	1,565			
100031335	ORLANDO	FL		03/29/2019		116,130		720			720		611	611			
100031336	MESA	AZ		03/29/2019		208,337		187			187		711	711			
100031340	CHINO HILLS	CA		03/29/2019		441,553		1,088			1,088		6,880	6,880			
100031341	ELGIN	IL		03/29/2019		100,582		1,499			1,499		5,458	5,458			
100031342	FRESNO	CA		03/29/2019		87,851		284			284		339	339			
100031345	SACRAMENTO	CA		03/29/2019		125,973		521			521		1,074	1,074			
100031347	BAKERSFIELD	CA		03/29/2019		133,140		(4)			(4)		455	455			
100031348	AURORA	IL		03/29/2019		59,530		276			276		359	359			
100031349	POMONA	CA		03/29/2019		248,014		400			400		3,306	3,306			
100031351	LONG BEACH	CA		03/29/2019		350,923		753			753		1,594	1,594			
100031352	BAKERSFIELD	CA		03/29/2019		104,054		(215)			(215)		553	553			
100031353	SEMINOLE	FL		03/29/2019		89,426		160			160		1,250	1,250			
100031354	WYANDANCH	NY		03/29/2019		230,712		1,960			1,960		1,105	1,105			
100031357	LONG BEACH	CA		03/29/2019		312,451		427			427		1,529	1,529			
100031358	SPRING HILL	FL		03/29/2019		122,559		478			478		440	440			
100031359	MAITLAND	FL		03/29/2019		182,347		86			86		887	887			
100031361	STOCKTON	CA		03/29/2019		173,925		1,039			1,039		2,866	2,866			
100031362	STOCKTON	CA		03/29/2019		184,296		100			100		934	934			
100031364	PHOENIX	AZ		03/29/2019		114,899		278			278		542	542			
100031365	NEWBURY PARK	CA		03/29/2019		177,809		553			553		2,310	2,310			
100031366	BENICIA	CA		03/29/2019		360,919		675			675		1,571	1,571			
100031367	OAKLAND PARK	FL		03/29/2019		253,930		760			760		(12,233)	(12,233)			
100031368	TURLOCK	CA		03/29/2019		304,673		285			285		1,742	1,742			
100031369	LONG BEACH	CA		03/29/2019		446,396		1,445			1,445		7,003	7,003			
100031370	GARNERVILLE	NY		03/29/2019		203,328		1,037			1,037		1,454	1,454			
100031371	MORENO VALLEY	CA		03/29/2019		188,852		369			369		1,236	1,236			
100031372	SAN LEANDRO	CA		03/29/2019		529,841		(98)			(98)		1,614	1,614			
100031373	RANCHO CUCAMONGA	CA		03/29/2019		256,943		651			651		1,182	1,182			
100031375	MIRAMAR	FL		03/29/2019		150,632		353			353		680	680			
100031376	PORT CHARLOTTE	FL		03/29/2019		135,305		204			204		1,734	1,734			
100031377	VACAVILLE	CA		03/29/2019		216,463		395			395		935	935			
100031378	SACRAMENTO	CA		03/29/2019		172,130		160			160		1,479	1,479			
100031381	MODESTO	CA		03/29/2019		217,519		486			486		992	992			
100031382	OCEANSIDE	CA		03/29/2019		341,588		1,455			1,455		6,029	6,029			
100031383	KISSIMMEE	FL		03/29/2019		284,694		677			677		1,494	1,494			
100031386	HIGHLAND	CA		03/29/2019		172,196		29			29		786	786			
100031387	LONG BEACH	CA		03/29/2019		272,264		11			11		1,228	1,228			
100031388	LINCOLN	CA		03/29/2019		221,077		501			501		932	932			
100031389	FRESNO	CA		03/29/2019		100,262		605			605		438	438			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		149,051		153			153		833	833			
100031392	RIALTO	CA		03/29/2019		253,869		863			863		1,743	1,743			
100031393	NORWALK	CA		03/29/2019		263,248		1,825			1,825		6,339	6,339			
100031394	LA JOLLA	CA		03/29/2019		440,322		(417)			(417)		1,371	1,371			
100031397	BAKERSFIELD	CA		03/29/2019		77,350		970			970		5,358	5,358			
100031398	VALLEJO	CA		03/29/2019		216,657		958			958		1,582	1,582			
100031399	FONTANA	CA		03/29/2019		190,125		432			432		877	877			
100031400	LAUDERHILL	FL		03/29/2019		79,880		(80)			(80)		(127)	(127)			
100031401	ANTIOCH	CA		03/29/2019		222,213		266			266		2,478	2,478			
100031402	MORENO VALLEY	CA		03/29/2019		139,438		1,614			1,614		2,104	2,104			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031403	ANDERSON	CA		03/29/2019		129,274		321			321		734	734			
100031404	FRESNO	CA		03/29/2019		98,018		485			485		547	547			
100031405	HERCULES	CA		03/29/2019		454,288		364			364		7,289	7,289			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		219,255		265			265		1,135	1,135			
100031410	PALM BAY	FL		03/29/2019		95,819		192			192		1,287	1,287			
100031411	INDIO	CA		03/29/2019		150,426		1,044			1,044		978	978			
100031413	STOCKTON	CA		03/29/2019		147,217		118			118		494	494			
100031416	SACRAMENTO	CA		03/29/2019		137,978		181			181		487	487			
100031417	STOCKTON	CA		03/29/2019		200,631		170			170		658	658			
100031418	HUNTINGTON STATION	NY		03/29/2019		215,258		573			573		1,008	1,008			
100031421	BAKERSFIELD	CA		03/29/2019		162,024		294			294		1,290	1,290			
100031422	MIAMI	FL		03/29/2019		322,685		377			377		2,342	2,342			
100031423	DAVIE	FL		03/29/2019		175,632		138			138		971	971			
100031424	ORLANDO	FL		03/29/2019		135,478		281			281		442	442			
100031425	VAN NUYS	CA		03/29/2019		332,922		784			784		1,539	1,539			
100031426	MARKHAM	IL		03/29/2019		23,535		669			669		511	511			
100031427	RIO VISTA	CA		03/29/2019		258,160		73			73		1,241	1,241			
100031428	VACAVILLE	CA		03/29/2019		202,488		691			691		2,530	2,530			
100031429	STOCKTON	CA		03/29/2019		197,507		(173)			(173)		604	604			
100031431	LOS ANGELES	CA		03/29/2019		426,285		28			28		1,800	1,800			
100031432	STOCKTON	CA		03/29/2019		216,512		726			726		1,352	1,352			
100031433	LA QUINTA	CA		03/29/2019		294,404		290			290		3,203	3,203			
100031435	CARSON	CA		03/29/2019		378,351		1,002			1,002		2,282	2,282			
100031436	STOCKTON	CA		03/29/2019		178,399		987			987		6,444	6,444			
100031437	TRACY	CA		03/29/2019		248,760		64			64		1,126	1,126			
100031438	NORTH BERGEN	NJ		03/29/2019		224,617		705			705		971	971			
100031439	FRESNO	CA		03/29/2019		111,810		452			452		1,583	1,583			
100031440	MORENO VALLEY	CA		03/29/2019		156,793		508			508		822	822			
100031441	FONTANA	CA		03/29/2019		218,134		363			363		788	788			
100031442	FAIRFIELD	CA		03/29/2019		273,860		(61)			(61)		807	807			
100031445	MC FARLAND	CA		03/29/2019		35,029		688			688		368	368			
100031447	REDLANDS	CA		03/29/2019		208,762		362			362		831	831			
100031448	BALDWIN PARK	CA		03/29/2019		249,602		298			298		937	937			
100031450	CHICAGO	IL		03/29/2019		226,877		(4)			(4)		769	769			
100031451	FAIRFIELD	CA		03/29/2019		232,339		458			458		1,292	1,292			
100031452	ANTIOCH	CA		03/29/2019		385,432		676			676		1,686	1,686			
100031453	LAUDERHILL	FL		03/29/2019		120,449		601			601		620	620			
100031454	LAKE WORTH	FL		03/29/2019		78,123		199			199		294	294			
100031455	FAIRFIELD	CA		03/29/2019		212,150		799			799		915	915			
100031457	SANTA BARBARA	CA		03/29/2019		513,389		269			269		2,415	2,415			
100031458	ALTAMONTE SPRINGS	FL		03/29/2019		86,028		344			344		329	329			
100031459	INDIO	CA		03/29/2019		201,457		(181)			(181)		849	849			
100031460	DUMONT	NJ		03/29/2019		294,006		459			459		4,158	4,158			
100031461	VISTA	CA		03/29/2019		324,193		164			164		1,561	1,561			
100031462	BAKERSFIELD	CA		03/29/2019		102,607		139			139		1,539	1,539			
100031463	RIPON	CA		03/29/2019		386,994		100			100		1,485	1,485			
100031465	VICTORVILLE	CA		03/29/2019		123,549		2,598			2,598		1,046	1,046			
100031466	BALDWIN PARK	CA		03/29/2019		249,577		337			337		1,408	1,408			
100031468	EL MONTE	CA		03/29/2019		301,395		363			363		1,392	1,392			
100031470	RIVERSIDE	CA		03/29/2019		178,243		226			226		653	653			
100031471	EL CENTRO	CA		03/29/2019		142,058		332			332		1,543	1,543			
100031472	SACRAMENTO	CA		03/29/2019		123,552		1,155			1,155		513	513			
100031475	CHINO	CA		03/29/2019		371,066		129			129		1,566	1,566			
100031477	CHICAGO	IL		03/29/2019		147,012		362			362		1,049	1,049			
100031479	LANCASTER	CA		03/29/2019		198,260		458			458		907	907			
100031480	PALMDALE	CA		03/29/2019		186,727		674			674		1,506	1,506			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		63,230		354			354		788	788			
100031486	IRVINE	CA		03/29/2019		474,204		1,022			1,022		1,987	1,987			
100031487	RICHMOND	CA		03/29/2019		352,728		440			440		3,828	3,828			
100031488	SOUTH GATE	CA		03/29/2019		298,873		296			296		1,543	1,543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031490	SANTA ANA	CA		03/29/2019		309,657		445			445		1,753	1,753			
100031491	OAKLAND	CA		03/29/2019		461,121		589			589		5,203	5,203			
100031492	OAKLEY	CA		03/29/2019		355,710		1,372			1,372		2,528	2,528			
100031493	TAMPA	FL		03/29/2019		237,198		131			131		3,108	3,108			
100031494	MODESTO	CA		03/29/2019		76,269		181			181		1,579	1,579			
100031498	PORTERVILLE	CA		03/29/2019		107,753		269			269		571	571			
100031502	FRESNO	CA		03/29/2019		93,694		2,071			2,071		5,595	5,595			
100031503	NAPLES	FL		03/29/2019		300,675		(48)			(48)		1,241	1,241			
100031504	OXNARD	CA		03/29/2019		297,532		738			738		1,364	1,364			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		373,097		646			646		1,499	1,499			
100031506	STATEN ISLAND	NY		03/29/2019		415,230		1,695			1,695		2,517	2,517			
100031507	SACRAMENTO	CA		03/29/2019		291,821		569			569		2,243	2,243			
100031508	NORTH HIGHLANDS	CA		03/29/2019		131,242		465			465		625	625			
100031510	LATHROP	CA		03/29/2019		143,322		487			487		682	682			
100035470	SOUTHERN PINES	NC		08/21/2019		119,719		(165)			(165)		802	802			
100035500	GALVESTON	TX		08/21/2019		152,272		(193)			(193)		532	532			
100035512	MOUNT PLEASANT	SC		08/21/2019		152,262		(168)			(168)		596	596			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		170,725		(131)			(131)		704	704			
100035637	CHICAGO	IL		08/21/2019		384,395		(592)			(592)		1,306	1,306			
100035708	WARWICK	RI		08/21/2019		133,065		(136)			(136)		721	721			
100035842	KAILUA KONA	HI		08/21/2019		577,766		(348)			(348)		843	843			
100035894	SAN ANTONIO	TX		08/21/2019		130,622		(176)			(176)		1,231	1,231			
100035896	SURPRISE	AZ		08/21/2019		166,486		(111)			(111)		847	847			
100035949	SAVAGE	MN		08/27/2019		177,036		(170)			(170)		624	624			
100036007	TOMBALL	TX		08/27/2019		141,427		(147)			(147)		561	561			
100036016	BLOOMINGTON	IN		08/27/2019		149,516		(166)			(166)		582	582			
100036022	DETROIT	MI		08/27/2019		113,516		(114)			(114)		464	464			
100036049	HANFORD	CA		08/27/2019		266,732		(146)			(146)		1,043	1,043			
100036249	MIAMI	FL		08/27/2019		130,902		(199)			(199)		742	742			
100036269	UPLAND	CA		08/27/2019		231,205		(165)			(165)		1,686	1,686			
100037852	TUCSON	AZ		09/16/2019		222,795		(148)			(148)		863	863			
100037893	PISCATAWAY	NJ		09/16/2019		161,238		(154)			(154)		858	858			
100037907	ROUND ROCK	TX		09/16/2019		89,239		(624)			(624)		2,491	2,491			
100037933	TAMPA	FL		09/16/2019		197,596		(318)			(318)		5,568	5,568			
100037945	MARLTON	NJ		09/16/2019		138,420		(156)			(156)		538	538			
100037993	TUCSON	AZ		09/16/2019		137,588		(154)			(154)		532	532			
100038037	MONTEBELLO	CA		11/15/2019		356,231		(242)			(242)		1,397	1,397			
100038040	BOISE	ID		11/15/2019		266,660		(213)			(213)		2,345	2,345			
100038055	TUCSON	AZ		11/15/2019		146,161		(146)			(146)		565	565			
100038071	OCRACOKE	NC		11/15/2019		142,720		(162)			(162)		847	847			
100038117	MAMMOTH LAKES	CA		11/15/2019		243,221		(145)			(145)		1,021	1,021			
100038197	YPSILANTI	MI		11/15/2019		125,243		(154)			(154)		468	468			
100038232	WILLIAMSON	GA		11/15/2019		118,083		(105)			(105)		532	532			
100038233	WILLIAMSON	GA		11/15/2019		125,088		(111)			(111)		563	563			
100038249	SOUTH HOLLAND	IL		11/15/2019		116,413		(156)			(156)		417	417			
100038258	RIVERVIEW	FL		11/15/2019		118,260		(170)			(170)		609	609			
100038360	FOUNTAIN	CO		11/15/2019		143,257		(157)			(157)		619	619			
100038393	ELK RIVER	MN		11/15/2019		134,031		(101)			(101)		620	620			
100038404	GULF SHORES	AL		11/15/2019		405,241		(351)			(351)		1,414	1,414			
100039733	MINNEAPOLIS	MN		10/28/2019		120,488		(113)			(113)		530	530			
100039759	SCHAUMBURG	IL		10/28/2019		124,320		(194)			(194)		1,382	1,382			
100039809	HURST	TX		10/28/2019		150,886		(162)			(162)		570	570			
100039874	LAS VEGAS	NV		10/28/2019		238,336		(181)			(181)		849	849			
100040097	CLARKSTON	GA		01/28/2020		159,393		(184)			(184)		889	889			
100040098	CLARKSTON	GA		01/28/2020		166,159		(198)			(198)		995	995			
100040099	PENDLETON	IN		01/28/2020		128,414		(141)			(141)		538	538			
100040106	MARIETTA	GA		01/28/2020		135,619		(140)			(140)		526	526			
100040270	PORTLAND	OR		01/28/2020		235,966		(226)			(226)		955	955			
100041193	DURHAM	NC		03/02/2020		165,768		(138)			(138)		767	767			
100041209	YUMA	AZ		03/02/2020		195,013		(245)			(245)		676	676			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100041317	KANSAS CITY	MO		03/02/2020		160,854		(134)			(134)		707	707			
100041624	CHARLOTTE	NC		03/02/2020		239,275		(118)			(118)		1,908	1,908			
100041680	KATY	TX		03/02/2020		139,071		(187)			(187)		606	606			
100041703	LA VERGNE	TN		03/02/2020		213,789		(154)			(154)		973	973			
100042927	MIRAMAR	FL		05/28/2020		224,755		526			526		2,872	2,872			
100042929	NEW BEDFORD	MA		05/28/2020		163,327		(147)			(147)		605	605			
100042931	NORTH LAS VEGAS	NV		05/28/2020		95,765		198			198		606	606			
100042932	WHITTIER	CA		05/28/2020		200,608		277			277		1,120	1,120			
100042933	ROSEVILLE	CA		05/28/2020		124,752		222			222		1,764	1,764			
100042934	SACRAMENTO	CA		05/28/2020		62,720		(35)			(35)		153	153			
100042935	OAKLAND	CA		05/28/2020		462,087		(354)			(354)		1,112	1,112			
100042936	SOMERS POINT	NJ		05/28/2020		67,189		328			328		2,658	2,658			
100042939	ALBUQUERQUE	NM		05/28/2020		83,822		(61)			(61)		845	845			
100042943	FREDERICKSBURG	VA		05/28/2020		107,836		115			115		860	860			
100042944	MODESTO	CA		05/28/2020		103,328		741			741		3,263	3,263			
100042945	FRANKLIN PARK	IL		05/28/2020		96,376		132			132		667	667			
100042947	FAYETTEVILLE	GA		05/28/2020		111,991		108			108		1,494	1,494			
100042949	FAIRFIELD	CA		05/28/2020		243,499		(322)			(322)		868	868			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		88,189		53			53		985	985			
100042952	RHINEBECK	NY		05/28/2020		157,657		87			87		497	497			
100042953	NEW CASTLE	DE		05/28/2020		88,263		182			182		765	765			
100042955	IMPERIAL BEACH	CA		05/28/2020		346,470		735			735		4,356	4,356			
100042959	OXNARD	CA		05/28/2020		377,940		158			158		1,784	1,784			
100042963	OAKLAND	CA		05/28/2020		296,422		436			436		1,261	1,261			
100042964	SIMI VALLEY	CA		05/28/2020		338,456		(67)			(67)		377	377			
100042965	SACRAMENTO	CA		05/28/2020		121,737		(24)			(24)		1,537	1,537			
100042966	PEARL CITY	HI		05/28/2020		204,757		79			79		592	592			
100042968	NORTON	OH		05/28/2020		128,640		312			312		2,808	2,808			
100042969	SAN DIEGO	CA		05/28/2020		256,142		(431)			(431)		1,206	1,206			
100042970	CHICAGO	IL		05/28/2020		155,894		223			223		1,535	1,535			
100042971	BENICIA	CA		05/28/2020		182,838		335			335		5,734	5,734			
100042972	MAYODAN	NC		05/28/2020		103,106		(119)			(119)		601	601			
100042973	SIMI VALLEY	CA		05/28/2020		346,478		203			203		1,111	1,111			
100042975	BURLINGTON	CT		05/28/2020		142,665		5			5		455	455			
100042976	WESTLAKE VILLAGE	CA		05/28/2020		587,104		(91)			(91)		2,384	2,384			
100042977	BAKERSFIELD	CA		05/28/2020		101,867		(24)			(24)		1,046	1,046			
100042978	GERMANTOWN	MD		05/28/2020		344,072		15			15		778	778			
100042983	SAN DIEGO	CA		05/28/2020		361,095		(37)			(37)		1,563	1,563			
100042984	KERNERSVILLE	NC		05/28/2020		44,972		(30)			(30)		2,099	2,099			
100042985	SANTA ANA	CA		05/28/2020		348,094		677			677		4,447	4,447			
100042988	PATTERSON	CA		05/28/2020		94,079		133			133		603	603			
100042989	CUTLER	CA		05/28/2020		75,367		432			432		1,106	1,106			
100042992	INGLEWOOD	CA		05/28/2020		262,632		(183)			(183)		576	576			
100042994	LIBERTY	IN		05/28/2020		51,795		(86)			(86)		1,216	1,216			
100042996	PICO RIVERA	CA		05/28/2020		270,198		164			164		3,639	3,639			
100042997	DIAMOND BAR	CA		05/28/2020		191,592		39			39		1,263	1,263			
100042998	SAN ANTONIO	FL		05/28/2020		44,711		316			316		1,709	1,709			
100042999	WASHINGTON	DC		05/28/2020		168,736		70			70		(3,886)	(3,886)			
100043001	CARSON	CA		05/28/2020		391,249		(71)			(71)		4,314	4,314			
100043002	ORLANDO	FL		05/28/2020		66,190		12			12		1,825	1,825			
100043004	OSAGE BEACH	MO		05/28/2020		162,122		286			286		1,224	1,224			
100043005	INMAN	SC		05/28/2020		203,700		224			224		1,237	1,237			
100043007	TULARE	CA		05/28/2020		135,528		149			149		634	634			
100043008	PLACENTIA	CA		05/28/2020		163,981		451			451		1,150	1,150			
100043014	ASHEBORO	NC		05/28/2020		97,256		179			179		1,437	1,437			
100043015	EASTON	PA		05/28/2020		197,472		(325)			(325)		2,105	2,105			
100043018	DELRAY BEACH	FL		05/28/2020		127,240		1			1		662	662			
100043019	OAK GROVE	MN		05/28/2020		434,435		526			526		3,376	3,376			
100043026	SPRINGFIELD	MA		05/28/2020		117,917		109			109		429	429			
100043027	WINDSOR	CA		05/28/2020		191,124		167			167		801	801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043028	FRESNO	CA		05/28/2020		200,564		54			54		699	699			
100043029	SHAKER HEIGHTS	OH		05/28/2020		95,834		437			437		1,950	1,950			
100043031	WEST TOWNSEND	MA		05/28/2020		178,477		(58)			(58)		2,158	2,158			
100043032	ALBUQUERQUE	NM		05/28/2020		51,959		17			17		1,471	1,471			
100043034	BENICIA	CA		05/28/2020		386,468		757			757		2,349	2,349			
100043035	GILBERT	AZ		05/28/2020		188,992		207			207		1,684	1,684			
100043037	DEL REY	CA		05/28/2020		43,343		41			41		186	186			
100043038	PLANTATION	FL		05/28/2020		236,347		(128)			(128)		2,834	2,834			
100043039	BAKERSFIELD	CA		05/28/2020		91,685		256			256		465	465			
100043041	CHICAGO	IL		05/28/2020		254,850		216			216		627	627			
100043042	RICHMOND	VA		05/28/2020		95,934		538			538		1,374	1,374			
100043043	FOUNTAIN HILLS	AZ		05/28/2020		476,924		158			158		1,196	1,196			
100043044	HONOKAA	HI		05/28/2020		194,729		159			159		1,220	1,220			
100043045	TUCSON	AZ		05/28/2020		84,928		218			218		499	499			
100043047	DAVENPORT	FL		05/28/2020		141,275		57			57		576	576			
100043048	DALLAS	TX		05/28/2020		60,361		13			13		204	204			
100043049	MAITLAND	FL		05/28/2020		100,516		(108)			(108)		962	962			
100043050	ASTORIA	NY		05/28/2020		526,468		(459)			(459)		3,400	3,400			
100043051	MONROE	NC		05/28/2020		48,837		94			94		387	387			
100043054	MORENO VALLEY	CA		05/28/2020		138,362		241			241		2,098	2,098			
100043056	GRANADA HILLS	CA		05/28/2020		275,709		329			329		3,963	3,963			
100043057	ANTIOCH	CA		05/28/2020		179,263		(54)			(54)		837	837			
100043058	MIRAMAR	FL		05/28/2020		214,632		1,032			1,032		2,225	2,225			
100043059	BRICK	NJ		05/28/2020		248,109		198			198		1,103	1,103			
100043060	WEST PALM BEACH	FL		05/28/2020		196,936		460			460		1,320	1,320			
100043062	ASHEVILLE	NC		05/28/2020		95,769		273			273		621	621			
100043064	HYATTSVILLE	MD		05/28/2020		142,639		269			269		955	955			
100043067	GLEN ALLEN	VA		05/28/2020		480,888		(291)			(291)		1,089	1,089			
100043068	CHICAGO	IL		05/28/2020		212,789		(122)			(122)		785	785			
100043070	BROOKLYN PARK	MN		05/28/2020		80,727		(102)			(102)		1,454	1,454			
100043071	BAKERSFIELD	CA		05/28/2020		130,062		72			72		654	654			
100043072	LORTON	VA		05/28/2020		284,848		(95)			(95)		3,917	3,917			
100043074	WESTON	FL		05/28/2020		144,296		729			729		1,685	1,685			
100043077	EAST PALO ALTO	CA		05/28/2020		483,038		(202)			(202)		1,346	1,346			
100043078	MIAMI	FL		05/28/2020		234,158		130			130		528	528			
100043080	JACKSON	MI		05/28/2020		34,168		18			18		395	395			
100043081	COMPTON	CA		05/28/2020		173,793		719			719		777	777			
100043083	POWDER SPRINGS	GA		05/28/2020		265,731		131			131		1,230	1,230			
100043086	LAKEPORT	CA		05/28/2020		127,591		130			130		791	791			
100043088	PERRIS	CA		05/28/2020		204,303		(109)			(109)		384	384			
100043089	NATIONAL CITY	CA		05/28/2020		152,087		481			481		1,903	1,903			
100043090	MIRAMAR	FL		05/28/2020		180,206		312			312		745	745			
100043092	NASHVILLE	TN		05/28/2020		112,669		(123)			(123)		1,050	1,050			
100043094	ROME	OH		05/28/2020		129,799		(145)			(145)		507	507			
100043095	PARLIER	CA		05/28/2020		175,974		120			120		879	879			
100043100	CEDARBURG	WI		05/28/2020		98,483		418			418		1,661	1,661			
100043102	CARLISLE	PA		05/28/2020		57,951		132			132		2,383	2,383			
100043103	SALINAS	CA		05/28/2020		273,353		(59)			(59)		804	804			
100043105	LAURENS	SC		05/28/2020		54,035		(45)			(45)		55	55			
100043106	NEWARK	NJ		05/28/2020		168,975		392			392		2,146	2,146			
100043107	ELK GROVE	CA		05/28/2020		222,477		(176)			(176)		1,006	1,006			
100043109	LA HABRA	CA		05/28/2020		189,558		616			616		679	679			
100043110	BURBANK	CA		05/28/2020		530,409		195			195		1,605	1,605			
100043111	YUMA	AZ		05/28/2020		46,695		275			275		1,494	1,494			
100043112	WARREN	NJ		05/28/2020		255,893		(10)			(10)		3,285	3,285			
100043113	PEARLAND	TX		05/28/2020		96,028		99			99		561	561			
100043114	BELLINGHAM	WA		05/28/2020		187,842		199			199		1,115	1,115			
100043115	EAU CLAIRE	WI		05/28/2020		101,915		289			289		1,167	1,167			
100043116	STREETSBORO	OH		05/28/2020		78,667		282			282		3,027	3,027			
100043117	WARWICK	NY		05/28/2020		202,092		291			291		2,991	2,991			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043118	WINNETKA	CA		05/28/2020		261,048		(143)			(143)		3,577	3,577			
100043119	CLAYTON	NC		05/28/2020		81,363		170			170		1,364	1,364			
100043120	AVENTURA	FL		05/28/2020		143,217		50			50		2,227	2,227			
100043121	BOILING SPRINGS	SC		05/28/2020		62,525		101			101		702	702			
100043123	SALEM	UT		05/28/2020		145,397		225			225		1,746	1,746			
100043124	PUEBLO	CO		05/28/2020		145,041		18			18		814	814			
100043127	SAN FRANCISCO	CA		05/28/2020		432,830		1,622			1,622		6,200	6,200			
100043128	ELK GROVE	CA		05/28/2020		148,320		(29)			(29)		1,478	1,478			
100043129	LOS ANGELES	CA		05/28/2020		160,473		(3)			(3)		472	472			
100043130	SALEM	VA		05/28/2020		134,055		156			156		2,429	2,429			
100043133	JACKSONVILLE	FL		05/28/2020		107,398		346			346		1,399	1,399			
100043134	GLASTONBURY	CT		05/28/2020		249,837		467			467		3,029	3,029			
100043135	HENDERSON	NV		05/28/2020		130,002		(109)			(109)		882	882			
100043136	CATHEDRAL CITY	CA		05/28/2020		126,537		662			662		1,882	1,882			
100043137	SCHRIEVER	LA		05/28/2020		33,432		(183)			(183)		649	649			
100043138	MASSAPEQUA	NY		05/28/2020		313,410		212			212		4,166	4,166			
100043140	CHESAPEAKE	VA		05/28/2020		98,931		17			17		1,259	1,259			
100043141	GALT	CA		05/28/2020		91,809		59			59		1,116	1,116			
100043142	COCONUT CREEK	FL		05/28/2020		59,096		105			105		465	465			
100043143	RESEDA	CA		05/28/2020		343,036		402			402		2,377	2,377			
100043144	SANDIA PARK	NM		05/28/2020		92,704		142			142		671	671			
100043145	COVINA	CA		05/28/2020		325,719		694			694		1,500	1,500			
100043146	LIVERMORE	CA		05/28/2020		151,644		674			674		3,177	3,177			
100043148	BODEGA BAY	CA		05/28/2020		421,935		1,189			1,189		4,471	4,471			
100043149	NEBRASKA CITY	NE		05/28/2020		56,093		(3)			(3)		558	558			
100043151	WOODBURY	MN		05/28/2020		172,646		273			273		1,285	1,285			
100043152	SOUTH ELGIN	IL		05/28/2020		148,733		573			573		1,322	1,322			
100043154	MABLETOWN	GA		05/28/2020		160,217		154			154		2,224	2,224			
100043155	SHERMAN OAKS	CA		05/28/2020		195,104		285			285		1,595	1,595			
100043156	LAKESIDE	CA		05/28/2020		195,133		578			578		3,453	3,453			
100043157	PARIS	MO		05/28/2020		28,098		633			633		3,713	3,713			
100043158	GARDEN GROVE	CA		05/28/2020		323,565		281			281		1,019	1,019			
100043159	GUILFORD	IN		05/28/2020		100,530		22			22		277	277			
100043160	LODI	CA		05/28/2020		372,025		(200)			(200)		1,370	1,370			
100043162	VALLEJO	CA		05/28/2020		343,524		(212)			(212)		699	699			
100043163	DOYLESTOWN	PA		05/28/2020		135,275		207			207		2,202	2,202			
100043166	HAYWARD	CA		05/28/2020		485,275		(212)			(212)		1,268	1,268			
100043167	SANTA FE SPRINGS	CA		05/28/2020		314,177		207			207		1,161	1,161			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		148,826		(2)			(2)		666	666			
100043171	ORLANDO	FL		05/28/2020		228,006		250			250		2,792	2,792			
100043172	FORT WORTH	TX		05/28/2020		44,908		(27)			(27)		823	823			
100043173	PLYMOUTH	MA		05/28/2020		262,020		(140)			(140)		1,599	1,599			
100043174	PLEASANT HILL	CA		05/28/2020		289,542		1,407			1,407		3,926	3,926			
100043175	AURORA	CO		05/28/2020		90,910		183			183		1,570	1,570			
100043177	BUENA PARK	CA		05/28/2020		304,379		398			398		5,203	5,203			
100043178	MENOMONEE FALLS	WI		05/28/2020		165,594		(127)			(127)		1,664	1,664			
100043179	CHESAPEAKE	VA		05/28/2020		119,469		(18)			(18)		319	319			
100043180	MCLEAN	VA		05/28/2020		187,052		(263)			(263)		1,659	1,659			
100043181	KISSIMMEE	FL		05/28/2020		127,474		53			53		1,527	1,527			
100043183	REDDING	CA		05/28/2020		145,438		62			62		1,275	1,275			
100043184	ISSAQUAH	WA		05/28/2020		163,958		298			298		1,087	1,087			
100043185	ALBUQUERQUE	NM		05/28/2020		73,763		(122)			(122)		1,051	1,051			
100043186	SUNSET	UT		05/28/2020		141,247		(9)			(9)		804	804			
100043187	SANTA ROSA	CA		05/28/2020		144,242		197			197		394	394			
100043188	MASSAPEQUA	NY		05/28/2020		268,894		550			550		1,977	1,977			
100043189	CORONA	CA		05/28/2020		296,991		293			293		2,514	2,514			
100043190	PAROWAN	UT		05/28/2020		111,512		449			449		1,158	1,158			
100043192	OCEANSIDE	CA		05/28/2020		268,305		24			24		(4,614)	(4,614)			
100043193	OCEANSIDE	CA		05/28/2020		95,047		83			83		633	633			
100043194	MURFREESBORO	TN		05/28/2020		76,004		(72)			(72)		1,583	1,583			

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100043195	SAN ANTONIO	TX		05/28/2020		75,495		7			7		573	573			
100043196	HOWELL	MI		05/28/2020		85,982		120			120		1,020	1,020			
100043197	VANCOUVER	WA		05/28/2020		171,704		315			315		1,116	1,116			
100043198	BELLE PLAINE	MN		05/28/2020		149,638		46			46		870	870			
100043199	BRIGANTINE	NJ		08/13/2020		546,620		1,236			1,236		3,248	3,248			
100043200	KANSAS CITY	MO		08/13/2020		200,479		(721)			(721)		2,062	2,062			
100043201	ORLANDO	FL		08/13/2020		263,278		572			572		1,903	1,903			
100043203	DUNCANVILLE	TX		08/13/2020		103,388		(165)			(165)		236	236			
100043204	CLARKTON	NC		08/13/2020		149,985		(534)			(534)		1,553	1,553			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		177,779		33			33		508	508			
100043210	MT PLEASANT	SC		08/13/2020		90,402		(226)			(226)		403	403			
100043211	PASADENA	TX		08/13/2020		72,541		(101)			(101)		379	379			
100043214	BOISE	ID		08/13/2020		128,936		(99)			(99)		398	398			
100043216	RIDGEFIELD	CT		08/13/2020		155,014		(193)			(193)		876	876			
100043217	BRIDGEWATER	NJ		08/13/2020		368,711		(399)			(399)		2,211	2,211			
100043219	CHULA VISTA	CA		08/13/2020		342,096		1,505			1,505		4,119	4,119			
100043222	PHOENIXVILLE	PA		08/13/2020		238,641		(17)			(17)		868	868			
100043224	KATY	TX		08/13/2020		99,074		(16)			(16)		288	288			
100043225	SPRING VALLEY	NY		08/13/2020		253,442		132			132		773	773			
100043229	FORT WORTH	TX		08/13/2020		94,891		(147)			(147)		721	721			
100043230	KENNER	LA		08/13/2020		197,680		290			290		1,393	1,393			
100043231	POUGHQUAG	NY		08/13/2020		240,751		(211)			(211)		936	936			
100043232	WASHINGTON	DC		08/13/2020		409,198		57			57		1,591	1,591			
100043233	ARLINGTON	TX		08/13/2020		77,271		(140)			(140)		1,114	1,114			
100043235	PHOENIX	AZ		08/13/2020		121,652		127			127		392	392			
100043239	MIRAMAR	FL		08/13/2020		168,678		236			236		696	696			
100043240	EXETER	NH		08/13/2020		217,933		(1,227)			(1,227)		411	411			
100043241	MACOMB	MI		08/13/2020		172,501		(93)			(93)		1,081	1,081			
100043242	BELLINGHAM	WA		08/13/2020		209,243		51			51		(3,912)	(3,912)			
100043244	LAKE ELSINORE	CA		08/13/2020		135,282		(105)			(105)		480	480			
100043246	BRONX	NY		08/13/2020		180,365		(405)			(405)		1,668	1,668			
100043247	BOTHELL	WA		08/13/2020		202,211		54			54		1,584	1,584			
100043248	FLINT	MI		08/13/2020		51,666		(81)			(81)		313	313			
100043250	CANTON	GA		08/13/2020		187,394		807			807		1,704	1,704			
100043251	DES MOINES	IA		08/13/2020		122,900		318			318		1,249	1,249			
100043252	LACONIA	NH		08/13/2020		76,350		257			257		3,844	3,844			
100043254	HOUSTON	TX		08/13/2020		81,406		(62)			(62)		344	344			
100043255	ELGIN	TX		08/13/2020		100,634		(212)			(212)		501	501			
100043256	BELLFLOWER	CA		08/13/2020		299,363		(64)			(64)		942	942			
100043257	LAWRENCE	MA		08/13/2020		137,872		1,919			1,919		496	496			
100043258	ACWORTH	GA		08/13/2020		193,848		192			192		1,141	1,141			
100043260	HOUSTON	TX		08/13/2020		66,267		(102)			(102)		268	268			
100043261	BATTLE CREEK	MI		08/13/2020		88,436		26			26		272	272			
100043263	GREENVILLE	SC		08/13/2020		53,034		(215)			(215)		983	983			
100043264	MONROE	MI		08/13/2020		104,644		(320)			(320)		955	955			
100043266	SAINT CHARLES	MO		08/13/2020		100,909		(194)			(194)		422	422			
100043267	COSHOCTON	OH		08/13/2020		40,856		214			214		1,101	1,101			
100043271	INDIANAPOLIS	IN		08/13/2020		111,516		(253)			(253)		1,170	1,170			
100043272	VALPARAISO	IN		08/13/2020		52,239		(42)			(42)		2,872	2,872			
100043273	WARSAW	NC		08/13/2020		50,722		(107)			(107)		824	824			
100043274	NEW KENSINGTON	PA		08/13/2020		64,550		(138)			(138)		1,030	1,030			
100043275	EAST BERNARD	TX		08/13/2020		77,877		(54)			(54)		90	90			
100043276	CANTON	MI		08/13/2020		166,310		(252)			(252)		276	276			
100043277	MADISONVILLE	TN		08/13/2020		131,902		1,950			1,950		331	331			
100043278	KINGSLEY	PA		08/13/2020		54,659		(52)			(52)		1,852	1,852			
100043281	TINLEY PARK	IL		08/13/2020		151,970		(137)			(137)		998	998			
100043284	N HUNTINGDON	PA		08/13/2020		69,779		1,005			1,005		180	180			
100043285	ROCKY MOUNT	NC		08/13/2020		59,463		339			339		568	568			
100043286	KELSO	WA		08/13/2020		101,714		(571)			(571)		3,118	3,118			
100043287	INDIANAPOLIS	IN		08/13/2020		131,343		(215)			(215)		808	808			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043288	CHINOVALLEY	AZ		08/13/2020		111,147		(372)			(372)		932	932			
100043290	LAS VEGAS	NV		08/13/2020		264,629		(688)			(688)		1,171	1,171			
100043291	DOWNEY	CA		08/13/2020		91,029		(326)			(326)		835	835			
100043296	HAGERMAN	NM		08/13/2020		65,681		(67)			(67)		797	797			
100043303	PLAINFIELD	IL		08/13/2020		238,924		(105)			(105)		833	833			
100043304	BREMEN	IN		08/13/2020		541,533		2,300			2,300		12,067	12,067			
100043307	CEDAR HILL	MO		08/13/2020		153,835		(156)			(156)		651	651			
100043308	TAYLORS FALLS	MN		08/13/2020		122,622		(146)			(146)		521	521			
100043311	BLYTHEWOOD	SC		08/13/2020		264,615		(114)			(114)		1,456	1,456			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		685,231		(841)			(841)		1,554	1,554			
100043313	ROCK HILL	SC		08/13/2020		79,818		(76)			(76)		101	101			
100043314	MIDDLETOWN	NY		08/13/2020		258,999		180			180		(742)	(742)			
100043319	SAN ANTONIO	TX		08/13/2020		154,972		(35)			(35)		407	407			
100043321	CHICAGO	IL		08/13/2020		173,173		742			742		686	686			
100043324	WESTFORD	MA		08/13/2020		182,957		(272)			(272)		473	473			
100043325	RIVERDALE	MD		08/13/2020		247,253		97			97		1,310	1,310			
100043327	DUBLIN	OH		08/13/2020		220,588		2,955			2,955		700	700			
100043328	MANSFIELD	TX		08/13/2020		225,306		(292)			(292)		585	585			
100043331	LITHONIA	GA		08/13/2020		150,944		138			138		761	761			
100043332	WASHINGTON	DC		08/13/2020		227,849		(114)			(114)		710	710			
100043335	PHOENIX	AZ		08/13/2020		189,219		46			46		1,466	1,466			
100043336	CAMERON	NC		08/13/2020		124,826		77			77		754	754			
100043337	WISC RAPIDS	WI		08/13/2020		99,193		(114)			(114)		1,533	1,533			
100043339	FORT ATKINSON	WI		08/13/2020		48,884		(156)			(156)		718	718			
100043340	HOUSTON	TX		08/13/2020		102,349		88			88		428	428			
100043341	VERO BEACH	FL		08/13/2020		82,695		(284)			(284)		961	961			
100043342	WALKERSVILLE	MD		08/13/2020		186,513		(200)			(200)		1,288	1,288			
100043344	LITHONIA	GA		08/13/2020		79,977		(617)			(617)		1,625	1,625			
100043346	COVENTRY	RI		08/13/2020		130,748		137			137		502	502			
100043347	WASHINGTON	DC		08/13/2020		378,450		(438)			(438)		1,572	1,572			
100043350	BURLINGTON	NJ		08/13/2020		75,877		(263)			(263)		448	448			
100043352	FRESNO	CA		08/13/2020		101,740		(205)			(205)		499	499			
100043353	MIAMI	FL		08/13/2020		117,247		218			218		1,975	1,975			
100043354	JOHNSTOWN	OH		08/13/2020		74,296		(388)			(388)		1,000	1,000			
100043356	CANTON	GA		08/13/2020		108,007		24			24		1,350	1,350			
100043357	SCOTTDALE	PA		08/13/2020		49,502		(302)			(302)		986	986			
100043358	MINNEAPOLIS	MN		08/13/2020		78,968		(368)			(368)		1,010	1,010			
100043359	WATERLOO	SC		08/13/2020		73,425		(550)			(550)		1,325	1,325			
100043360	SICKLERVILLE	NJ		08/13/2020		75,544		(609)			(609)		940	940			
100043361	NEW ORLEANS	LA		08/13/2020		69,276		(299)			(299)		484	484			
100043362	NIXA	MO		08/13/2020		86,101		(358)			(358)		900	900			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		142,800		34			34		430	430			
100043365	FARIBAULT	MN		08/13/2020		141,323		(355)			(355)		753	753			
100043366	GEISMAR	LA		08/13/2020		104,909		(415)			(415)		1,086	1,086			
100043367	LAREDO	TX		08/13/2020		74,185		(237)			(237)		729	729			
100043370	OKLAHOMA CITY	OK		08/13/2020		69,000		(363)			(363)		620	620			
100043371	GRAND PRAIRIE	TX		08/13/2020		125,476		(155)			(155)		1,621	1,621			
100043375	FELTON	CA		08/13/2020		256,897		(68)			(68)		4,707	4,707			
100043376	OAK PARK	CA		08/13/2020		242,258		(84)			(84)		907	907			
100043377	NORFOLK	VA		08/13/2020		71,451		152			152		1,713	1,713			
100043378	LOMA LINDA	CA		08/13/2020		244,071		171			171		2,366	2,366			
100043380	ROSEVILLE	CA		08/13/2020		332,733		(164)			(164)		839	839			
100043386	BEAVER CROSSING	NE		08/13/2020		95,313		120			120		411	411			
100043388	HIALEAH	FL		08/13/2020		600,393		(1,450)			(1,450)		1,149	1,149			
100043389	PHILADELPHIA	PA		08/13/2020		65,088		89			89		405	405			
100043390	PORT SAINT LUCIE	FL		08/13/2020		183,622		736			736		485	485			
100043391	CHICAGO	IL		08/13/2020		209,942		408			408		678	678			
100043393	PROVIDENCE	RI		08/13/2020		175,225		61			61		549	549			
100043394	VIRGINIA BEACH	VA		08/13/2020		185,103		237			237		636	636			
100043396	WASHINGTON	DC		08/13/2020		224,438		36			36		782	782			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043399	RALEIGH	NC		08/13/2020		249,337		(76)			(76)		965	965			
100043401	BOWIE	MD		08/13/2020		360,339		45			45		2,555	2,555			
100043403	ARLINGTON	TX		08/13/2020		116,527		(18)			(18)		804	804			
100043404	VISALIA	CA		08/13/2020		147,961		14			14		577	577			
100043419	JONESBORO	GA		08/13/2020		62,128		(312)			(312)		873	873			
100043420	MC LOUTH	KS		08/13/2020		56,918		(152)			(152)		620	620			
100043421	PHILADELPHIA	PA		08/13/2020		87,762		(22)			(22)		231	231			
100043426	LONG BEACH	CA		08/13/2020		193,967		(205)			(205)		1,443	1,443			
100043427	RANCHO CUCAMONGA	CA		08/13/2020		133,893		(173)			(173)		784	784			
100043428	HOUSTON	TX		08/13/2020		70,039		(209)			(209)		493	493			
100043429	WILKESBORO	NC		08/13/2020		61,850		(249)			(249)		665	665			
100043430	MONCKS CORNER	SC		08/13/2020		82,113		14			14		1,071	1,071			
100043431	BALL	LA		08/13/2020		58,591		(346)			(346)		954	954			
100043432	GRAND RAPIDS	MI		08/13/2020		117,015		(187)			(187)		371	371			
100043433	CARTHAGE	TX		08/13/2020		240,037		(739)			(739)		1,855	1,855			
100043435	COATESVILLE	PA		08/13/2020		90,390		1,793			1,793		1,044	1,044			
100043437	NORTH HUNTINGDON	PA		08/13/2020		124,609		701			701		422	422			
100043438	HAYWARD	CA		08/13/2020		285,253		1,926			1,926						
100043439	ROCHESTER	NY		08/13/2020		51,817		635			635		470	470			
100043441	CENTRAL SQUARE	NY		08/13/2020		42,059		357			357		434	434			
100043444	QUINCY	MA		08/13/2020		409,001		3,420			3,420		2,103	2,103			
100043448	SIMPSONVILLE	SC		08/13/2020		324,132		699			699		2,247	2,247			
100043453	KALAMAZOO	MI		08/13/2020		83,614		689			689		1,184	1,184			
100043454	NEW CASTLE	DE		08/13/2020		93,756		841			841		450	450			
100043457	WOODBRIDGE	VA		08/13/2020		278,875		2,628			2,628		1,147	1,147			
100043458	JUPITER	FL		08/13/2020		154,319		2,014			2,014		697	697			
100043459	MEMPHIS	TN		08/13/2020		189,891		1,239			1,239		1,105	1,105			
100043460	COVENTRY	RI		08/13/2020		185,883		921			921		7,947	7,947			
100043461	SHEPHERDSVILLE	KY		08/13/2020		178,445		1,504			1,504		1,103	1,103			
100043466	AURORA	CO		08/13/2020		174,967		1,945			1,945		740	740			
100043467	MIAMI	FL		08/13/2020		221,347		4,976			4,976		892	892			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		160,757		830			830		627	627			
100043469	FT LAUDERDALE	FL		08/13/2020		191,321		1,383			1,383		853	853			
100043470	MILWAUKEE	WI		08/13/2020		101,934		1,072			1,072						
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		279,429		2,448			2,448		1,335	1,335			
100043472	HOMESTEAD	FL		08/13/2020		223,538		1,641			1,641		943	943			
100043474	CHICAGO	IL		08/13/2020		188,501		2,656			2,656		1,040	1,040			
100043479	BROOKLYN	NY		08/13/2020		527,936		9,194			9,194		2,124	2,124			
100043484	LAKEWOOD	CA		08/13/2020		468,169		3,278			3,278		1,569	1,569			
100043485	RIVERSIDE	CA		08/13/2020		235,941		167			167		2,239	2,239			
100043486	DELTONA	FL		08/13/2020		144,493		(56)			(56)		271	271			
100043487	MIAMI	FL		08/13/2020		294,106		60			60		686	686			
100043488	MIRAMAR	FL		08/13/2020		219,459		(256)			(256)		609	609			
100043492	BOXBOROUGH	MA		08/13/2020		73,802		(26)			(26)		128	128			
100043496	JACKSONVILLE	FL		08/13/2020		115,577		(124)			(124)		242	242			
100043497	OREM	UT		08/13/2020		153,919		(158)			(158)		335	335			
100043499	FORT WAYNE	IN		08/13/2020		73,367		(88)			(88)		238	238			
100043500	TAMPA	FL		08/13/2020		72,900		(89)			(89)		166	166			
100043502	RUTHERFORDTON	NC		08/13/2020		173,758		(239)			(239)		454	454			
100043503	LANCASTER	NY		08/13/2020		115,768		(114)			(114)		247	247			
100043504	SAINT CHARLES	MO		08/13/2020		65,235		(248)			(248)		1,090	1,090			
100043508	CLERMONT	FL		08/13/2020		242,464		(289)			(289)		2,359	2,359			
100043512	SOUTH DAYTONA	FL		08/13/2020		75,714		79			79		552	552			
100043515	SANFORD	FL		08/13/2020		66,399		7			7		282	282			
100043516	DANBURY	CT		08/13/2020		171,193		387			387		630	630			
100043517	EATONVILLE	FL		08/13/2020		76,547		(86)			(86)		182	182			
100043519	INDIANAPOLIS	IN		08/13/2020		69,083		109			109		239	239			
100043520	TAMPA	FL		08/13/2020		95,298		15			15		325	325			
100043522	ORLANDO	FL		08/13/2020		76,901		(93)			(93)		136	136			
100043526	BIRMINGHAM	AL		08/13/2020		52,004		3			3		131	131			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043532	FARMVILLE	NC		08/13/2020		238,892		(227)			(227)		431	431			
100043539	RALEIGH	NC		08/13/2020		157,079		(134)			(134)		409	409			
100043541	WARWICK	RI		08/13/2020		62,251		(238)			(238)		938	938			
100043542	LOUISBURG	NC		08/13/2020		85,220		7			7		226	226			
100043546	PORT ST LUCIE	FL		08/13/2020		127,175		(129)			(129)		210	210			
100043547	MIAMI	FL		08/13/2020		93,631		(465)			(465)		1,096	1,096			
100043548	ORLANDO	FL		08/13/2020		194,735		(213)			(213)		363	363			
100043549	SAN BERNARDINO	CA		08/13/2020		317,536		(238)			(238)		972	972			
100043550	ST PETERSBURG	FL		08/13/2020		95,441		(16)			(16)		227	227			
100043551	MILWAUKEE	WI		08/13/2020		90,476		(49)			(49)		199	199			
100043553	ORLANDO	FL		08/13/2020		254,628		(231)			(231)		765	765			
100043555	KISSIMMEE	FL		08/13/2020		161,784		168			168		567	567			
100043556	MIAMI	FL		08/13/2020		307,491		(143)			(143)		689	689			
100043559	DAVIE	FL		08/13/2020		435,814		(422)			(422)		1,104	1,104			
100043563	LYONS	NY		08/13/2020		94,683		(187)			(187)		884	884			
100043566	JACKSONVILLE	FL		08/13/2020		57,286		78			78		160	160			
100043568	HOLTSVILLE	NY		08/13/2020		342,375		(160)			(160)		425	425			
100043570	SAUGUS	MA		08/13/2020		313,498		(314)			(314)		588	588			
100043571	JAMAICA	NY		08/13/2020		295,321		(324)			(324)		554	554			
100043572	HOUSTON	TX		08/13/2020		75,690		(64)			(64)		170	170			
100043579	SCARSDALE	NY		08/13/2020		495,677		(243)			(243)		1,076	1,076			
100043580	HIGH POINT	NC		08/13/2020		68,190		(81)			(81)		152	152			
100043581	RANDOLPH	MA		08/13/2020		166,114		(111)			(111)		256	256			
100043582	ROCKLAND	MA		08/13/2020		236,357		(292)			(292)		1,353	1,353			
100043584	ASHEVILLE	NC		08/13/2020		98,637		(97)			(97)		184	184			
100043585	GIG HARBOR	WA		08/13/2020		142,824		23			23		461	461			
100043587	NESCONSET	NY		08/13/2020		270,649		(449)			(449)		1,148	1,148			
100043588	ORLANDO	FL		08/13/2020		107,926		(74)			(74)		260	260			
100043591	SATELLITE BCH	FL		08/13/2020		197,057		(42)			(42)		490	490			
100043594	TALALA	OK		08/13/2020		285,676		(257)			(257)		592	592			
100043597	HENRICO	VA		08/13/2020		94,805		11			11		251	251			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		248,718		(282)			(282)		677	677			
100043603	BURNSVILLE	MN		08/13/2020		121,582		(240)			(240)		1,148	1,148			
100043605	IDAHO FALLS	ID		08/13/2020		195,146		(131)			(131)		611	611			
100043606	SIMPSONVILLE	SC		08/13/2020		79,096		(32)			(32)		182	182			
100043607	SANTA FE	NM		08/13/2020		341,175		(224)			(224)		766	766			
100043609	SUNNYSIDE	WA		08/13/2020		73,565		939			939		243	243			
100043610	SPRINGFIELD	MO		08/13/2020		540,165		2,157			2,157		1,087	1,087			
100043611	PHILADELPHIA	PA		08/13/2020		66,013		(66)			(66)		85	85			
100043613	SAN JOSE	CA		08/13/2020		534,926		4,798			4,798		2,277	2,277			
100043614	CUMMING	GA		08/13/2020		199,565		(379)			(379)		1,256	1,256			
100043618	DECATUR	GA		08/13/2020		74,773		(196)			(196)		900	900			
100043619	SALISBURY	NC		08/13/2020		72,201		(174)			(174)		587	587			
100043622	MIAMI	FL		08/13/2020		183,272		(211)			(211)		623	623			
100043628	WESTBURY	NY		08/13/2020		169,538		(482)			(482)		1,539	1,539			
100043630	GILBERTVILLE	IA		08/13/2020		67,017		(15)			(15)		723	723			
100043631	BLOOMFIELD	WI		08/13/2020		96,545		(399)			(399)		1,151	1,151			
100043634	SELMA	CA		08/13/2020		161,339		(103)			(103)		2,838	2,838			
100043639	MEDINA	OH		08/13/2020		122,924		443			443		2,128	2,128			
100043640	GARLAND	TX		08/13/2020		101,692		(210)			(210)		1,405	1,405			
100043641	SAN DIEGO	CA		08/13/2020		402,587		(216)			(216)		2,029	2,029			
100043642	CLEVELAND	TN		08/13/2020		85,563		(257)			(257)		610	610			
100043643	AVON	MA		08/13/2020		316,685		(1,221)			(1,221)		3,231	3,231			
100043644	CHICAGO	IL		08/13/2020		100,015		273			273		462	462			
100043647	LEONARDO	NJ		08/13/2020		117,600		25			25		301	301			
100043649	CHILTON	WI		08/13/2020		114,008		(72)			(72)		266	266			
100043650	HUNTSVILLE	TX		08/13/2020		65,497		(162)			(162)		366	366			
100043651	GILLETTE	WY		08/13/2020		253,377		(205)			(205)		354	354			
100043654	FLEETWOOD	PA		08/13/2020		63,287		(54)			(54)		67	67			
100043655	WESTWEGO	LA		08/13/2020		77,705		129			129		261	261			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043661	ATLANTA	GA		08/13/2020		90,762		(24)			(24)		455	455			
100043663	PLATTE CITY	MO		08/13/2020		109,327		(9)			(9)		395	395			
100043666	APOPKA	FL		08/13/2020		91,832		53			53		1,278	1,278			
100043667	BROOKHAVEN	PA		08/13/2020		59,441		(48)			(48)		147	147			
100043668	CHARLESTON	SC		08/13/2020		94,573		7			7		234	234			
100043669	SAN GABRIEL	CA		08/13/2020		309,971		(66)			(66)		1,128	1,128			
100043670	TAMPA	FL		08/13/2020		91,248		(280)			(280)		944	944			
100043673	YPSILANTI	MI		08/13/2020		71,777		(64)			(64)		73	73			
100043676	RICH CREEK	VA		08/13/2020		53,851		(48)			(48)		92	92			
100043677	PALOS HEIGHTS	IL		08/13/2020		118,334		(96)			(96)		207	207			
100043678	MESA	AZ		08/13/2020		88,349		(79)			(79)		332	332			
100043679	CAMILLUS	NY		08/13/2020		50,841		164			164		613	613			
100043680	CINCINNATI	OH		08/13/2020		79,701		(74)			(74)		207	207			
100043681	CARROLLTON	TX		08/13/2020		89,724		(364)			(364)		982	982			
100043683	PHOENIX	AZ		08/13/2020		93,776		(447)			(447)		1,614	1,614			
100043688	PORT RICHEY	FL		08/13/2020		70,218		10			10		128	128			
100043689	DES MOINES	IA		08/13/2020		117,025		1,047			1,047		165	165			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		60,227		210			210		1,849	1,849			
100043693	ARLINGTON	TX		08/13/2020		96,193		(246)			(246)		1,026	1,026			
100043694	TAFT	CA		08/13/2020		138,957		(41)			(41)		349	349			
100043695	HOLLYWOOD	FL		08/13/2020		150,051		(117)			(117)		340	340			
100043698	HOUSTON	TX		08/13/2020		109,430		(186)			(186)		421	421			
100043700	TEMECULA	CA		08/13/2020		157,519		(498)			(498)		1,999	1,999			
100043702	PULASKI	TN		08/13/2020		55,176		(69)			(69)		261	261			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		175,597		(151)			(151)		380	380			
100043704	GREENWOOD LAKE	NY		08/13/2020		63,089		37			37		130	130			
100043706	CLARKSBURG	MD		08/13/2020		106,940		(127)			(127)		220	220			
100043707	ANSONIA	CT		08/13/2020		162,395		(104)			(104)		401	401			
100043709	BOCA RATON	FL		08/13/2020		115,230		129			129		206	206			
100043713	FORT WORTH	TX		08/13/2020		51,073		(162)			(162)		509	509			
100043717	MOUNT PLEASANT	SC		08/13/2020		173,448		(214)			(214)		381	381			
100043719	CHANDLER	AZ		08/13/2020		137,646		(92)			(92)		319	319			
100043721	RIVIERA BEACH	FL		08/13/2020		90,384		(103)			(103)		170	170			
100043723	FALL RIVER	MA		08/13/2020		252,978		(166)			(166)		551	551			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		92,903		(334)			(334)		1,465	1,465			
100043727	TROY	MO		08/13/2020		80,076		(274)			(274)		709	709			
100043729	SEVIERVILLE	TN		08/13/2020		167,671		(212)			(212)		359	359			
100043731	WINTER PARK	FL		08/13/2020		155,653		(152)			(152)		2,195	2,195			
100043736	OZONE PARK	NY		08/13/2020		770,768		(458)			(458)		1,730	1,730			
100043737	COCOA	FL		08/13/2020		63,092		(105)			(105)		290	290			
100043739	SAYREVILLE	NJ		08/13/2020		220,195		(250)			(250)		436	436			
100043741	HICKORY	NC		08/13/2020		228,891		(250)			(250)		311	311			
100043743	SAYREVILLE	NJ		08/13/2020		166,283		(44)			(44)		788	788			
100043746	SAN RAMON	CA		08/13/2020		732,626		(711)			(711)		1,392	1,392			
100043754	BRENTWOOD	CA		08/13/2020		707,973		(591)			(591)		1,356	1,356			
100043758	DALLAS	TX		08/13/2020		64,728		(116)			(116)		263	263			
100043759	DALLAS	TX		08/13/2020		88,407		(339)			(339)		1,239	1,239			
100043762	DREXEL	MO		08/13/2020		58,525		(121)			(121)		498	498			
100043764	SALT LAKE CITY	UT		08/13/2020		111,004		(175)			(175)		718	718			
100043768	JAMAICA	NY		08/13/2020		412,410		6,734			6,734		1,251	1,251			
100043771	OCEANSIDE	CA		08/13/2020		176,403		(376)			(376)		1,933	1,933			
100043775	STOCKTON	CA		08/13/2020		180,472		(161)			(161)		366	366			
100043777	NATIONAL CITY	CA		08/13/2020		232,737		(479)			(479)		1,539	1,539			
100043781	MANASQUAN	NJ		08/13/2020		486,518		7,435			7,435		1,360	1,360			
100043784	DENVER	CO		08/13/2020		115,273		1,009			1,009		592	592			
100043786	LEVITTOWN	PA		08/13/2020		122,916		(185)			(185)		643	643			
100043789	CHICAGO	IL		08/13/2020		190,175		432			432		2,894	2,894			
100043794	LOS BANOS	CA		08/13/2020		195,503		(112)			(112)		661	661			
100043795	SAINT PAUL	MN		08/13/2020		212,487		43			43		672	672			
100043798	PORTLAND	OR		08/13/2020		142,954		192			192		2,065	2,065			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043800	VANCOUVER	WA		08/13/2020		189,537		1,728			1,728		777	777			
100043803	SUNRISE	FL		08/13/2020		133,893		608			608		417	417			
100043805	SOUTH DENNIS	MA		08/13/2020		231,057		17			17		916	916			
100043806	EVERETT	MA		08/13/2020		242,842		4,939			4,939		1,213	1,213			
100043812	CENTREVILLE	VA		08/13/2020		446,902		102			102		5,227	5,227			
100043813	CRANSTON	RI		08/13/2020		77,865		322			322		1,830	1,830			
100043817	NEW BRUNSWICK	NJ		08/13/2020		197,421		(70)			(70)		2,989	2,989			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		154,079		1,580			1,580		740	740			
100043820	DAYTONA BEACH	FL		08/13/2020		86,564		498			498		1,365	1,365			
100043821	VENTURA	CA		08/13/2020		313,809		870			870		4,553	4,553			
100043823	OAKLAND	CA		08/13/2020		191,103		832			832		3,680	3,680			
100043825	NEW BERLIN	WI		08/13/2020		92,529		(26)			(26)		1,412	1,412			
100043826	SAN JOSE	CA		08/13/2020		364,181		(1,719)			(1,719)		4,856	4,856			
100043828	MERRITT ISLAND	FL		08/13/2020		112,012		105			105		497	497			
100043830	SANTA MARIA	CA		08/19/2020		177,858		532			532		2,511	2,511			
100043832	ALHAMBRA	CA		08/19/2020		318,355		(469)			(469)		910	910			
100043834	HARLINGEN	TX		08/19/2020		55,577		128			128		1,061	1,061			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		161,603		(250)			(250)		491	491			
100043837	QUEENS VILLAGE	NY		08/19/2020		336,154		(305)			(305)		798	798			
100043838	COMPTON	CA		08/19/2020		265,865		(424)			(424)		849	849			
100043839	PLACERVILLE	CA		08/19/2020		505,769		(394)			(394)		1,137	1,137			
100043843	BERWYN	IL		08/19/2020		118,874		(203)			(203)		323	323			
100043847	ANAHEIM	CA		08/19/2020		249,222		(79)			(79)		2,058	2,058			
100043850	NEWNAN	GA		08/19/2020		87,969		(7)			(7)		998	998			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		432,482		203			203		2,339	2,339			
100043855	SAN JOSE	CA		08/19/2020		379,324		1,082			1,082		6,289	6,289			
100043857	HAYWARD	CA		08/19/2020		412,527		(1,064)			(1,064)		1,590	1,590			
100043860	MIRAMAR	FL		08/19/2020		226,151		223			223		365	365			
100043861	SANTA ROSA	CA		08/19/2020		332,941		(462)			(462)		956	956			
100043862	HACKETTSTOWN	NJ		08/19/2020		133,176		101			101		422	422			
100043864	LOS ANGELES	CA		08/19/2020		389,009		330			330		1,487	1,487			
100043865	WINTERS	CA		08/19/2020		216,768		(192)			(192)		561	561			
100043867	FLANDERS	NY		08/19/2020		248,063		(216)			(216)		609	609			
100043869	FORT WORTH	TX		08/19/2020		81,843		(30)			(30)		229	229			
100043871	DELRAY BEACH	FL		08/19/2020		97,315		23			23		260	260			
100043872	MARINA	CA		08/19/2020		284,720		14			14		1,800	1,800			
100043873	ROSEMEAD	CA		08/19/2020		396,717		82			82		1,671	1,671			
100043879	MAINEVILLE	OH		08/19/2020		86,742		482			482		645	645			
100043880	VALLEJO	CA		08/19/2020		407,290		295			295		1,362	1,362			
100043884	DILLON	SC		08/19/2020		169,827		(358)			(358)		227	227			
100043886	OKEECHOBEE	FL		08/19/2020		101,295		(128)			(128)		321	321			
100043887	CHEEKTOWAGA	NY		08/19/2020		42,381		(56)			(56)		317	317			
100043888	LITTLE ROCK	AR		08/19/2020		28,246		28			28		118	118			
100043893	TACOMA	WA		08/19/2020		222,375		(149)			(149)		439	439			
100043894	HARRISBURG	PA		08/19/2020		103,028		(193)			(193)		771	771			
100043897	WINTER PARK	FL		08/19/2020		89,167		62			62		940	940			
100043898	JACKSONVILLE	FL		08/19/2020		106,039		(19)			(19)		220	220			
100043901	CHISHOLM	MN		08/19/2020		78,604		(100)			(100)		1,017	1,017			
100043906	SAN PABLO	CA		08/19/2020		192,795		(276)			(276)		398	398			
100043907	WHITEHALL	PA		08/19/2020		299,169		(1,517)			(1,517)		2,590	2,590			
100043908	CENTEREACH	NY		08/19/2020		228,364		(87)			(87)		525	525			
100043910	SWANNANOA	NC		08/19/2020		92,070		(285)			(285)		795	795			
100043911	SOUTH GATE	CA		08/19/2020		307,067		(424)			(424)		794	794			
100043912	PEMBROKE PINES	FL		08/19/2020		311,906		(1,144)			(1,144)		2,788	2,788			
100043915	SHREVE	OH		08/19/2020		81,633		(396)			(396)		1,035	1,035			
100043917	FORT PIERCE	FL		08/19/2020		103,527		(468)			(468)		1,255	1,255			
100043919	CHARLOTTE	NC		08/19/2020		64,467		(76)			(76)		204	204			
100043925	SWANNANOA	NC		08/19/2020		127,458		(435)			(435)		1,092	1,092			
100043926	NORFOLK	VA		08/19/2020		150,151		(522)			(522)		883	883			
100043928	MIAMI	FL		08/19/2020		251,303		(455)			(455)		936	936			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043931	NEPTUNE	NJ		08/19/2020		204,561		(309)			(309)		628	628			
100043935	BOBTOWN	PA		08/19/2020		23,377		361			361		16	16			
100043936	MILPITAS	CA		08/19/2020		396,524		(559)			(559)		1,137	1,137			
100043937	DINUBA	CA		08/19/2020		141,093		(221)			(221)		433	433			
100043939	SACRAMENTO	CA		08/19/2020		326,862		(505)			(505)		1,086	1,086			
100043940	RIVERDALE	CA		08/19/2020		158,028		(496)			(496)		2,921	2,921			
100043943	LANCASTER	CA		08/19/2020		226,585		(347)			(347)		681	681			
100043944	PITTSBURGH	PA		08/19/2020		72,715		(537)			(537)		918	918			
100043945	CHINA GROVE	NC		08/19/2020		53,224		(205)			(205)		495	495			
100043946	FARMINGDALE	NY		08/19/2020		1,229,833		(16,695)			(16,695)		423,024	423,024			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		205,721		(434)			(434)		806	806			
100043949	MIAMI	FL		08/19/2020		50,401		(269)			(269)		847	847			
100043950	ADVANCE	NC		08/19/2020		97,348		(402)			(402)		1,606	1,606			
100043951	BROOKLYN PARK	MN		08/19/2020		112,817		(132)			(132)		506	506			
100043952	GRIFFIN	GA		08/19/2020		68,212		(77)			(77)		94	94			
100043953	BELMONT	NC		08/19/2020		98,424		(336)			(336)		930	930			
100043959	EAST CHICAGO	IN		08/19/2020		40,126		(194)			(194)		753	753			
100043964	PALM COAST	FL		08/19/2020		133,345		(205)			(205)		409	409			
100043965	SACRAMENTO	CA		08/19/2020		332,437		(565)			(565)		1,479	1,479			
100043969	MESA	AZ		08/19/2020		294,645		(467)			(467)		1,257	1,257			
100043971	DES PLAINES	IL		08/19/2020		68,099		(270)			(270)		834	834			
100043974	NEWMARKET	NH		08/19/2020		119,019		(141)			(141)		221	221			
100043976	DALLAS	TX		08/19/2020		87,298		(348)			(348)		946	946			
100043977	RANCHOS DE TAOS	NM		08/19/2020		151,537		(228)			(228)		557	557			
100043981	NORCROSS	GA		08/19/2020		74,604		(324)			(324)		1,776	1,776			
100043985	BROWNSBURG	IN		08/19/2020		94,944		100			100		387	387			
100043987	SUTHERLIN	OR		08/19/2020		146,881		(336)			(336)		761	761			
100043989	ONTARIO	CA		08/19/2020		297,934		(295)			(295)		1,126	1,126			
100043990	FONTANA	CA		08/19/2020		355,011		(424)			(424)		901	901			
100043992	FORT WORTH	TX		08/19/2020		86,930		(150)			(150)		374	374			
100043994	TYLER	TX		08/19/2020		44,407		(118)			(118)		338	338			
100043995	COLUMBUS	OH		08/19/2020		64,632		(114)			(114)		1,476	1,476			
100043997	PHOENIX	AZ		08/19/2020		55,687		(104)			(104)		243	243			
100043998	WOONSOCKET	RI		08/19/2020		241,386		1,428			1,428		674	674			
100043999	OROVILLE	CA		08/19/2020		117,904		(65)			(65)		487	487			
100044001	TYNER	NC		08/19/2020		44,671		282			282		565	565			
100044002	GRETNA	NE		08/19/2020		173,449		(330)			(330)		1,610	1,610			
100044003	SUNNYVALE	CA		08/19/2020		517,316		(358)			(358)		3,374	3,374			
100044005	LAFAYETTE	GA		08/19/2020		43,099		(119)			(119)		784	784			
100044010	CORCORAN	CA		08/19/2020		84,251		25			25		1,039	1,039			
100044014	LONG BEACH	NY		08/19/2020		356,932		(104)			(104)		855	855			
100044015	BAYTOWN	TX		08/19/2020		119,136		(212)			(212)		4,831	4,831			
100044017	TUSCALOOSA	AL		08/19/2020		100,965		578			578		333	333			
100044020	RIALTO	CA		08/19/2020		156,816		(52)			(52)		2,073	2,073			
100044022	INGLEWOOD	CA		08/19/2020		433,754		(383)			(383)		1,755	1,755			
100044029	ANTIOCH	CA		08/19/2020		221,763		(238)			(238)		1,070	1,070			
100044035	SHORELINE	WA		08/19/2020		322,778		(40)			(40)		(366)	(366)			
100044039	CHICAGO	IL		08/19/2020		112,046		13			13		264	264			
100044042	FRESNO	CA		08/19/2020		92,467		6			6		1,371	1,371			
100044043	ROHNERT PARK	CA		08/19/2020		119,765		143			143		1,258	1,258			
100044045	VILLA RICA	GA		08/19/2020		67,926		(31)			(31)		287	287			
100044051	WYMORE	NE		08/19/2020		15,265		83			83		141	141			
100044053	CARSON	CA		08/19/2020		223,361		(213)			(213)		2,974	2,974			
100044059	RIALTO	CA		08/19/2020		198,447		1,259			1,259		900	900			
100044063	LOS ANGELES	CA		08/19/2020		161,978		713			713		299	299			
100044064	CONCORD	CA		08/19/2020		190,039		557			557		2,685	2,685			
100044065	OCEANSIDE	CA		08/19/2020		303,541		(207)			(207)		1,384	1,384			
100044066	RIVERBANK	CA		08/19/2020		199,994		(224)			(224)		1,196	1,196			
100044067	RIALTO	CA		08/19/2020		143,959		18			18		2,088	2,088			
100044069	BRICK	NJ		08/19/2020		212,938		208			208		1,262	1,262			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044070	PITTSBURG	CA		08/19/2020		263,309		(258)			(258)		1,893	1,893			
100044071	FONTANA	CA		08/19/2020		199,730		(128)			(128)		800	800			
100044072	LANTANA	FL		08/19/2020		113,764		(115)			(115)		570	570			
100044074	ORANGE	CA		08/19/2020		441,699		(315)			(315)		1,398	1,398			
100044080	CORAL SPRINGS	FL		08/19/2020		181,641		(131)			(131)		788	788			
100044083	PERRIS	CA		08/19/2020		187,591		(106)			(106)		1,023	1,023			
100044084	GILBERT	AZ		08/19/2020		211,684		(61)			(61)		1,038	1,038			
100044085	OJAI	CA		08/19/2020		984,541		(143)			(143)		10,853	10,853			
100044086	PASADENA	CA		08/19/2020		262,932		(223)			(223)		3,711	3,711			
100044087	LONG BEACH	CA		08/19/2020		258,889		(99)			(99)		516	516			
100044090	GEORGETOWN	KY		08/19/2020		119,337		(51)			(51)		441	441			
100044093	CULVER CITY	CA		08/19/2020		275,056		(218)			(218)		1,201	1,201			
100044098	PLEASANT HILL	CA		08/19/2020		404,432		1,159			1,159		2,056	2,056			
100044103	COVINA	CA		08/19/2020		256,149		(174)			(174)		1,305	1,305			
100044105	JACKSONVILLE	FL		08/19/2020		67,206		(18)			(18)		796	796			
100044107	PITTSBURG	CA		08/19/2020		214,992		(194)			(194)		1,378	1,378			
100044108	MESQUITE	TX		08/19/2020		157,144		(22)			(22)		903	903			
100044111	TACOMA	WA		08/19/2020		118,778		(59)			(59)		1,455	1,455			
100044112	FAIRFIELD	CA		08/19/2020		285,791		(142)			(142)		1,353	1,353			
100044117	RESEDA	CA		08/19/2020		232,216		(188)			(188)		1,169	1,169			
100044118	MILLBURUY	OH		08/19/2020		99,047		78			78		902	902			
100044119	SIMI VALLEY	CA		08/19/2020		228,034		(242)			(242)		1,038	1,038			
100044120	GARDENA	CA		08/19/2020		269,464		494			494		3,809	3,809			
100044123	MINNEAPOLIS	MN		08/19/2020		136,674		201			201		739	739			
100044124	DIAMOND BAR	CA		08/19/2020		561,945		(47)			(47)		3,948	3,948			
100044125	MERCED	CA		08/19/2020		80,320		111			111		1,296	1,296			
100044126	SANTA ROSA	CA		08/19/2020		468,422		(846)			(846)		1,330	1,330			
100044131	GLENDORA	CA		08/19/2020		355,185		7			7		2,626	2,626			
100044134	WILLMAR	MN		08/19/2020		96,733		(161)			(161)		386	386			
100044138	SEATTLE	WA		08/19/2020		250,320		(57)			(57)		1,196	1,196			
100044141	EL CENTRO	CA		08/19/2020		228,541		165			165		842	842			
100044142	BLUE SPRINGS	MO		08/19/2020		238,748		(122)			(122)		2,708	2,708			
100044143	REMINGTON	VA		08/19/2020		113,257		(23)			(23)		444	444			
100044144	STAFFORD	VA		08/19/2020		117,803		182			182		1,876	1,876			
100044147	QUARTZ HILL	CA		08/19/2020		247,011		(85)			(85)		3,360	3,360			
100044148	SUNLAND	CA		08/19/2020		152,789		182			182		848	848			
100044149	FRESNO	CA		08/19/2020		111,845		51			51		1,556	1,556			
100044150	ALTADENA	CA		08/19/2020		656,029		79			79		2,242	2,242			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		324,379		(63)			(63)		1,243	1,243			
100044158	RICHMOND HILLS	NY		08/19/2020		157,147		5			5		437	437			
100044161	HOUSTON	TX		08/19/2020		64,146		34			34		773	773			
100044162	RIVERSIDE	CA		08/19/2020		135,508		(25)			(25)		1,297	1,297			
100044164	CHULA VISTA	CA		08/19/2020		357,532		(36)			(36)		4,270	4,270			
100044167	SARASOTA	FL		08/19/2020		485,577		179			179		1,851	1,851			
100044168	ENCINO	CA		08/19/2020		263,407		81			81		944	944			
100044171	GREENVILLE	SC		08/19/2020		61,985		125			125		693	693			
100044172	STATEN ISLAND	NY		08/19/2020		301,832		163			163		2,529	2,529			
100044173	TINTON FALLS	NJ		08/19/2020		82,686		248			248		1,070	1,070			
100044174	SOUTH OZONE PARK	NY		08/19/2020		600,807		(42)			(42)		1,119	1,119			
100044175	LAS VEGAS	NV		08/19/2020		252,379		(254)			(254)		875	875			
100044176	RICHLAND	IN		08/19/2020		34,801		118			118		405	405			
100044177	LONGWOOD	FL		08/19/2020		89,155		219			219		444	444			
100044179	SAN DIEGO	CA		08/19/2020		328,411		213			213		1,379	1,379			
100044182	PALM HARBOR	FL		08/19/2020		102,383		54			54		534	534			
100044183	WHITTIER	CA		08/19/2020		232,998		(127)			(127)		1,057	1,057			
100044184	SAN PABLO	CA		08/19/2020		339,733		80			80		3,025	3,025			
100044186	FONTANA	CA		08/19/2020		244,551		475			475		3,108	3,108			
100044191	SAN DIEGO	CA		08/19/2020		292,465		304			304		1,614	1,614			
100044194	WILMINGTON	CA		08/19/2020		260,539		(330)			(330)		827	827			
100044196	FREMONT	CA		08/19/2020		391,979		264			264		1,652	1,652			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044198	DELTONA	FL		08/19/2020		173,272		641			641		359	359			
100044202	OLIVEHURST	CA		08/19/2020		140,598		127			127		592	592			
100044203	BOULDER	CO		08/19/2020		334,271		403			403		907	907			
100044207	GLENPOOL	OK		08/19/2020		101,522		121			121		286	286			
100044208	BOWIE	MD		08/19/2020		226,106		139			139		659	659			
100044211	TAUTON	MA		08/19/2020		257,878		(267)			(267)		1,216	1,216			
100044214	LIVERMORE	CA		08/19/2020		408,523		272			272		1,357	1,357			
100044216	RIVERSIDE	CA		08/19/2020		205,471		223			223		884	884			
100044217	BRIGHTON	MA		08/19/2020		393,410		(324)			(324)		1,487	1,487			
100044222	BURNSVILLE	MN		08/19/2020		187,289		324			324		980	980			
100044223	EAST CHICAGO	IN		08/19/2020		62,464		334			334		1,574	1,574			
100044224	ALBUQUERQUE	NM		08/19/2020		76,352		113			113		352	352			
100044226	ONTARIO	CA		08/19/2020		291,341		(58)			(58)		1,175	1,175			
100044227	LOS ANGELES	CA		08/19/2020		456,759		87			87		1,707	1,707			
100044229	MABELVALE	AR		08/19/2020		66,996		158			158		56	56			
100044231	CATHEDRAL CITY	CA		08/19/2020		203,415		465			465		783	783			
100044233	VISTA	CA		08/19/2020		287,936		207			207		1,343	1,343			
100044236	SAN BERNARDINO	CA		08/19/2020		149,911		160			160		1,072	1,072			
100044237	PASADENA	CA		08/19/2020		254,953		641			641		1,645	1,645			
100044238	ATCHISON	KS		08/19/2020		224,149		1,170			1,170		5,824	5,824			
100044240	BARRINGTON	IL		08/19/2020		188,998		510			510		2,369	2,369			
100044243	LAS VEGAS	NV		08/19/2020		121,970		(70)			(70)		323	323			
100044246	FREEDOM	CA		08/19/2020		296,680		714			714		1,232	1,232			
100044247	SANTA ANA	CA		08/19/2020		368,845		738			738		1,890	1,890			
100044249	MOORHEAD	MN		08/19/2020		79,963		10			10		249	249			
100044251	ROOSEVELT	NY		08/19/2020		189,065		46			46		794	794			
100044252	PALMDALE	CA		08/19/2020		113,775		(110)			(110)		322	322			
100044254	WATSONVILLE	CA		08/19/2020		236,901		616			616		1,010	1,010			
100044255	SWEDESBORO	NJ		08/19/2020		138,813		1,298			1,298		797	797			
100044256	CLAYTON	NC		08/19/2020		86,405		801			801		375	375			
100044258	STATEN ISLAND	NY		08/19/2020		241,159		1,488			1,488		3,102	3,102			
100044260	KEW GARDENS	NY		08/19/2020		888,691		4,052			4,052		2,659	2,659			
100044262	CARSON	CA		08/19/2020		272,094		951			951		1,908	1,908			
100044263	BALDWIN PARK	CA		08/19/2020		317,445		3,211			3,211		1,624	1,624			
100044264	STERLING	VA		08/19/2020		136,044		592			592		1,178	1,178			
100044271	ENCINITAS	CA		08/19/2020		156,078		1,691			1,691		1,097	1,097			
100044275	FLORISSANT	MO		08/19/2020		126,163		448			448		1,443	1,443			
100044279	SACRAMENTO	CA		08/19/2020		247,416		1,370			1,370		764	764			
100044280	SAN FRANCISCO	CA		08/19/2020		561,556		(406)			(406)		2,312	2,312			
100044285	DEFORD	MI		08/19/2020		54,325		940			940		237	237			
100044286	SYOSSET	NY		08/19/2020		207,527		(249)			(249)		257	257			
100044287	SACRAMENTO	CA		08/19/2020		161,486		(143)			(143)		1,338	1,338			
100044288	SACRAMENTO	CA		08/19/2020		210,332		99			99		745	745			
100044289	RICHMOND	CA		08/19/2020		224,231		(231)			(231)		462	462			
100044290	VIRGINIA BEACH	VA		08/19/2020		326,196		(14)			(14)		1,402	1,402			
100044291	SALINAS	CA		08/19/2020		356,003		(123)			(123)		1,006	1,006			
100044293	MOKELUMNE HILL	CA		08/19/2020		178,388		323			323		873	873			
100044299	ANDALUSIA	AL		08/19/2020		57,056		816			816		720	720			
100044300	OKLAHOMA CITY	OK		08/19/2020		50,801		369			369		284	284			
100044302	GARY	IN		08/19/2020		20,500		680			680		283	283			
100044311	BROOKLYN	NY		08/04/2020		316,753		429			429		4,337	4,337			
100044318	RIVIERA BEACH	FL		08/04/2020		156,039		(35)			(35)		658	658			
100044322	COLUMBUS	MI		08/04/2020		286,293		(2,548)			(2,548)		307	307			
100044328	WESTON	FL		08/04/2020		74,543		(66)			(66)		2,143	2,143			
100044355	LOS ANGELES	CA		11/19/2020		714,092		428			428		9,263	9,263			
100044366	LAYTON	UT		11/19/2020		127,283		(143)			(143)		683	683			
100044368	STONE MOUNTAIN	GA		11/19/2020		116,230		112			112		675	675			
100044372	MONROE	LA		11/19/2020		91,151		33			33		191	191			
100044382	YONKERS	NY		11/19/2020		326,627		14			14		765	765			
100044387	ENCINITAS	CA		11/19/2020		581,046		(451)			(451)		7,506	7,506			

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100044389	CADILLAC	MI		11/19/2020		59,802		6			6		112	112			
100044395	PHILADELPHIA	PA		11/19/2020		80,598		(172)			(172)		326	326			
100044405	ALEXANDRIA	VA		11/19/2020		392,188		(749)			(749)		1,513	1,513			
100044410	TULSA	OK		11/19/2020		47,727		24			24		211	211			
100044420	HERCULES	CA		11/19/2020		442,799		3,858			3,858		1,646	1,646			
100044421	BROWNSVILLE	OH		11/19/2020		105,530		1,499			1,499		386	386			
100044431	TARPON SPRINGS	FL		11/19/2020		200,963		176			176		780	780			
100044439	ORINDA	CA		11/19/2020		604,278		(492)			(492)		2,680	2,680			
100044445	SHERMAN OAKS	CA		11/19/2020		638,726		(547)			(547)		1,778	1,778			
100044450	UNION CITY	CA		11/19/2020		459,171		(350)			(350)		2,346	2,346			
100044460	CHARLOTTE	NC		11/19/2020		81,162		(138)			(138)		245	245			
100044475	FREMONT	CA		11/19/2020		476,505		(862)			(862)		2,068	2,068			
100044482	VENTURA	CA		11/19/2020		545,995		(442)			(442)		1,935	1,935			
100044493	HOUSTON	TX		11/19/2020		67,378		(302)			(302)		711	711			
100044498	CRESTLINE	CA		11/19/2020		170,134		(592)			(592)		1,567	1,567			
100044504	PAWTUCKET	RI		11/19/2020		160,602		(380)			(380)		879	879			
100044512	OAKLEY	CA		11/19/2020		275,823		221			221		3,815	3,815			
100044513	ACUSHNET	MA		11/19/2020		220,130		28			28		999	999			
100044517	SANTA ROSA	CA		11/19/2020		378,424		(383)			(383)		2,593	2,593			
100044522	GRANADA HILLS	CA		11/19/2020		429,848		1,029			1,029		1,935	1,935			
100044523	LOS ANGELES	CA		11/19/2020		363,537		216			216		5,612	5,612			
100044526	SAN DIEGO	CA		11/19/2020		305,916		452			452		694	694			
100044531	RIVERSIDE	CA		11/19/2020		206,062		(68)			(68)		691	691			
100044540	MONROVIA	CA		11/19/2020		406,004		(797)			(797)		2,224	2,224			
100044550	LAWNDALE	CA		11/19/2020		425,842		(697)			(697)		1,104	1,104			
100044560	CHULA VISTA	CA		11/19/2020		411,635		(190)			(190)		1,189	1,189			
100044585	ANTIOCH	CA		11/19/2020		337,900		(634)			(634)		1,268	1,268			
100044601	BROOKHAVEN	PA		11/19/2020		77,500		59			59		860	860			
100044603	COLFAX	CA		11/19/2020		233,735		(231)			(231)		1,703	1,703			
100044607	SAN LORENZO	CA		11/19/2020		329,150		(309)			(309)		2,720	2,720			
100044610	NATIONAL CITY	CA		11/19/2020		316,679		98			98		2,914	2,914			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		409,762		(113)			(113)		1,586	1,586			
100044613	MONTEBELLO	CA		11/19/2020		377,269		202			202		1,542	1,542			
100044619	FORT LEE	NJ		11/19/2020		610,735		214			214		2,744	2,744			
100044620	AUBURN	CA		11/19/2020		197,249		(336)			(336)		723	723			
100044630	AVON	CT		11/19/2020		252,124		(71)			(71)		733	733			
100044640	LAKE STEVENS	WA		11/19/2020		225,714		(295)			(295)		2,306	2,306			
100044644	RAMSEY	NJ		11/19/2020		206,242		484			484		3,384	3,384			
100044666	NEW YORK	NY		11/19/2020		1,222,779		(560)			(560)		2,722	2,722			
100044667	ELIZABETH	NJ		11/19/2020		176,425		1,099			1,099		1,422	1,422			
100044671	WEST VALLEY CITY	UT		11/19/2020		215,648		625			625		987	987			
100044674	FREDERICK	MD		11/19/2020		233,307		(116)			(116)		566	566			
100044707	HOLBROOK	MA		11/19/2020		144,861		242			242		1,922	1,922			
100044717	GRETNA	FL		11/19/2020		94,815		(181)			(181)		2,129	2,129			
100044718	FOX LAKE	IL		11/19/2020		78,838		183			183		1,230	1,230			
100044726	SUMMERFIELD	NC		11/19/2020		251,582		(244)			(244)		798	798			
100044731	APPLE CREEK	OH		11/19/2020		71,288		(96)			(96)		870	870			
100044734	MOHNTON	PA		11/19/2020		287,251		8			8		733	733			
100044737	WHITTIER	CA		11/19/2020		206,219		(465)			(465)		2,680	2,680			
100044742	HAWTHORN WOODS	IL		11/19/2020		625,866		(1,199)			(1,199)		1,262	1,262			
100044751	LINDEN	NJ		11/19/2020		289,201		(47)			(47)		506	506			
100044755	BOCA RATON	FL		11/19/2020		216,404		(40)			(40)		799	799			
100044764	PEABODY	MA		11/19/2020		363,850		(221)			(221)		1,814	1,814			
100044770	GREAT MILLS	MD		11/19/2020		222,795		(76)			(76)		746	746			
100044785	ALBUQUERQUE	NM		11/19/2020		96,551		(92)			(92)		146	146			
100044795	SAINT PETERSBURG	FL		11/19/2020		415,468		(848)			(848)		1,939	1,939			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		178,670		387			387		1,151	1,151			
100044801	WHITING	NJ		11/19/2020		51,240		370			370		424	424			
100044803	MIAMI	FL		11/19/2020		497,413		(191)			(191)		1,068	1,068			
100044807	IRVINGTON	NJ		11/19/2020		119,569		(335)			(335)		294	294			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044815	CHICAGO	IL		11/19/2020		75,030		(317)			(317)		1,236	1,236			
100044823	VALRICO	FL		11/19/2020		99,602		382			382		399	399			
100044829	LOS ANGELES	CA		11/19/2020		272,085		16			16		1,127	1,127			
100044843	CHARLOTTE	NC		11/19/2020		78,222		715			715		411	411			
100044848	MIAMI	FL		11/19/2020		156,310		607			607		1,716	1,716			
100044852	MINNEAPOLIS	MN		11/19/2020		205,076		(557)			(557)		608	608			
100044856	NORTH LAS VEGAS	NV		11/19/2020		313,449		238			238		2,136	2,136			
100044858	SANTA MARIA	CA		11/19/2020		392,409		(733)			(733)		2,260	2,260			
100044866	FREEPORT	NY		11/19/2020		163,465		38			38		1,798	1,798			
100044868	TOMBALL	TX		11/19/2020		155,792		1,593			1,593		304	304			
100044870	GAITHERSBURG	MD		11/19/2020		527,012		(70)			(70)		4,123	4,123			
100044877	DOUGLAS	MA		11/19/2020		200,177		268			268		843	843			
100044880	HOUSTON	TX		11/19/2020		55,120		(156)			(156)		293	293			
100044881	TULSA	OK		11/19/2020		66,394		504			504		538	538			
100044883	PLACERVILLE	CA		11/19/2020		154,773		461			461		396	396			
100044902	STONE MOUNTAIN	GA		11/19/2020		136,632		(2,053)			(2,053)		7,059	7,059			
100044903	PROVIDENCE	RI		11/19/2020		140,008		752			752		780	780			
100044918	ELDORADO	WI		11/19/2020		113,905		(109)			(109)		722	722			
100044923	SPARKS	NV		11/19/2020		158,880		(513)			(513)		776	776			
100044925	HOUSTON	TX		11/19/2020		135,282		(239)			(239)		416	416			
100044927	FINDLAY	OH		11/19/2020		68,364		208			208		333	333			
100044930	HIGHLAND MILLS	NY		11/19/2020		194,016		47			47		760	760			
100044931	OLATHE	KS		11/19/2020		113,557		724			724		416	416			
100044938	LAKE WORTH	FL		11/19/2020		65,620		464			464		1,255	1,255			
100044953	SAINT CHARLES	MO		11/19/2020		121,314		34			34		439	439			
100044956	BALLWIN	MO		11/19/2020		76,687		(191)			(191)		500	500			
100044967	ELGIN	IL		11/19/2020		117,551		(210)			(210)		429	429			
100044971	ALBUQUERQUE	NM		11/19/2020		120,450		(306)			(306)		726	726			
100044979	GREENWOOD LAKE	NY		11/19/2020		98,767		571			571		809	809			
100044981	RIVERDALE	GA		11/19/2020		68,962		(142)			(142)		953	953			
100044990	PATERSON	NJ		11/19/2020		220,535		(19)			(19)		2,428	2,428			
100044996	FLOSSMOOR	IL		11/19/2020		260,594		779			779		5,903	5,903			
100045002	AKRON	OH		11/19/2020		76,471		(233)			(233)		972	972			
100045003	COLLEGE PARK	GA		11/19/2020		60,040		(508)			(508)		3,070	3,070			
100045007	HILLIARD	OH		11/19/2020		101,426		477			477		727	727			
100045030	WINTER SPRINGS	FL		11/19/2020		212,880		934			934		635	635			
100045032	OPA LOCKA	FL		11/19/2020		91,542		166			166		283	283			
100045038	HURON	OH		11/19/2020		79,961		478			478		1,672	1,672			
100045052	BLAINE	MN		11/19/2020		112,355		26			26		644	644			
100045053	MEMPHIS	TN		11/19/2020		98,035		617			617		282	282			
100045080	JOLIET	IL		11/19/2020		79,259		(413)			(413)		1,006	1,006			
100045086	PALM DESERT	CA		11/19/2020		160,485		207			207		1,298	1,298			
100045087	JACKSONVILLE	FL		11/19/2020		104,122		96			96		350	350			
100045094	SAN ANTONIO	TX		11/19/2020		144,820		(141)			(141)		876	876			
100045097	FORT WORTH	TX		11/19/2020		125,092		284			284		1,142	1,142			
100045101	PALM HARBOR	FL		11/19/2020		238,036		(565)			(565)		1,176	1,176			
100045113	KISSIMMEE	FL		11/19/2020		400,135		(484)			(484)		1,721	1,721			
100045124	BIRMINGHAM	AL		11/25/2020		32,845		(235)			(235)		595	595			
100045127	NORTON SHORES	MI		11/25/2020		42,437		(205)			(205)		752	752			
100045144	GREENVILLE	SC		11/25/2020		72,841		510			510		228	228			
100045159	JEFFERSON CITY	TN		11/25/2020		105,534		(287)			(287)		1,106	1,106			
100045172	CLEVELAND	VA		11/25/2020		41,243		(118)			(118)		178	178			
100045176	MILWAUKEE	WI		11/25/2020		173,066		228			228		4,211	4,211			
100045179	LAGRANGE	GA		11/25/2020		113,478		(1,383)			(1,383)		1,320	1,320			
100045180	SAINT CLOUD	FL		11/25/2020		78,610		(222)			(222)		38	38			
100045182	MESA	AZ		11/25/2020		158,797		(17)			(17)		959	959			
100045185	CINCINNATI	OH		11/25/2020		98,286		(619)			(619)		677	677			
100045193	AVONDALE	AZ		11/25/2020		208,980		(502)			(502)		816	816			
100045207	DINGMANS FERRY	PA		11/25/2020		92,473		(44)			(44)		326	326			
100045220	TRENTON	FL		11/25/2020		37,724		13			13		139	139			

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100045229	ARDMORE	OK		11/25/2020		123,575		(91)			(91)		317	317			
100045235	BOULDER	CO		11/25/2020		343,264		(236)			(236)		1,305	1,305			
100045243	ATLANTA	GA		11/25/2020		223,212		(173)			(173)		768	768			
100045250	CORDOVA	TN		11/25/2020		190,697		(111)			(111)		766	766			
100045253	RAYMONDVILLE	TX		11/25/2020		15,135		(172)			(172)		607	607			
100045267	FERNLEY	NV		11/25/2020		154,748		(77)			(77)		840	840			
100045278	OMAHA	NE		11/25/2020		32,664		10			10		433	433			
100045287	PHILADELPHIA	PA		11/25/2020		339,734		2,134			2,134		1,148	1,148			
100045288	SODDY DAISY	TN		11/25/2020		98,188		(128)			(128)		491	491			
100045305	LADY LAKE	FL		11/25/2020		101,860		58			58		319	319			
100045312	BONANZA	OR		11/25/2020		140,417		(112)			(112)		321	321			
100045314	CROYDON	PA		11/25/2020		147,541		(71)			(71)		497	497			
100045325	BELVIDERE	IL		11/25/2020		120,154		(405)			(405)		1,456	1,456			
100045334	CONVERSE	IN		11/25/2020		90,517		459			459		760	760			
100045362	LOGAN	OH		11/25/2020		95,856		(217)			(217)		255	255			
100045366	DETROIT	MI		11/25/2020		40,478		(272)			(272)		641	641			
100045368	GASTON	SC		11/25/2020		76,529		124			124		167	167			
100045369	WASECA	MN		11/25/2020		67,440		(190)			(190)		218	218			
100045373	WEST COVINA	CA		11/25/2020		298,774		(40)			(40)		1,220	1,220			
100045375	HIGHLAND PARK	MI		11/25/2020		34,512		50			50		179	179			
100045378	KINGMAN	IN		11/25/2020		29,476		258			258		188	188			
100045380	SYLMAR	CA		11/25/2020		214,455		115			115		896	896			
100045385	SANTA ROSA	CA		11/25/2020		315,960		165			165		751	751			
100045397	BROOME	NY		11/25/2020		105,502		(245)			(245)		686	686			
100045399	ATLANTA	GA		11/25/2020		172,582		61			61		2,741	2,741			
100045401	EL PASO	TX		11/25/2020		82,450		(94)			(94)		847	847			
100045411	CHICAGO	IL		11/25/2020		100,350		355			355		457	457			
100045416	BARBOURSVILLE	WV		11/25/2020		93,212		(39)			(39)		214	214			
100045427	BINGHAMTON	NY		11/25/2020		128,231		(202)			(202)		173	173			
100045432	KINGSTREE	SC		11/25/2020		122,434		(547)			(547)		1,040	1,040			
100045442	DALTON	GA		11/25/2020		90,609		39			39		658	658			
100045447	HAMPTON	GA		11/25/2020		90,199		(142)			(142)		349	349			
100045459	GRAND BAY	AL		11/25/2020		140,982		100			100		794	794			
100045467	COLLEGE PARK	GA		11/25/2020		120,647		1,167			1,167		574	574			
100045474	CHICAGO	IL		11/25/2020		167,034		(440)			(440)		1,959	1,959			
100045479	CARPENTERSVILLE	IL		11/25/2020		120,340		39			39		1,665	1,665			
100045482	ALLENTOWN	PA		11/25/2020		147,567		(58)			(58)		747	747			
100045489	YORK	SC		11/25/2020		87,052		(146)			(146)		190	190			
100045494	MISSOURI CITY	TX		11/25/2020		106,473		(124)			(124)		1,151	1,151			
100045503	ROCHESTER	NY		11/25/2020		18,995		10,921			10,921		18,911	18,911			
100045519	CHULA VISTA	CA		11/25/2020		375,557		(156)			(156)		1,702	1,702			
100045523	CLEVELAND	OH		11/25/2020		37,136		16			16		435	435			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		382,973		(398)			(398)		1,397	1,397			
100045544	LANSING	MI		11/25/2020		62,131		71			71		258	258			
100045547	DULUTH	MN		11/25/2020		90,556		133			133		470	470			
100045548	SAINT ALBANS	VT		11/25/2020		162,763		994			994		1,414	1,414			
100045554	MONTGOMERY	AL		11/25/2020		29,614		126			126		339	339			
100045562	TOLEDO	OH		11/25/2020		29,840		(37)			(37)		32	32			
100045579	ROSEBUSH	MI		11/25/2020		50,087		140			140		1,156	1,156			
100045583	PERU	IN		11/25/2020		25,716		(173)			(173)		396	396			
100045600	AURORA	IL		11/25/2020		96,956		7			7		540	540			
100045602	PHILADELPHIA	PA		11/25/2020		75,121		(313)			(313)		585	585			
100045610	NAPOLEONVILLE	LA		11/25/2020		27,038		(39)			(39)		1,339	1,339			
100045614	TRUXTON	AZ		11/25/2020		38,835		49			49		93	93			
100045615	CONNELLY SPRINGS	NC		11/25/2020		79,803		311			311		814	814			
100045621	FONTANA	CA		11/25/2020		294,230		(145)			(145)		959	959			
100045626	MARLBOROUGH	MA		11/25/2020		132,137		(7)			(7)		546	546			
100045634	ROCHESTER	NY		11/25/2020		122,406		(145)			(145)		288	288			
100045635	FENTON	MI		11/25/2020		304,471		(354)			(354)		236	236			
100045647	HUDSON	NC		11/25/2020		66,468		(213)			(213)		278	278			

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100045651	BYRON	MI		11/25/2020		94,124		(156)			(156)		131	131			
100045656	KANSAS CITY	MO		11/25/2020		49,378		(363)			(363)		636	636			
100045669	LONG BEACH	CA		11/25/2020		295,075		(508)			(508)		1,745	1,745			
100045670	GREENSBURG	KY		11/25/2020		39,489		24			24		41	41			
100045685	KOKOMO	IN		11/25/2020		51,036		14			14		172	172			
100045699	SAINT PETERSBURG	FL		11/25/2020		231,225		(19)			(19)		403	403			
100045704	KOKOMO	IN		11/25/2020		95,663		26			26		237	237			
100045707	LANSING	MI		11/25/2020		108,496		(160)			(160)		831	831			
100045716	SOUTH BOSTON	VA		11/25/2020		34,226		148			148		132	132			
100045717	PHILADELPHIA	PA		11/25/2020		352,647		1,170			1,170		1,959	1,959			
100045724	BRENTWOOD	CA		11/25/2020		446,178		2,256			2,256		1,791	1,791			
100045725	DILLON	SC		11/25/2020		49,409		332			332		485	485			
100045741	MIDDLETOWN	NJ		11/25/2020		351,255		2,078			2,078		1,298	1,298			
100045743	SPOTSWOOD	NJ		11/25/2020		258,551		(101)			(101)		711	711			
100045745	EVANSTON	IL		11/25/2020		473,270		(569)			(569)		1,708	1,708			
100045753	KINGSLAND	GA		11/25/2020		199,365		(112)			(112)		590	590			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		247,255		163			163		1,302	1,302			
100045768	PLANT CITY	FL		11/25/2020		141,632		3,165			3,165		247	247			
100045782	PENNINGTON GAP	VA		11/25/2020		43,211		86			86		241	241			
100045784	RIPLEY	NY		11/25/2020		81,713		(49)			(49)		163	163			
100045787	KENT LAKES	NY		11/25/2020		161,032		177			177		684	684			
100045796	HENDERSON	NV		11/25/2020		260,092		(242)			(242)		922	922			
100045800	HAM LAKE	MN		11/25/2020		250,370		(264)			(264)		796	796			
100045803	NEWTON	NJ		11/25/2020		204,875		(210)			(210)		666	666			
100045817	SALLEY	SC		11/25/2020		35,173		32			32		261	261			
100045820	LAS VEGAS	NV		11/25/2020		127,018		70			70		338	338			
100045833	CANTON	MA		11/25/2020		137,722		(311)			(311)		1,087	1,087			
100045837	MAHOPAC	NY		11/25/2020		405,768		(171)			(171)		967	967			
100045858	ALLENTOWN	PA		11/25/2020		99,797		33			33		349	349			
100045873	POWAY	CA		11/25/2020		179,245		(111)			(111)		1,096	1,096			
100045887	CORDOVA	TN		11/25/2020		228,155		(304)			(304)		693	693			
100045888	KISSIMMEE	FL		11/25/2020		136,197		(162)			(162)		378	378			
100045903	E SPENCER	NC		11/25/2020		23,755		(85)			(85)		83	83			
100045906	LITHONIA	GA		11/25/2020		121,973		14			14		313	313			
100045907	WACO	TX		11/25/2020		48,886		(108)			(108)		194	194			
100045914	ROGERS	AR		11/25/2020		56,344		(389)			(389)		494	494			
100045939	GRAND RAPIDS	MI		11/25/2020		61,228		(41)			(41)		426	426			
100045940	EAST STROUDSBURG	PA		11/25/2020		40,484		281			281		1,094	1,094			
100045941	SALISBURY	MD		11/25/2020		136,517		12			12		434	434			
100045958	HOLLYWOOD	FL		11/25/2020		274,158		2,167			2,167		949	949			
100045963	SAN FRANCISCO	CA		11/25/2020		335,216		(198)			(198)		991	991			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		46,634		185			185		178	178			
100045966	CHEEKTOWAGA	NY		11/25/2020		14,760		88			88		115	115			
100045967	OCALA	FL		11/25/2020		78,427		1,678			1,678		206	206			
100045981	MCALLEN	TX		11/25/2020		239,729		(202)			(202)		776	776			
100045983	PETERSBURG	VA		11/25/2020		201,140		(45)			(45)		242	242			
100045985	TEWKSBURY	MA		11/25/2020		228,837		727			727		1,591	1,591			
100045991	TULSA	OK		11/25/2020		31,167		(79)			(79)		656	656			
100045993	NASHPORT	OH		11/25/2020		248,237		(156)			(156)		332	332			
100046011	SPRING CITY	UT		11/25/2020		198,787		(61)			(61)		694	694			
100046013	ALBEMARLE	NC		11/25/2020		54,650		(86)			(86)		110	110			
100046029	SUMMERTOWN	TN		11/25/2020		33,452		(247)			(247)		488	488			
100046056	DUNDALK	MD		11/25/2020		94,832		(97)			(97)		278	278			
100046060	VIRGINIA BEACH	VA		11/25/2020		334,202		35			35		1,323	1,323			
100046062	LAKE WORTH	FL		11/25/2020		119,358		(84)			(84)		317	317			
100046066	AUGUSTA	GA		11/25/2020		63,236		212			212		263	263			
100046073	CATAWBA	SC		11/25/2020		196,294		(225)			(225)		609	609			
100046075	BEDFORD	IA		11/25/2020		51,404		152			152		320	320			
100046078	RIVIERA BEACH	FL		11/25/2020		127,254		2,317			2,317		1,315	1,315			
100046080	ORLANDO	FL		11/25/2020		156,468		(553)			(553)		1,169	1,169			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046093	COLUMBUS	PA		11/25/2020		50,706		317			317		71	71			
100046118	BERLIN	NJ		11/25/2020		139,439		(305)			(305)		626	626			
100046130	WALNUT CREEK	CA		11/25/2020		593,813		(1,113)			(1,113)		1,902	1,902			
100046132	INDEPENDENCE	MO		11/25/2020		62,913		(558)			(558)		833	833			
100046152	POCATELLO	ID		11/25/2020		35,941		(68)			(68)		1,019	1,019			
100046155	IRVING	TX		11/25/2020		96,089		(341)			(341)		459	459			
100046168	DENTON	MD		11/25/2020		262,164		(845)			(845)		460	460			
100046186	SEAMAN	OH		11/25/2020		179,079		1,628			1,628		128	128			
100046196	NAUGATUCK	CT		11/25/2020		102,149		(9)			(9)		457	457			
100046199	MANCHESTER	TN		11/25/2020		69,618		(53)			(53)		191	191			
100046204	BEAVERTON	OR		11/25/2020		146,028		(285)			(285)		465	465			
100046211	LAWRENCEBURG	IN		11/25/2020		159,922		(287)			(287)		744	744			
100046226	LEXINGTON	SC		11/25/2020		165,290		(133)			(133)		1,261	1,261			
100046228	CHICAGO	IL		11/25/2020		102,330		(566)			(566)		920	920			
100046234	JACKSONVILLE	FL		11/25/2020		142,362		(965)			(965)		2,823	2,823			
100046246	TALLAHASSEE	FL		11/25/2020		104,916		(7)			(7)		360	360			
100046248	SOUTH BEND	IN		11/25/2020		19,449		381			381		623	623			
100046252	SOUTHBOROUGH	MA		11/25/2020		364,125		(393)			(393)		1,526	1,526			
100046257	EL PASO	TX		11/25/2020		22,255		(459)			(459)		1,722	1,722			
100046264	CHICAGO	IL		11/25/2020		68,868		(345)			(345)		449	449			
100046275	ISHPEMING	MI		11/25/2020		50,415		(77)			(77)		197	197			
100046291	SNOQUALMIE	WA		11/25/2020		318,573		(184)			(184)		1,246	1,246			
100046297	SAN ANTONIO	TX		11/25/2020		52,053		(42)			(42)		144	144			
100046323	SUGARLOAF	PA		11/25/2020		127,077		(448)			(448)		397	397			
100046324	ROCKY MOUNT	NC		11/25/2020		39,454		(27)			(27)		143	143			
100046325	PROVIDENCE	RI		11/25/2020		117,731		2,622			2,622		483	483			
100046326	FLINT	MI		11/25/2020		35,931		129			129		237	237			
100046327	NEPTUNE	NJ		11/25/2020		220,070		75			75		304	304			
100046338	VINELAND	NJ		11/25/2020		110,796		305			305		517	517			
100046339	LINDENHURST	NY		11/25/2020		299,758		80			80		1,352	1,352			
100046351	CUMMING	GA		11/25/2020		136,670		(368)			(368)		2,218	2,218			
100046353	TAMPA	FL		11/25/2020		135,863		(100)			(100)		265	265			
100046356	WASHINGTON	IL		11/25/2020		146,336		(147)			(147)		1,612	1,612			
100046358	WEST DOVER	VT		11/25/2020		149,894		(231)			(231)		255	255			
100046360	ELDRED	NY		11/25/2020		86,452		82			82		218	218			
100046391	RIALTO	CA		11/25/2020		178,629		(102)			(102)		600	600			
100046393	LAS VEGAS	NV		11/25/2020		228,096		(180)			(180)		724	724			
100046431	SYLMAR	CA		11/25/2020		338,211		(699)			(699)		1,426	1,426			
100046432	RIVERSIDE	CA		11/25/2020		238,579		(700)			(700)		1,510	1,510			
100046434	MILWAUKEE	WI		11/25/2020		146,463		(190)			(190)		331	331			
100046437	EAST PEORIA	IL		11/25/2020		77,832		(377)			(377)		297	297			
100046457	SPRINGFIELD	MO		11/25/2020		85,195		66			66		474	474			
100046464	ELLERBE	NC		11/25/2020		58,311		(211)			(211)		196	196			
100046467	JACKSONVILLE	FL		11/25/2020		70,082		(61)			(61)		302	302			
100046470	DECATUR	GA		11/25/2020		96,849		93			93		575	575			
100046475	SAN TAN VALLEY	AZ		11/25/2020		184,229		156			156		3,214	3,214			
100046492	LAREDO	TX		11/25/2020		31,557		(223)			(223)		361	361			
100046506	SOUTH AMBOY	NJ		11/25/2020		237,462		(327)			(327)		768	768			
100046508	WAVERLY	IL		11/25/2020		33,776		51			51		91	91			
100046516	ENFIELD	CT		11/25/2020		223,876		125			125		556	556			
100046525	SACRAMENTO	CA		11/25/2020		226,934		39			39		832	832			
100046539	ELDON	MO		11/25/2020		80,794		(120)			(120)		120	120			
100046541	ORLANDO	FL		11/25/2020		169,802		(351)			(351)		643	643			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		317,193		268			268		1,302	1,302			
100046564	CAPE GIRARDEAU	MO		11/25/2020		34,231		(195)			(195)		774	774			
100046566	GREENTOWN	IN		11/25/2020		34,891		64			64		116	116			
100046582	ALLIANCE	OH		11/25/2020		33,734		65			65		129	129			
100046610	TRACY	CA		11/25/2020		268,574		(526)			(526)		716	716			
100046611	LEXINGTON TOWNS	MI		11/25/2020		75,760		(119)			(119)		308	308			
100046618	JONESBORO	GA		11/25/2020		114,518		(223)			(223)		172	172			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046624	SILVERTON	OR		11/25/2020		324,388		(309)			(309)		1,039	1,039			
100046634	GRAND BLANC	MI		11/25/2020		232,350		(182)			(182)		796	796			
100046648	HINSDALE	NY		11/25/2020		42,256		(27)			(27)		229	229			
100046655	CONVOY	OH		11/25/2020		33,161		(10)			(10)		84	84			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		418,293		(103)			(103)		2,503	2,503			
100046670	MIAMI GARDENS	FL		11/25/2020		161,695		(145)			(145)		614	614			
100046677	BOISE	ID		11/25/2020		174,624		(93)			(93)		654	654			
100046736	WAVERLY	OH		11/20/2020		31,070		(611)			(611)		750	750			
100046742	ROSWELL	NM		11/20/2020		28,482		210			210		149	149			
100046744	LAKELAND	FL		11/20/2020		32,787		(24)			(24)		401	401			
100046809	CLEVELAND	OH		11/20/2020		48,098		(163)			(163)		216	216			
100046810	HILLIARD	OH		11/20/2020		61,712		(207)			(207)		273	273			
100046814	MCHENRY	IL		11/20/2020		90,664		(335)			(335)		394	394			
100046859	MCDONOUGH	GA		11/20/2020		49,278		(95)			(95)		232	232			
100046908	DODGE CITY	KS		11/20/2020		59,625		(737)			(737)		732	732			
100046929	MERIDEN	CT		11/20/2020		31,252		(104)			(104)		33	33			
100046956	KENNESAW	GA		11/20/2020		137,165		(283)			(283)		583	583			
100046964	LEWIS CENTER	OH		11/20/2020		150,385		(337)			(337)		317	317			
100046974	LAS VEGAS	NV		11/20/2020		53,526		(402)			(402)		1,149	1,149			
100047002	DES MOINES	IA		11/20/2020		46,938		(506)			(506)		824	824			
100047007	DETROIT	MI		11/20/2020		55,560		(772)			(772)		1,455	1,455			
100047021	GREENFIELD	OH		11/20/2020		83,099		(92)			(92)		257	257			
100047029	CLEMSON	SC		11/20/2020		110,746		(88)			(88)		561	561			
100047038	ARLINGTON	WA		11/20/2020		127,440		(303)			(303)		262	262			
100047050	WATKINSVILLE	GA		11/20/2020		31,478		(345)			(345)		748	748			
100047056	MAUMEE	OH		11/20/2020		56,266		(100)			(100)		1,245	1,245			
100047069	HOBOKEN	NJ		11/20/2020		99,652		(960)			(960)		1,567	1,567			
100047078	EASTOVER	SC		11/20/2020		67,309		(43)			(43)		337	337			
100047083	SALISBURY	NC		11/20/2020		65,429		(129)			(129)		233	233			
100047085	NIAGARA FALLS	NY		11/20/2020		30,539		(422)			(422)		531	531			
100047087	BANCROFT	MI		11/20/2020		39,024		(462)			(462)		1,310	1,310			
100047089	GADSDEN	AL		11/20/2020		33,025		(380)			(380)		783	783			
100047092	ALEXANDRIA	LA		11/20/2020		132,483		(684)			(684)		2,600	2,600			
100047097	WORTHVILLE	KY		11/20/2020		74,355		(922)			(922)		1,391	1,391			
100047108	GURNEE	IL		11/20/2020		169,025		(908)			(908)		1,165	1,165			
100047109	WOODRUFF	SC		11/20/2020		85,641		(546)			(546)		907	907			
100047114	HENDERSON	NV		11/20/2020		177,287		(335)			(335)		364	364			
100047118	ANDERSON	IN		11/20/2020		137,936		(914)			(914)		2,227	2,227			
100047122	ROCHESTER	NY		11/20/2020		42,171		(239)			(239)		79	79			
100047134	OWASSO	OK		11/20/2020		78,665		(253)			(253)		98	98			
100047135	COCONUT CREEK	FL		11/20/2020		62,842		(223)			(223)		121	121			
100047142	LAKE WORTH	FL		11/20/2020		278,877		(294)			(294)		770	770			
100047143	AURORA	OH		11/20/2020		144,629		(358)			(358)		269	269			
100047144	HAMPTONVILLE	NC		11/20/2020		52,924		(622)			(622)		765	765			
100047151	HOUSTON	TX		11/20/2020		77,360		(236)			(236)		653	653			
100047152	RAMONA	CA		11/20/2020		223,205		(501)			(501)		373	373			
100047153	BUSHKILL	PA		11/20/2020		52,104		(584)			(584)		781	781			
100047158	HIALEAH	FL		11/20/2020		206,311		(94)			(94)		1,406	1,406			
100047161	VILLA RICA	GA		11/20/2020		181,981		(247)			(247)		1,095	1,095			
100047166	LITHONIA	GA		11/20/2020		52,832		(274)			(274)		1,120	1,120			
100047168	FLOWERY BRANCH	GA		11/20/2020		91,217		(394)			(394)		223	223			
100047172	SARASOTA	FL		11/20/2020		93,870		(388)			(388)		1,002	1,002			
100047179	FRISCO	TX		11/20/2020		105,426		(325)			(325)		715	715			
100047182	HOLLYWOOD	FL		11/20/2020		107,035		(685)			(685)		1,682	1,682			
100047186	VISALIA	CA		11/20/2020		99,650		(364)			(364)		333	333			
100047187	WANTAGH	NY		11/20/2020		209,184		14			14		1,034	1,034			
100047191	GREENSBORO	NC		11/20/2020		150,975		(694)			(694)		1,880	1,880			
100047209	ORLANDO	FL		11/20/2020		143,302		(395)			(395)		294	294			
100047214	SANDY SPRINGS	GA		11/20/2020		75,621		(189)			(189)		273	273			
100047216	COLUMBIA CITY	IN		11/20/2020		106,590		(340)			(340)		193	193			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047218	WINDSOR	VA		11/20/2020		178,829		(492)			(492)		340	340			
100047227	PAWTUCKET	RI		11/20/2020		88,073		(340)			(340)		149	149			
100047242	AMERICAN FALLS	ID		11/20/2020		80,013		(596)			(596)		1,175	1,175			
100047253	WEST PALM BEACH	FL		11/20/2020		272,364		(313)			(313)		960	960			
100047264	BRISTOL	CT		11/20/2020		95,223		(223)			(223)		156	156			
100047276	JAMAICA	NY		11/20/2020		228,765		(696)			(696)		292	292			
100047284	PORTAGE	IN		11/20/2020		71,145		(273)			(273)		968	968			
100047291	HUNTINGTON	MA		11/20/2020		136,186		(399)			(399)		229	229			
100047296	SAGINAW	MI		11/20/2020		31,919		(209)			(209)		513	513			
100047311	TAMARAC	FL		11/20/2020		67,400		(182)			(182)		100	100			
100047318	LITTLE ELM	TX		11/20/2020		154,358		(289)			(289)		614	614			
100047327	LIVONIA	MI		11/20/2020		79,005		(161)			(161)		321	321			
100047329	NORTH PORT	FL		11/20/2020		56,251		(342)			(342)		895	895			
100047336	DETROIT	MI		11/20/2020		22,288		(437)			(437)		916	916			
100047339	WEYMOUTH	MA		11/20/2020		191,311		(785)			(785)		1,659	1,659			
100047345	ELK GROVE	CA		11/20/2020		180,884		(220)			(220)		679	679			
100047365	HENDERSON	NV		11/20/2020		59,741		(372)			(372)		1,161	1,161			
100047367	MUSKEGON	MI		11/20/2020		95,653		(284)			(284)		192	192			
100047372	AURORA	CO		11/20/2020		77,622		(247)			(247)		592	592			
100047384	SULTAN	WA		11/20/2020		212,704		(324)			(324)		1,213	1,213			
100047385	EVERETT	WA		11/20/2020		153,362		377			377		628	628			
100047391	WIND GAP	PA		11/20/2020		109,697		(373)			(373)		1,645	1,645			
100047392	NORTH EAST	PA		11/20/2020		48,911		(144)			(144)		901	901			
100047393	SAINT PETERSBURG	FL		11/20/2020		94,799		(338)			(338)		258	258			
100047394	GREENSBORO	NC		11/20/2020		74,351		(310)			(310)		1,162	1,162			
100047395	SNELLVILLE	GA		11/20/2020		84,094		(509)			(509)		2,130	2,130			
100047396	HOWELL	MI		11/20/2020		26,780		(471)			(471)		5,087	5,087			
100047409	DETROIT	MI		11/20/2020		94,851		(56)			(56)		406	406			
100047410	SALEM	MA		11/20/2020		193,541		(1,059)			(1,059)		2,759	2,759			
100047422	SACRAMENTO	CA		11/20/2020		133,855		(583)			(583)		2,069	2,069			
100047432	CHESTER	SC		11/20/2020		46,963		(323)			(323)		797	797			
100047439	LAS VEGAS	NV		11/20/2020		85,304		(213)			(213)		179	179			
100047444	TOLEDO	OH		11/20/2020		54,372		(443)			(443)		691	691			
100047446	HOLLY	MI		11/20/2020		57,241		(701)			(701)		2,361	2,361			
100047457	PLYMOUTH	MA		11/20/2020		279,510		(477)			(477)		629	629			
100047469	MOUNT PLEASANT	SC		11/20/2020		112,773		(244)			(244)		689	689			
100047471	SPRINGFIELD	OR		11/20/2020		119,980		(205)			(205)		195	195			
100047477	LAS VEGAS	NV		11/20/2020		127,109		(405)			(405)		435	435			
100047483	FORT LAUDERDALE	FL		11/20/2020		28,696		(48)			(48)		189	189			
100047485	PEN ARGYL	PA		11/20/2020		52,727		(503)			(503)		1,134	1,134			
100047487	OLD BRIDGE	NJ		11/20/2020		102,144		(976)			(976)		1,384	1,384			
100047493	GRIFFIN	GA		11/20/2020		68,766		(42)			(42)		657	657			
100047500	PRINCETON	MN		11/20/2020		163,340		(331)			(331)		877	877			
100047504	WILMINGTON	MA		11/20/2020		172,652		(318)			(318)		541	541			
100047512	SMYRNA	GA		11/20/2020		113,388		(593)			(593)		1,288	1,288			
100047515	MCDONOUGH	GA		11/20/2020		229,461		(253)			(253)		822	822			
100047518	ELGIN	IL		11/20/2020		74,036		(567)			(567)		973	973			
100047524	WINTER HAVEN	FL		11/20/2020		208,236		(520)			(520)		700	700			
100047533	NILES	OH		11/20/2020		64,588		(139)			(139)		339	339			
100047534	ELIZABETH	NJ		11/20/2020		82,867		(71)			(71)		1,205	1,205			
100047537	WINFIELD	MO		11/20/2020		90,557		(189)			(189)		348	348			
100047543	COOL	CA		11/20/2020		206,648		(416)			(416)		1,288	1,288			
100047544	PALATINE	IL		11/20/2020		66,423		(190)			(190)		650	650			
100047547	WARWICK	NY		11/20/2020		147,468		(272)			(272)		613	613			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		111,886		(156)			(156)		475	475			
100047569	HAMMOND	IN		11/20/2020		72,191		(460)			(460)		968	968			
100047576	LOCKHART	TX		11/20/2020		143,523		(1,002)			(1,002)		1,274	1,274			
100047578	CAVE CREEK	AZ		11/20/2020		163,943		(308)			(308)		523	523			
100047587	WOODBRIDGE	VA		11/20/2020		58,013		(386)			(386)		1,064	1,064			
100047589	OTSEGO	MN		11/20/2020		135,303		(535)			(535)		2,020	2,020			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047601	BOSCOBEL	WI		11/20/2020		88,766		(775)			(775)		1,337	1,337			
100047603	OCONOMOWOC	WI		11/20/2020		99,519		(304)			(304)		385	385			
100047604	ATLANTA	GA		11/20/2020		234,000		(906)			(906)		1,189	1,189			
100047607	OWEGO	NY		11/20/2020		49,380		(479)			(479)		582	582			
100047609	TRAFFORD	PA		11/20/2020		115,479		219			219		521	521			
100047617	MILTON	WI		11/20/2020		53,764		(191)			(191)		986	986			
100047618	PITTSBURG	CA		11/20/2020		147,178		(382)			(382)		570	570			
100047628	MAULDIN	SC		11/20/2020		110,641		(221)			(221)		359	359			
100047638	CAPE CORAL	FL		11/20/2020		185,888		(155)			(155)		575	575			
100047641	PORTAGE	IN		11/20/2020		133,849		(377)			(377)		305	305			
100047642	DETROIT	MI		11/20/2020		31,078		257			257		176	176			
100047657	PARK RIDGE	IL		11/20/2020		161,280		(262)			(262)		502	502			
100047658	LAKELAND	FL		11/20/2020		123,957		(274)			(274)		849	849			
100047660	LAS VEGAS	NV		11/20/2020		112,127		(294)			(294)		1,733	1,733			
100047662	SOUTHFIELD	MI		11/20/2020		125,228		(558)			(558)		600	600			
100047663	MUSKEGON	MI		11/20/2020		104,666		(238)			(238)		444	444			
100047671	ORLANDO	FL		11/20/2020		260,461		(651)			(651)		911	911			
100047684	DOVER	NH		11/20/2020		101,939		(2,395)			(2,395)		15,953	15,953			
100047689	KINSTON	NC		11/20/2020		96,886		(601)			(601)		1,362	1,362			
100047697	SUMMERTOWN	TN		11/20/2020		66,429		(196)			(196)		501	501			
100047698	ELMWOOD PARK	IL		11/20/2020		105,877		(74)			(74)		531	531			
100047699	MIAMI	FL		11/20/2020		187,786		(110)			(110)		660	660			
100047704	BARRE	MA		11/20/2020		176,578		863			863		734	734			
100047712	LAS VEGAS	NV		11/20/2020		138,903		(79)			(79)		2,312	2,312			
100047725	SAN FERNANDO	CA		11/20/2020		77,808		(339)			(339)		1,027	1,027			
100047726	WINSTON SALEM	NC		11/20/2020		59,873		(198)			(198)		388	388			
100047742	TRACY	CA		11/20/2020		266,635		(290)			(290)		1,091	1,091			
100047747	CLEVELAND	OH		11/20/2020		80,213		(241)			(241)		252	252			
100047748	EAST NORTHPORT	NY		11/20/2020		279,357		(520)			(520)		974	974			
100047754	UPLAND	CA		11/20/2020		142,641		(180)			(180)		1,442	1,442			
100047762	STERLING HEIGHTS	MI		11/20/2020		89,675		(449)			(449)		840	840			
100047764	COLONIA	NJ		11/20/2020		141,619		(722)			(722)		1,603	1,603			
100047765	CARPENTERSVILLE	IL		11/20/2020		71,676		(526)			(526)		1,846	1,846			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		44,129		(27)			(27)		766	766			
100047782	EATONTOWN	NJ		11/20/2020		192,668		(697)			(697)		775	775			
100047783	LONG BEACH	CA		11/20/2020		253,096		(460)			(460)		1,162	1,162			
100047798	WEST HAVEN	CT		11/20/2020		134,323		(320)			(320)		637	637			
100047799	SEWAREN	NJ		11/20/2020		157,481		(426)			(426)		768	768			
100047804	SANTA FE	NM		11/20/2020		234,067		(187)			(187)		766	766			
100047816	CHURCHVILLE	MD		11/20/2020		208,644		(421)			(421)		409	409			
100047823	INWOOD	NY		11/20/2020		214,999		(616)			(616)		864	864			
100047826	OSWEGO	IL		11/20/2020		119,068		(335)			(335)		1,748	1,748			
100047827	WARRENVILLE	IL		11/20/2020		214,717		20			20		2,282	2,282			
100047834	STOCKBRIDGE	GA		11/20/2020		83,066		(423)			(423)		682	682			
100047842	MINEOLA	NY		11/20/2020		246,892		(569)			(569)		1,270	1,270			
100047845	NORTH CHICAGO	IL		11/20/2020		132,938		(346)			(346)		902	902			
100047848	SAN MARCOS	CA		11/20/2020		195,831		(545)			(545)		2,173	2,173			
100047851	GREEN BAY	WI		11/20/2020		88,227		(164)			(164)		247	247			
100047857	ELMA	NY		11/20/2020		163,733		(321)			(321)		697	697			
100047871	HENDERSON	NV		11/20/2020		145,103		(188)			(188)		464	464			
100047877	GRAND RAPIDS	MI		11/20/2020		55,068		(201)			(201)		919	919			
100047889	SUMMIT ARGO	IL		11/20/2020		156,133		(393)			(393)		604	604			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		90,239		(224)			(224)		718	718			
100047895	WEARE	NH		11/20/2020		119,592		(244)			(244)		1,760	1,760			
100047901	PORT SAINT LUCIE	FL		11/20/2020		92,021		(309)			(309)		396	396			
100047908	WEST PALM BEACH	FL		11/20/2020		128,214		(397)			(397)		509	509			
100047909	LILBURN	GA		11/20/2020		163,287		37			37		568	568			
100047910	RANDOLPH	MA		11/20/2020		190,447		(397)			(397)		526	526			
100047912	GLEN BURNIE	MD		11/20/2020		131,063		(81)			(81)		584	584			
100047913	LAKE WORTH	FL		11/20/2020		334,830		(363)			(363)		1,053	1,053			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047927	VENTURA	CA		11/20/2020		240,854		(405)			(405)		971	971			
100047930	FORT LAUDERDALE	FL		11/20/2020		180,763		(472)			(472)		1,129	1,129			
100047932	OAK FOREST	IL		11/20/2020		116,545		(187)			(187)		1,041	1,041			
100047933	PITTSBURG	CA		11/20/2020		317,389		(917)			(917)		1,152	1,152			
100047949	VALLEJO	CA		11/20/2020		278,610		(905)			(905)		1,307	1,307			
100047951	TORRANCE	CA		11/20/2020		43,007		(232)			(232)		5,316	5,316			
100047952	FAIRBURN	GA		11/20/2020		94,248		(283)			(283)		1,281	1,281			
100047955	LITTLE ROCK	AR		11/20/2020		82,910		(200)			(200)		146	146			
100047967	BENSENVILLE	IL		11/20/2020		156,702		(108)			(108)		1,033	1,033			
100047985	LAKE PANASOFFKEE	FL		11/20/2020		171,138		(337)			(337)		1,895	1,895			
100047990	ANKENY	IA		11/20/2020		108,112		(103)			(103)		375	375			
100047994	STAMFORD	CT		11/20/2020		164,289		(363)			(363)		610	610			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		101,829		(282)			(282)		899	899			
100048011	GRASS VALLEY	CA		11/20/2020		182,813		(430)			(430)		2,322	2,322			
100048027	MURRIETA	CA		11/20/2020		263,573		(39)			(39)		930	930			
100048029	EASLEY	SC		11/20/2020		72,773		(200)			(200)		172	172			
100048033	PILLAGER	MN		11/20/2020		237,105		(274)			(274)		1,075	1,075			
100048037	ORLANDO	FL		11/20/2020		146,576		(432)			(432)		1,784	1,784			
100048039	BROCKTON	MA		11/20/2020		227,893		(354)			(354)		807	807			
100048043	DEKALB	IL		11/20/2020		118,975		(91)			(91)		986	986			
100048056	NORTH BERGEN	NJ		11/20/2020		299,189		(556)			(556)		888	888			
100048064	NAPLES	FL		11/20/2020		152,632		(110)			(110)		1,113	1,113			
100048072	SCHILLER PARK	IL		11/20/2020		103,279		(258)			(258)		440	440			
100048077	LAS VEGAS	NV		11/20/2020		296,222		(491)			(491)		682	682			
100048083	LYNNWOOD	WA		11/20/2020		68,320		(56)			(56)		1,223	1,223			
100048097	JONESBORO	GA		11/20/2020		127,327		(588)			(588)		1,660	1,660			
100048109	ADA	MI		11/20/2020		268,224		(671)			(671)		507	507			
100048113	PALMDALE	CA		11/20/2020		99,708		(184)			(184)		1,385	1,385			
100048116	CITRUS HEIGHTS	CA		11/20/2020		151,638		(347)			(347)		374	374			
100048117	WINTER SPRINGS	FL		11/20/2020		129,812		(226)			(226)		411	411			
100048118	LANHAM	MD		11/20/2020		105,544		(186)			(186)		114	114			
100048121	WEST BABYLON	NY		11/20/2020		324,738		(875)			(875)		1,317	1,317			
100048136	LITTLE ELM	TX		11/20/2020		90,637		(155)			(155)		554	554			
100048137	CHICAGO	IL		11/20/2020		225,993		(549)			(549)		830	830			
100048148	UNION	KY		11/20/2020		291,994		(699)			(699)		1,587	1,587			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		166,566		(331)			(331)		591	591			
100048155	DUDLEY	MA		11/20/2020		147,190		(554)			(554)		1,748	1,748			
100048157	MINNEAPOLIS	MN		11/20/2020		105,688		(258)			(258)		1,247	1,247			
100048170	LANGHORNE	PA		11/20/2020		66,509		(183)			(183)		784	784			
100048173	HOLBROOK	NY		11/20/2020		169,304		(141)			(141)		1,385	1,385			
100048188	HENRICO	VA		11/20/2020		102,183		(350)			(350)		1,232	1,232			
100048189	FRESH MEADOWS	NY		11/20/2020		375,533		(4,064)			(4,064)		2,104	2,104			
100048191	PALMDALE	CA		11/20/2020		336,522		(672)			(672)		1,113	1,113			
100048194	ORLANDO	FL		11/20/2020		150,133		(323)			(323)		448	448			
100048196	FORT LAUDERDALE	FL		11/20/2020		159,942		(203)			(203)		577	577			
100048198	WARRENSBURG	MO		11/20/2020		40,370		(109)			(109)		137	137			
100048204	RENO	NV		11/20/2020		263,930		(486)			(486)		974	974			
100048217	OAKWOOD HILLS	IL		11/20/2020		127,697		(20)			(20)		1,946	1,946			
100048220	COPAKE	NY		11/20/2020		147,323		(428)			(428)		330	330			
100048223	SACRAMENTO	CA		11/20/2020		129,396		(319)			(319)		1,659	1,659			
100048227	PORT SAINT LUCIE	FL		11/20/2020		172,542		(390)			(390)		647	647			
100048231	PORTLAND	OR		11/20/2020		135,310		(19)			(19)		781	781			
100048233	PERRIS	CA		11/20/2020		197,390		17			17		1,946	1,946			
100048236	MIAMI	FL		11/20/2020		120,680		(362)			(362)		1,684	1,684			
100048238	FORT LAUDERDALE	FL		11/20/2020		123,792		(225)			(225)		1,390	1,390			
100048239	WESTBURY	NY		11/20/2020		229,185		(302)			(302)		978	978			
100048242	POLLOCK PINES	CA		11/20/2020		224,764		(541)			(541)		858	858			
100048246	MORENO VALLEY	CA		11/20/2020		260,939		(327)			(327)		987	987			
100048256	TAMPA	FL		11/20/2020		122,922		(219)			(219)		617	617			
100048257	OXNARD	CA		11/20/2020		242,810		(685)			(685)		1,270	1,270			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048259	VENICE	FL		11/20/2020		151,861		(223)			(223)		623	623			
100048262	HUNTLEY	IL		11/20/2020		323,673		(35)			(35)		1,571	1,571			
100048264	FORT LAUDERDALE	FL		11/20/2020		160,527		(315)			(315)		3,132	3,132			
100048265	NEW YORK	NY		11/20/2020		266,399		(135)			(135)		937	937			
100048266	SAN LEANDRO	CA		11/20/2020		177,662		(500)			(500)		678	678			
100048296	BRICK	NJ		11/20/2020		347,893		(382)			(382)		1,297	1,297			
100048300	PALMDALE	CA		11/20/2020		264,089		(826)			(826)		2,953	2,953			
100048307	SUN VALLEY	CA		11/20/2020		242,650		(469)			(469)		792	792			
100048308	BURNSVILLE	MN		11/20/2020		193,684		610			610		286	286			
100048310	FRESNO	CA		11/20/2020		241,122		(336)			(336)		726	726			
100048313	MIAMI	FL		11/20/2020		236,947		(419)			(419)		821	821			
100048314	CHESTERFIELD	VA		11/20/2020		110,329		(288)			(288)		218	218			
100048319	CLEARWATER	FL		11/20/2020		188,858		106			106		768	768			
100048321	BATON ROUGE	LA		11/20/2020		80,562		(298)			(298)		960	960			
100048322	REDLANDS	CA		11/20/2020		280,836		(552)			(552)		610	610			
100048330	STAMFORD	CT		11/20/2020		200,520		(313)			(313)		616	616			
100048342	LAS VEGAS	NV		11/20/2020		70,945		(203)			(203)		453	453			
100048344	FORT WORTH	TX		11/20/2020		86,906		(136)			(136)		332	332			
100048345	WALDORF	MD		11/20/2020		214,185		(641)			(641)		726	726			
100048350	MIDDLEVILLE	MI		11/20/2020		98,935		(231)			(231)		514	514			
100048352	POMPANO BEACH	FL		11/20/2020		306,665		(653)			(653)		1,173	1,173			
100048358	SUNBURY	PA		11/20/2020		40,361		(417)			(417)		539	539			
100048359	UNIONDALE	NY		11/20/2020		266,372		(451)			(451)		844	844			
100048368	MAPLE SHADE	NJ		11/20/2020		89,832		(77)			(77)		349	349			
100048382	SUCCASUNNA	NJ		11/20/2020		292,597		(601)			(601)		783	783			
100048385	JAMAICA	NY		11/20/2020		220,918		(555)			(555)		2,080	2,080			
100048394	SLEEPY HOLLOW	IL		11/20/2020		248,861		(766)			(766)		335	335			
100048396	RIVERSIDE	CA		11/20/2020		101,869		(197)			(197)		455	455			
100048400	MIAMI	FL		11/20/2020		208,675		(542)			(542)		581	581			
100048411	SOUTHFIELD	MI		11/20/2020		226,759		77			77		696	696			
100048412	FRESNO	CA		11/20/2020		264,092		(449)			(449)		360	360			
100048413	MIAMI	FL		11/20/2020		307,176		(244)			(244)		1,078	1,078			
100048448	STUART	FL		11/20/2020		121,146		(204)			(204)		281	281			
100048449	SOMERSET	NJ		11/20/2020		194,092		(983)			(983)		1,962	1,962			
100048455	YUMA	AZ		11/20/2020		94,970		(64)			(64)		611	611			
100048456	BERWYN	IL		11/20/2020		137,571		365			365		756	756			
100048462	RENO	NV		11/20/2020		165,456		(243)			(243)		468	468			
100048463	RIVERSIDE	CA		11/20/2020		154,799		(365)			(365)		677	677			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		280,211		(199)			(199)		2,129	2,129			
100048474	CANYON COUNTRY	CA		11/20/2020		488,572		1,937			1,937		1,716	1,716			
100048486	KERMAN	CA		11/20/2020		223,734		(637)			(637)		1,763	1,763			
100048490	JUPITER	FL		11/20/2020		182,840		(244)			(244)		1,694	1,694			
100048492	BRENTWOOD	CA		11/20/2020		352,013		(752)			(752)		4,233	4,233			
100048493	DAVISON	MI		11/20/2020		105,501		(460)			(460)		1,517	1,517			
100048498	MIAMI	FL		11/20/2020		184,931		(420)			(420)		265	265			
100048500	ANTIOCH	CA		11/20/2020		304,438		(320)			(320)		1,901	1,901			
100048501	RIALTO	CA		11/20/2020		80,574		(245)			(245)		4,641	4,641			
100048506	SAN BERNARDINO	CA		11/20/2020		236,152		(272)			(272)		654	654			
100048509	KISSIMMEE	FL		11/20/2020		114,785		(200)			(200)		291	291			
100048514	LOS ANGELES	CA		11/20/2020		266,539		(477)			(477)		1,028	1,028			
100048515	DELRAY BEACH	FL		11/20/2020		171,560		(320)			(320)		982	982			
100048517	HIGHTSTOWN	NJ		11/20/2020		91,282		(214)			(214)		344	344			
100048518	LAKEWOOD	CA		11/20/2020		396,248		(779)			(779)		1,340	1,340			
100048519	INDIALANTIC	FL		11/20/2020		350,683		(498)			(498)		1,091	1,091			
100048521	QUEENS VILLAGE	NY		11/20/2020		340,687		(223)			(223)		1,496	1,496			
100048526	MACUNGIE	PA		11/20/2020		173,818		(303)			(303)		479	479			
100048529	MERRIMACK	NH		11/20/2020		167,161		(500)			(500)		620	620			
100048534	BEVERLY HILLS	MI		11/20/2020		125,710		(259)			(259)		595	595			
100048536	POCONO SUMMIT	PA		11/20/2020		117,233		(72)			(72)		376	376			
100048537	ORMOND BEACH	FL		11/20/2020		218,727		(221)			(221)		1,302	1,302			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048540	POMPANO BEACH	FL		11/20/2020		143,086		80			80		241	241			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		274,596		(594)			(594)		1,998	1,998			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		186,882		(146)			(146)		413	413			
100048550	WEST PALM BEACH	FL		11/20/2020		60,772		(56)			(56)		208	208			
100048562	MINNEAPOLIS	MN		11/20/2020		212,377		(474)			(474)		689	689			
100048563	REISTERSTOWN	MD		11/20/2020		351,917		(1,026)			(1,026)		486	486			
100048575	BARTOW	FL		11/20/2020		263,585		(369)			(369)		946	946			
100048577	WHITTIER	CA		11/20/2020		223,411		(565)			(565)		2,424	2,424			
100048580	FONTANA	CA		11/20/2020		307,520		(548)			(548)		931	931			
100048583	BALTIMORE	MD		11/20/2020		138,136		(101)			(101)		575	575			
100048600	MIAMI	FL		11/20/2020		154,830		(542)			(542)		1,788	1,788			
100048606	WEST ORANGE	NJ		11/20/2020		319,587		(240)			(240)		1,113	1,113			
100048616	CARY	NC		11/20/2020		334,501		(776)			(776)		909	909			
100048619	ROCK HILL	SC		11/20/2020		98,210		(639)			(639)		871	871			
100048620	FARMINGTON	CT		11/20/2020		148,891		822			822		649	649			
100048621	VICTORVILLE	CA		11/20/2020		210,582		(228)			(228)		649	649			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		192,070		(356)			(356)		882	882			
100048629	WINSTON SALEM	NC		11/20/2020		70,426		(356)			(356)		1,025	1,025			
100048633	WILDWOOD	NJ		11/20/2020		155,924		(1,231)			(1,231)		2,096	2,096			
100048638	STREET	MD		11/20/2020		217,639		(431)			(431)		347	347			
100048644	GEORGETOWN	KY		11/20/2020		153,398		(120)			(120)		536	536			
100048652	CHICAGO RIDGE	IL		11/20/2020		105,810		199			199		422	422			
100048655	POMPANO BEACH	FL		11/20/2020		106,153		(146)			(146)		288	288			
100048662	BOWIE	MD		11/20/2020		294,140		(583)			(583)		2,083	2,083			
100048674	CHARLOTTE	NC		11/20/2020		158,888		(332)			(332)		860	860			
100048677	OLYMPIA	WA		11/20/2020		200,375		(219)			(219)		678	678			
100048689	CHARLOTTESVILLE	VA		11/20/2020		134,095		(506)			(506)		272	272			
100048696	SPRING VALLEY	NY		11/20/2020		246,906		(2,117)			(2,117)		2,036	2,036			
100048699	EVERETT	WA		11/20/2020		225,328		(90)			(90)		762	762			
100048701	GILBERT	AZ		11/20/2020		226,615		(643)			(643)		2,788	2,788			
100048709	SALT LAKE CITY	UT		11/20/2020		124,036		(179)			(179)		497	497			
100048717	MABELVALE	AR		11/20/2020		227,120		(699)			(699)		3,884	3,884			
100048718	AUBURN	AL		11/20/2020		162,591		(366)			(366)		539	539			
100048723	VAN NUYS	CA		11/20/2020		350,723		(460)			(460)		1,357	1,357			
100048731	ROYAL PALM BEACH	FL		11/20/2020		273,793		(264)			(264)		778	778			
100048738	CHICAGO	IL		11/20/2020		83,818		(202)			(202)		986	986			
100048745	CAPITOL HEIGHTS	MD		11/20/2020		78,876		170			170		372	372			
100048746	UNIONDALE	NY		11/20/2020		179,161		(179)			(179)		706	706			
100048747	CARSON	CA		11/20/2020		427,907		(442)			(442)		1,397	1,397			
100048749	JOLIET	IL		11/20/2020		201,111		381			381		908	908			
100048752	RANCHO CUCAMONGA	CA		11/20/2020		247,026		(456)			(456)		3,104	3,104			
100048757	BROOKLYN	NY		11/20/2020		458,384		(518)			(518)		1,211	1,211			
100048759	LAKEWOOD	WA		11/20/2020		189,258		(369)			(369)		1,598	1,598			
100048767	FIREBAUGH	CA		11/20/2020		67,757		303			303		51	51			
100048768	CHESAPEAKE	VA		11/20/2020		185,569		(147)			(147)		1,996	1,996			
100048773	SAINT PAUL	MN		11/20/2020		117,743		(32)			(32)		1,651	1,651			
100048774	BROOKLYN	NY		11/20/2020		487,726		(597)			(597)		1,510	1,510			
100048775	BRANDON	FL		11/20/2020		194,215		(227)			(227)		662	662			
100048778	WINTER PARK	FL		11/20/2020		139,889		(304)			(304)		491	491			
100048780	WOODHAVEN	NY		11/20/2020		207,596		(654)			(654)		5,213	5,213			
100048782	SALT LAKE CITY	UT		11/20/2020		136,732		(401)			(401)		1,179	1,179			
100048783	SAINT PAUL	MN		11/20/2020		189,991		(537)			(537)		1,501	1,501			
100048784	GYPSUM	CO		11/20/2020		290,228		(185)			(185)		848	848			
100048788	OPA LOCKA	FL		11/20/2020		206,918		(376)			(376)		504	504			
100048790	HAUPPAUGE	NY		11/20/2020		262,878		(492)			(492)		1,100	1,100			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		357,399		(460)			(460)		1,109	1,109			
100048823	TALLMADGE	OH		11/20/2020		102,433		(332)			(332)		736	736			
100048831	BAKERSFIELD	CA		11/20/2020		116,321		(264)			(264)		697	697			
100048833	EFFORT	PA		11/20/2020		178,665		224			224		1,104	1,104			
100048839	KINGS PARK	NY		11/20/2020		286,628		2,399			2,399		909	909			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048842	MATTHEWS	NC		11/20/2020		121,733		(384)			(384)		1,840	1,840			
100048854	CHICAGO	IL		11/20/2020		109,836		(332)			(332)		609	609			
100048859	HEMPSTEAD	NY		11/20/2020		288,535		(105)			(105)		1,208	1,208			
100048873	REX	GA		11/20/2020		97,123		(109)			(109)		270	270			
100048882	MENIFEE	CA		11/20/2020		166,755		(365)			(365)		1,795	1,795			
100048886	BABYLON	NY		11/20/2020		326,153		(172)			(172)		1,399	1,399			
100048903	JACKSON	MI		11/20/2020		133,024		(314)			(314)		374	374			
100048905	LURAY	VA		11/20/2020		112,857		18			18		314	314			
100048918	CONYERS	GA		11/20/2020		148,972		(288)			(288)		284	284			
100048932	BEAUMONT	CA		11/20/2020		263,728		(358)			(358)		792	792			
100048934	PORTLAND	OR		11/20/2020		131,047		(379)			(379)		3,518	3,518			
100048938	CHICAGO	IL		11/20/2020		257,598		(584)			(584)		792	792			
100048941	BRONX	NY		11/20/2020		530,828		(1,050)			(1,050)		2,287	2,287			
100048943	HIALEAH	FL		11/20/2020		135,651		(502)			(502)		1,761	1,761			
100048952	FILLMORE	CA		11/20/2020		243,117		(285)			(285)		1,027	1,027			
100048959	VENICE	FL		11/20/2020		172,797		(468)			(468)		716	716			
100048960	CATHEDRAL CITY	CA		11/20/2020		279,682		(347)			(347)		2,171	2,171			
100048965	FORT WORTH	TX		11/20/2020		128,891		(201)			(201)		791	791			
100048970	DEERFIELD	IL		11/20/2020		143,215		(565)			(565)		2,998	2,998			
100048976	LODI	NJ		11/20/2020		294,673		(742)			(742)		1,840	1,840			
100048977	WARRENTON	VA		11/20/2020		371,023		(846)			(846)		1,630	1,630			
100048978	CONYERS	GA		11/20/2020		93,647		(275)			(275)		555	555			
100048979	MIAMI	FL		11/20/2020		228,636		(278)			(278)		719	719			
100048983	LESTER PRAIRIE	MN		11/20/2020		114,854		(225)			(225)		357	357			
100048989	RIO RANCHO	NM		11/20/2020		115,748		(190)			(190)		563	563			
100048994	DARIEN	IL		11/20/2020		112,312		(167)			(167)		2,048	2,048			
100048996	BALTIMORE	MD		11/20/2020		209,012		(530)			(530)		812	812			
100049005	SAINT GEORGE	UT		11/20/2020		251,689		(216)			(216)		563	563			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		147,002		(229)			(229)		461	461			
100049023	LAKELAND	FL		11/20/2020		208,261		(269)			(269)		864	864			
100049035	CARSON	CA		11/20/2020		289,578		429			429		1,022	1,022			
100049037	HOPE MILLS	NC		11/20/2020		90,739		(242)			(242)		387	387			
100049040	ATHOL	MA		11/20/2020		167,568		(448)			(448)		489	489			
100049042	WINTER PARK	FL		11/20/2020		200,555		(527)			(527)		712	712			
100049043	CORONA	NY		11/20/2020		501,441		228			228		(21,813)	(21,813)			
100049050	LAS VEGAS	NV		11/20/2020		197,939		(388)			(388)		1,052	1,052			
100049055	NORTH AUGUSTA	SC		11/20/2020		161,496		(97)			(97)		560	560			
100049057	RONKONKOMA	NY		11/20/2020		169,913		(133)			(133)		2,295	2,295			
100049071	ORLANDO	FL		11/20/2020		156,247		(331)			(331)		992	992			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		329,551		(306)			(306)		487	487			
100049078	QUINLAN	TX		11/20/2020		94,825		(161)			(161)		53	53			
100049080	DUNCANNON	PA		11/20/2020		337,095		(621)			(621)		1,380	1,380			
100049083	MIAMI	FL		11/20/2020		168,673		(136)			(136)		734	734			
100049092	BETHLEHEM	PA		11/20/2020		149,207		(1,023)			(1,023)		1,212	1,212			
100049100	STOCKTON	CA		11/20/2020		131,501		(116)			(116)		456	456			
100049117	BROCKTON	MA		11/20/2020		178,021		(209)			(209)		534	534			
100049129	SUISUN CITY	CA		11/20/2020		288,244		(583)			(583)		725	725			
100049130	KISSIMMEE	FL		11/20/2020		178,202		(270)			(270)		800	800			
100049140	RESTON	VA		11/20/2020		188,101		(621)			(621)		1,646	1,646			
100049142	ADDISON	IL		11/20/2020		193,973		(365)			(365)		1,799	1,799			
100049143	MIAMI	FL		11/20/2020		404,917							1,390	1,390			
100049149	BEAVERTON	OR		11/20/2020		116,504		(445)			(445)		1,320	1,320			
100049163	MOAPA	NV		11/20/2020		246,464		(689)			(689)		532	532			
100049176	FRAZIER PARK	CA		11/20/2020		256,205		(466)			(466)		554	554			
100049178	ROUND LAKE BEACH	IL		11/20/2020		109,092		(89)			(89)		501	501			
100049181	NEW IBERIA	LA		11/20/2020		71,392		(742)			(742)		959	959			
100049184	COMPTON	CA		11/20/2020		276,042		(169)			(169)		1,287	1,287			
100049190	FOUNTAIN	CO		11/20/2020		132,081		(236)			(236)		693	693			
100049197	MIAMI	FL		11/20/2020		182,431		(492)			(492)		1,425	1,425			
100049204	CANTONMENT	FL		11/20/2020		145,022		(68)			(68)		642	642			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049209	MIAMI	FL		11/20/2020		175,108		(239)			(239)		546	546			
100049213	POMONA	CA		11/20/2020		295,119		(306)			(306)		834	834			
100049216	DUNDEE	IL		11/20/2020		333,492		386			386		1,043	1,043			
100049223	PASADENA	MD		11/20/2020		244,225		(495)			(495)		608	608			
100049225	MOLALLA	OR		11/20/2020		178,808		(413)			(413)		616	616			
100049229	STAMFORD	CT		11/20/2020		208,012		(102)			(102)		704	704			
100049234	RICHMOND HILL	NY		11/20/2020		367,804		(685)			(685)		1,122	1,122			
100049243	FREEPORT	NY		11/20/2020		255,648		(160)			(160)		1,045	1,045			
100049246	WARWICK	NY		11/20/2020		423,877		(937)			(937)		3,008	3,008			
100049251	MYRTLE BEACH	SC		11/20/2020		239,983		(504)			(504)		1,146	1,146			
100049254	ROANOKE	VA		11/20/2020		101,256		(266)			(266)		497	497			
100049256	ARVIN	CA		11/20/2020		121,145		(266)			(266)		590	590			
100049257	MELROSE PARK	IL		11/20/2020		203,480		(867)			(867)		1,977	1,977			
100049258	LAND O LAKES	FL		11/20/2020		155,840		(373)			(373)		471	471			
100049261	OXNARD	CA		11/20/2020		404,400		(628)			(628)		1,151	1,151			
100049268	BATTLE GROUND	WA		11/20/2020		205,318		(282)			(282)		616	616			
100049271	WAYNE	MI		11/20/2020		105,915		(102)			(102)		295	295			
100049273	MIAMI	FL		11/20/2020		310,257		(832)			(832)		1,124	1,124			
100049275	MASTIC	NY		11/20/2020		207,392		(150)			(150)		532	532			
100049276	ENGLEWOOD	CO		11/20/2020		170,567		(267)			(267)		649	649			
100049284	DADE CITY	FL		11/20/2020		115,746		(151)			(151)		367	367			
100049285	HARRISBURG	NC		11/20/2020		413,283		(858)			(858)		1,297	1,297			
100049294	COSTA MESA	CA		11/20/2020		136,175		(180)			(180)		2,457	2,457			
100049296	HALIFAX	MA		11/20/2020		139,125		(155)			(155)		1,140	1,140			
100049300	SAINT LOUIS	MO		11/20/2020		88,208		(334)			(334)		1,228	1,228			
100049302	MOORESVILLE	NC		11/20/2020		139,271		(172)			(172)		517	517			
100049303	FRESNO	CA		11/20/2020		144,026		(256)			(256)		738	738			
100049307	SEVERN	MD		11/20/2020		208,960		297			297		903	903			
100049310	JOLIET	IL		11/20/2020		152,451		(173)			(173)		982	982			
100049312	SAN DIEGO	CA		11/20/2020		295,331		(666)			(666)		2,161	2,161			
100049328	LANCASTER	CA		11/20/2020		92,596		(270)			(270)		355	355			
100049331	CERES	CA		11/20/2020		278,831		938			938		286	286			
100049334	BELLINGHAM	MA		11/20/2020		237,077		361			361		968	968			
100049338	MIDDLE RIVER	MD		11/20/2020		163,967		(254)			(254)		606	606			
100049340	PLEASANTVILLE	NJ		11/20/2020		103,246		22			22		374	374			
100049351	MIAMI	FL		11/20/2020		290,011		(435)			(435)		1,082	1,082			
100049355	SILVER SPRING	MD		11/20/2020		177,007		(253)			(253)		1,059	1,059			
100049378	CUTLER BAY	FL		11/20/2020		356,144		(608)			(608)		1,508	1,508			
100049379	PASADENA	MD		11/20/2020		174,894		(238)			(238)		2,575	2,575			
100049383	LOS ANGELES	CA		11/20/2020		222,659		(407)			(407)		2,650	2,650			
100049385	LYNWOOD	CA		11/20/2020		284,912		(502)			(502)		1,385	1,385			
100049391	SAN ANTONIO	TX		11/20/2020		69,839		(265)			(265)		1,181	1,181			
100049395	STUART	FL		11/20/2020		99,037		(547)			(547)		1,409	1,409			
100049398	CHICAGO	IL		11/20/2020		243,409		(350)			(350)		992	992			
100049405	BRAINTREE	MA		11/20/2020		100,406		355			355		670	670			
100049412	HOLTSVILLE	NY		11/20/2020		234,141		(472)			(472)		950	950			
100049418	BARTLETT	IL		11/20/2020		293,079		358			358		940	940			
100049423	RAHWAY	NJ		11/20/2020		165,837		(407)			(407)		645	645			
100049436	LAS VEGAS	NV		11/20/2020		247,011		(378)			(378)		531	531			
100049439	SHELTON	CT		11/20/2020		299,493		(19)			(19)		359	359			
100049440	UTICA	MI		11/20/2020		80,181		(281)			(281)		823	823			
100049450	ONTARIO	CA		11/20/2020		190,738		(575)			(575)		1,952	1,952			
100049453	COVINA	CA		11/20/2020		239,503		(458)			(458)		618	618			
100049457	DENVER	CO		11/20/2020		129,289		(181)			(181)		1,409	1,409			
100049472	MIAMI	FL		11/20/2020		236,029		(453)			(453)		755	755			
100049475	STERLING HEIGHTS	MI		11/20/2020		202,102		678			678		374	374			
100049477	ELMONT	NY		11/20/2020		193,380		(347)			(347)		640	640			
100049480	LANSING	IL		11/20/2020		57,995		79			79		902	902			
100049485	ORLANDO	FL		11/20/2020		125,633		(309)			(309)		752	752			
100049487	LOS ANGELES	CA		11/20/2020		296,788		(491)			(491)		1,783	1,783			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049489	UPPER MARLBORO	MD		11/20/2020		195,415		(702)			(702)		2,696	2,696			
100049490	SAN BERNARDINO	CA		11/20/2020		185,452		(277)			(277)		575	575			
100049491	LITHONIA	GA		11/20/2020		100,303		(284)			(284)		403	403			
100049492	OAKLAND	CA		11/20/2020		291,465		(509)			(509)		1,221	1,221			
100049495	ALABASTER	AL		11/20/2020		106,263		(254)			(254)		825	825			
100049498	BURBANK	IL		11/20/2020		147,389		(297)			(297)		514	514			
100049509	TOLLESON	AZ		11/20/2020		163,739		(294)			(294)		366	366			
100049513	SAINT PETERSBURG	FL		11/20/2020		145,900		(332)			(332)		594	594			
100049514	LONG BEACH	CA		11/20/2020		299,494		(699)			(699)		931	931			
100049515	BAKERSFIELD	CA		11/20/2020		88,038		(225)			(225)		444	444			
100049519	WINTHROP HARBOR	IL		11/20/2020		218,178		(161)			(161)		2,644	2,644			
100049522	GRAND RAPIDS	MI		11/20/2020		52,467		(432)			(432)		439	439			
100049526	RONKONKOMA	NY		11/20/2020		182,203		(502)			(502)		1,036	1,036			
100049530	BREMEN	GA		11/20/2020		105,640		(934)			(934)		1,688	1,688			
100049534	ORANGE	CA		11/20/2020		298,943		(615)			(615)		3,131	3,131			
100049538	HOUSTON	TX		11/20/2020		94,682		(814)			(814)		587	587			
100049539	KAHULUI	HI		11/20/2020		420,899		(617)			(617)		1,660	1,660			
100049557	HYATTSVILLE	MD		11/20/2020		162,294		(343)			(343)		2,157	2,157			
100049560	SEATTLE	WA		11/20/2020		235,900		(627)			(627)		719	719			
100049561	FRESNO	CA		11/20/2020		179,807		(424)			(424)		681	681			
100049568	SACRAMENTO	CA		11/20/2020		200,867		946			946		1,103	1,103			
100049569	SEATTLE	WA		11/20/2020		309,189		(380)			(380)		2,079	2,079			
100049570	FAYETTEVILLE	GA		11/20/2020		173,218		(256)			(256)		552	552			
100049576	PHOENIX	AZ		11/20/2020		130,559		(225)			(225)		339	339			
100049577	CHICAGO	IL		11/20/2020		250,651		(241)			(241)		721	721			
100049582	MINERVA	OH		11/20/2020		68,512		(193)			(193)		749	749			
100049598	LAWRENCEVILLE	GA		11/20/2020		135,607		(241)			(241)		436	436			
100049611	SAN ANTONIO	TX		11/20/2020		118,686		(311)			(311)		145	145			
100049614	ROSEDALE	NY		11/20/2020		296,090		(356)			(356)		843	843			
100049621	ONTARIO	CA		11/20/2020		203,743		63			63		551	551			
100049622	FLORISSANT	MO		11/20/2020		230,701		(406)			(406)		708	708			
100049624	PADUCAH	KY		11/20/2020		95,861		(228)			(228)		315	315			
100049627	SIMI VALLEY	CA		11/20/2020		340,784		(492)			(492)		2,461	2,461			
100049636	BALA CYNWYD	PA		11/20/2020		175,005		(94)			(94)		529	529			
100049643	RIALTO	CA		11/20/2020		291,801		(501)			(501)		922	922			
100049644	MIDLAND	TX		11/20/2020		46,746		(189)			(189)		108	108			
100049646	LAS VEGAS	NV		11/20/2020		231,182		(323)			(323)		1,446	1,446			
100049648	GRESHAM	OR		11/20/2020		148,845		(260)			(260)		877	877			
100049649	DOUGLAS	MA		11/20/2020		236,100		(224)			(224)		902	902			
100049651	LEESBURG	FL		11/20/2020		252,238		(194)			(194)		681	681			
100049653	SOLEDAD	CA		11/20/2020		178,334		(395)			(395)		703	703			
100049658	DEARBORN	MI		11/20/2020		136,236		(186)			(186)		495	495			
100049662	ORLANDO	FL		11/20/2020		474,687		(978)			(978)		6,073	6,073			
100049664	NORFOLK	VA		11/20/2020		192,624		(751)			(751)		1,711	1,711			
100049666	LANHAM	MD		11/20/2020		242,540		(260)			(260)		990	990			
100049676	LEXINGTON	SC		11/20/2020		213,821		(452)			(452)		813	813			
100049677	HIALEAH	FL		11/20/2020		143,201		(148)			(148)		354	354			
100049680	WALDORF	MD		11/20/2020		454,432		(497)			(497)		1,700	1,700			
100049690	WILDOMAR	CA		11/20/2020		251,443		(422)			(422)		795	795			
100049694	FAIRFIELD	CA		11/20/2020		245,728		(730)			(730)		770	770			
100049696	LANCASTER	CA		11/20/2020		179,143		(440)			(440)		668	668			
100049697	FEDERAL WAY	WA		11/20/2020		363,077		(735)			(735)		1,263	1,263			
100049698	INDIANAPOLIS	IN		11/20/2020		87,551		(289)			(289)		96	96			
100049710	TRUMBULL	CT		11/20/2020		332,776		(509)			(509)		965	965			
100049728	BOLINGBROOK	IL		11/20/2020		146,981		662			662		520	520			
100049729	PLAINFIELD	NJ		11/20/2020		275,976		(388)			(388)		642	642			
100049736	CHICAGO	IL		11/20/2020		167,536		(161)			(161)		2,552	2,552			
100049739	TARZANA	CA		11/20/2020		283,216		(539)			(539)		951	951			
100049746	COVINA	CA		11/20/2020		192,393		(583)			(583)		562	562			
100049747	GARDENA	CA		11/20/2020		338,794		(324)			(324)		1,543	1,543			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049748	GARDEN GROVE	CA		11/20/2020		279,893		(758)			(758)		987	987			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		336,955		(794)			(794)		1,744	1,744			
100049789	RIO RANCHO	NM		11/20/2020		138,760		(254)			(254)		565	565			
100049805	COTTAGE GROVE	OR		11/20/2020		173,788		(565)			(565)		671	671			
100049812	LYNWOOD	CA		11/20/2020		328,176		(856)			(856)		1,096	1,096			
100049813	EVERETT	WA		11/20/2020		185,144		(317)			(317)		422	422			
100049819	ROSELLE	NJ		11/20/2020		208,332		(343)			(343)		787	787			
100049824	RICHTON PARK	IL		11/20/2020		84,128		(108)			(108)		318	318			
100049826	RIVERSIDE	CA		11/20/2020		294,243		(318)			(318)		1,128	1,128			
100049829	MIAMI	FL		11/20/2020		124,216		(381)			(381)		330	330			
100049830	HOLLYWOOD	FL		11/20/2020		90,614		(331)			(331)		1,017	1,017			
100049836	LEESVILLE	SC		11/20/2020		89,804		(650)			(650)		771	771			
100049841	MIAMI	FL		11/20/2020		178,855		(424)			(424)		700	700			
100049854	HIGHLAND	CA		11/20/2020		131,543		(103)			(103)		1,609	1,609			
100049870	WHARTON	NJ		11/20/2020		205,004		(580)			(580)		922	922			
100049871	ELGIN	IL		11/20/2020		275,034		399			399		771	771			
100049878	FILLMORE	CA		11/20/2020		392,673		(637)			(637)		1,256	1,256			
100049883	MOUNT VERNON	WA		11/20/2020		243,049		(459)			(459)		844	844			
100049887	MELROSE PARK	IL		11/20/2020		176,174		(503)			(503)		695	695			
100049891	BONNEY LAKE	WA		11/20/2020		263,305		(373)			(373)		785	785			
100049892	VALPARAISO	IN		11/20/2020		133,463		(328)			(328)		1,438	1,438			
100049899	FEDERAL WAY	WA		11/20/2020		198,483		(354)			(354)		2,474	2,474			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		160,465		(537)			(537)		748	748			
100049910	AUSTIN	TX		11/20/2020		133,698		(375)			(375)		563	563			
100049913	MONTCLAIR	CA		11/20/2020		357,680		(495)			(495)		1,292	1,292			
100049914	STATEN ISLAND	NY		11/20/2020		322,468		(588)			(588)		1,390	1,390			
100049918	BALTIMORE	MD		11/20/2020		131,370		(93)			(93)		556	556			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		55,473		(252)			(252)		219	219			
100049932	HILLSIDE	NJ		11/20/2020		284,563		885			885		894	894			
100049936	BOTHELL	WA		11/20/2020		197,216		(461)			(461)		505	505			
100049942	PALOS HEIGHTS	IL		11/20/2020		230,996		(576)			(576)		834	834			
100049953	LESLIE	MO		11/20/2020		333,129		(607)			(607)		768	768			
100049966	BROOKLYN	NY		11/20/2020		406,840		(632)			(632)		1,133	1,133			
100049968	TULSA	OK		11/20/2020		197,599		(284)			(284)		488	488			
100049972	CHESAPEAKE BEACH	MD		11/20/2020		194,613		(184)			(184)		2,850	2,850			
100049979	OWOSSO	MI		11/20/2020		86,203		(76)			(76)		291	291			
100049989	STONE MOUNTAIN	GA		11/20/2020		131,368		(218)			(218)		289	289			
100049999	HOFFMAN ESTATES	IL		11/20/2020		283,678		(205)			(205)		1,028	1,028			
100050001	CHESTER	VA		11/20/2020		283,353		(419)			(419)		3,857	3,857			
100050005	WATERVILLE	OH		11/20/2020		165,820		(112)			(112)		575	575			
100050008	CULPEPPER	VA		11/20/2020		98,395		(292)			(292)		241	241			
100050013	CHICAGO	IL		11/20/2020		212,760		(498)			(498)		508	508			
100050019	ROCKVILLE	MD		11/20/2020		93,243		(137)			(137)		3,119	3,119			
100050023	ELKTON	MD		11/20/2020		61,292		(185)			(185)		3,851	3,851			
100050026	NEW ORLEANS	LA		11/20/2020		124,780		(60)			(60)		443	443			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		168,008		(511)			(511)		1,160	1,160			
100050033	PARRISH	FL		11/20/2020		305,516		(352)			(352)		718	718			
100050035	CALIFORNIA CITY	CA		11/20/2020		56,018		(173)			(173)		262	262			
100050036	CINCINNATI	OH		11/20/2020		130,189		(57)			(57)		439	439			
100050037	BANNING	CA		11/20/2020		157,855		(182)			(182)		509	509			
100050046	WILMINGTON	NC		11/20/2020		212,076		(478)			(478)		2,223	2,223			
100050058	ROCHESTER	NY		11/20/2020		35,100		(5)			(5)		1,309	1,309			
100050064	CROFTON	MD		11/20/2020		245,826		(223)			(223)		891	891			
100050067	DELAND	FL		11/20/2020		109,838		(154)			(154)		272	272			
100050092	WASHINGTON	DC		11/20/2020		328,517		(223)			(223)		1,151	1,151			
100050095	COLUMBIANA	AL		11/20/2020		18,008		(269)			(269)		1,000	1,000			
100050104	BIRMINGHAM	AL		11/20/2020		83,423		(6)			(6)		252	252			
100050141	DAYTON	OH		11/20/2020		86,585		(603)			(603)		560	560			
100050155	OLD FORGE	PA		11/20/2020		82,188		(599)			(599)		1,066	1,066			
100050165	CINCINNATI	OH		11/20/2020		97,981		(371)			(371)		1,060	1,060			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050176	LAWRENCEVILLE	GA		11/20/2020		123,471		(322)			(322)		1,782	1,782			
100050187	PORT CHARLOTTE	FL		11/20/2020		233,170		(497)			(497)		948	948			
100050189	BRISTOL	CT		11/20/2020		187,080		(1,391)			(1,391)		1,784	1,784			
100050192	BAY SHORE	NY		11/20/2020		261,517		(752)			(752)		2,814	2,814			
100050195	MURFREESBORO	TN		11/20/2020		151,206		(610)			(610)		273	273			
100050197	CORTLAND	OH		11/20/2020		102,802		(176)			(176)		363	363			
100050198	BOSSIER CITY	LA		11/20/2020		71,283		(237)			(237)		96	96			
100050201	LAKE VILLA	IL		11/20/2020		104,889		(104)			(104)		601	601			
100050210	BISHOP	CA		11/20/2020		236,623		(383)			(383)		753	753			
100050212	BROKEN ARROW	OK		11/20/2020		62,432		(105)			(105)		371	371			
100050214	SLIDELL	LA		11/20/2020		118,982		(240)			(240)		419	419			
100050220	SPARKS	NV		11/20/2020		147,427		(238)			(238)		808	808			
100050223	LYNNWOOD	WA		11/20/2020		270,635		(620)			(620)		1,126	1,126			
100050224	MIAMI	FL		11/20/2020		116,009		(594)			(594)		1,314	1,314			
100050226	NOTTINGHAM	PA		11/20/2020		82,519		(1,081)			(1,081)		1,442	1,442			
100050228	VENETA	OR		11/20/2020		157,070		(1,205)			(1,205)		1,309	1,309			
100050235	BURGAW	NC		11/20/2020		95,802		(78)			(78)		334	334			
100050236	NEWBURGH	NY		11/20/2020		109,754		(318)			(318)		466	466			
100050241	CHICOPEE	MA		11/20/2020		168,196		(367)			(367)		505	505			
100050249	STONE MOUNTAIN	GA		11/20/2020		90,613		(477)			(477)		1,309	1,309			
100050252	FALL RIVER	MA		11/20/2020		116,462		(92)			(92)		581	581			
100050253	FORT LAUDERDALE	FL		11/20/2020		84,141		(347)			(347)		450	450			
100050254	TUCSON	AZ		11/20/2020		81,516		228			228		319	319			
100050258	CINCINNATI	OH		11/20/2020		69,790		(260)			(260)		785	785			
100050263	PACIFIC JUNCTION	IA		11/20/2020		71,999		(272)			(272)		1,563	1,563			
100050265	CAPE CORAL	FL		11/20/2020		121,089		(195)			(195)		4,289	4,289			
100050274	MIAMI	FL		11/20/2020		286,809		(321)			(321)		1,266	1,266			
100050276	XENIA	OH		11/20/2020		145,508		(103)			(103)		505	505			
100050286	CENTREVILLE	VA		11/20/2020		500,824		(773)			(773)		1,791	1,791			
100050291	SAN BERNARDINO	CA		11/20/2020		167,247		(537)			(537)		1,603	1,603			
100050294	MARYVILLE	TN		11/20/2020		93,134		(1,056)			(1,056)		537	537			
100050295	LEESBURG	FL		11/20/2020		152,826		(333)			(333)		611	611			
100050298	HOWELL	NJ		11/20/2020		360,236		(853)			(853)		1,632	1,632			
100050308	HILLSBOROUGH	NJ		11/20/2020		173,907		(170)			(170)		1,093	1,093			
100050310	ROOSEVELT	NY		11/20/2020		198,704		(496)			(496)		1,721	1,721			
100050311	SYLMAR	CA		11/20/2020		341,659		(662)			(662)		2,501	2,501			
100050321	TAMPA	FL		11/20/2020		217,929		294			294		653	653			
100050323	PHOENIX	AZ		11/20/2020		110,315		(442)			(442)		571	571			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		166,651		(285)			(285)		1,287	1,287			
100050330	DAVENPORT	FL		11/20/2020		151,161		(353)			(353)		895	895			
100050332	HIALEAH	FL		11/20/2020		211,007		(370)			(370)		811	811			
100050334	TUCSON	AZ		11/20/2020		106,475		(143)			(143)		280	280			
100050337	FLORAL PARK	NY		11/20/2020		462,551		(85)			(85)		1,698	1,698			
100050338	FORT LAUDERDALE	FL		11/20/2020		188,748		(279)			(279)		522	522			
100050339	ROTONDA WEST	FL		11/20/2020		132,217		(1)			(1)		2,081	2,081			
100050340	BRIDGEPORT	CT		11/20/2020		201,693		(297)			(297)		1,473	1,473			
100050346	FELTON	DE		11/20/2020		58,144		(86)			(86)		1,814	1,814			
100050363	CHESTERFIELD	NH		11/20/2020		159,451		(292)			(292)		1,148	1,148			
100050375	HUNTINGTON PARK	CA		11/20/2020		340,657		944			944		1,032	1,032			
100050387	WEST HILLS	CA		01/20/2021		638,813		56			56		3,010	3,010			
100050674	GREATER LONDON	GBR		03/02/2021		292,184							3	3	(396)		(396)
100050711	SOUTH WEST	GBR		03/02/2021		393,670							187,925	187,925	(26,122)		(26,122)
100053346	POMFRET CENTER	CT		03/23/2021		411,739		(285)			(285)		3,341	3,341			
100053347	ENID	OK		03/23/2021		208,127		(1,917)			(1,917)		909	909			
100053349	LAKE FOREST	CA		03/23/2021		358,499		(467)			(467)		763	763			
100053350	BROCKTON	MA		03/23/2021		207,553		(915)			(915)		1,784	1,784			
100053352	ORO VALLEY	AZ		03/23/2021		253,606		(371)			(371)		7,089	7,089			
100053354	CHESTERFIELD	VA		03/23/2021		242,250		(284)			(284)		1,127	1,127			
100053355	INMAN	SC		03/23/2021		165,728		(1,150)			(1,150)		312	312			
100053356	ARLETA	CA		03/23/2021		320,859		(337)			(337)		4,033	4,033			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053358	KERNERSVILLE	NC		03/23/2021		94,796		(298)			(298)		68	68			
100053360	VAN NUYS	CA		03/23/2021		312,665		(392)			(392)		1,963	1,963			
100053361	KINGSTON	WA		03/23/2021		478,668		(693)			(693)		1,002	1,002			
100053363	MESA	AZ		03/23/2021		358,026		(373)			(373)		3,545	3,545			
100053366	SINKS GROVE	WV		03/23/2021		58,121		28			28		1,156	1,156			
100053369	WEST DEPTFORD	NJ		03/23/2021		64,643		45			45		965	965			
100053370	PHILADELPHIA	PA		03/23/2021		60,641		(229)			(229)		465	465			
100053372	NORMAL	IL		03/23/2021		68,584		(11)			(11)		1,511	1,511			
100053374	LAKELAND	FL		03/23/2021		120,907		(371)			(371)		1,289	1,289			
100053377	WHITTIER	CA		03/23/2021		89,996		(13)			(13)		1,348	1,348			
100053378	KOKOMO	IN		03/23/2021		44,549		(289)			(289)		353	353			
100053382	SANTA CRUZ	CA		03/23/2021		355,107		(237)			(237)		4,497	4,497			
100053383	NEPTUNE	NJ		03/23/2021		283,407		(289)			(289)		3,566	3,566			
100053385	TAYLORSVILLE	NC		03/23/2021		80,201		(724)			(724)		981	981			
100053389	BLUE ISLAND	IL		03/23/2021		104,453		(742)			(742)		847	847			
100053390	EVANSVILLE	IN		03/23/2021		52,148		(871)			(871)		791	791			
100053396	CANYON COUNTRY	CA		03/23/2021		319,456		(353)			(353)		4,529	4,529			
100053397	SAN DIEGO	CA		03/23/2021		350,284		(1,061)			(1,061)		2,151	2,151			
100053398	MOUNDSVILLE	WV		03/23/2021		140,460		(904)			(904)		754	754			
100053401	MIAMI	FL		03/23/2021		363,478		(1,494)			(1,494)		2,217	2,217			
100053404	CHICAGO	IL		03/23/2021		189,039		(57)			(57)		2,069	2,069			
100053405	YUMA	AZ		03/23/2021		227,809		2,402			2,402		779	779			
100053406	SAN DIEGO	CA		03/23/2021		185,139		(238)			(238)		1,250	1,250			
100053407	STERLING	VA		03/23/2021		259,998		(1,282)			(1,282)		3,132	3,132			
100053408	WAYNESVILLE	GA		03/23/2021		23,966		(102)			(102)		581	581			
100053411	ARNOLD	MO		03/23/2021		84,946		(574)			(574)		1,941	1,941			
100053414	TACOMA	WA		03/23/2021		257,678		(1,087)			(1,087)		633	633			
100053416	TURTLE LAKE	WI		03/23/2021		176,068		(1,645)			(1,645)		1,253	1,253			
100053419	TUSKEGEE	AL		03/23/2021		26,966		(427)			(427)		639	639			
100053420	RAHWAY	NJ		03/23/2021		119,140		123			123		1,910	1,910			
100053422	MOBILE	AL		03/23/2021		167,967		(409)			(409)		710	710			
100053426	LANSDOWNE	PA		03/23/2021		110,287		104			104		39	39			
100053429	MUSKEGON	MI		03/23/2021		54,432		(179)			(179)		776	776			
100053430	ASHLAND	OR		03/23/2021		304,684		(861)			(861)		1,991	1,991			
100053431	NORMAL	IL		03/23/2021		214,827		(104)			(104)		1,461	1,461			
100053433	LEXINGTON	KY		03/23/2021		183,761		(50)			(50)		1,326	1,326			
100053439	SAN DIEGO	CA		03/23/2021		164,783		(138)			(138)		3,041	3,041			
100053440	PLACERVILLE	CA		03/23/2021		192,929		(176)			(176)		1,373	1,373			
100053441	GRANGER	IN		03/23/2021		65,540		(85)			(85)		1,136	1,136			
100053442	HALIFAX	MA		03/23/2021		268,624		(237)			(237)		1,122	1,122			
100053445	DETROIT	MI		03/23/2021		54,108		40			40		741	741			
100053448	GALENA PARK	TX		03/23/2021		56,769		(27)			(27)		1,460	1,460			
100053449	HOWELL	MI		03/23/2021		133,642		(1,217)			(1,217)		1,823	1,823			
100053453	FRIES	VA		03/23/2021		74,442		(66)			(66)		104	104			
100053456	BECKLEY	WV		03/23/2021		33,719		42			42		209	209			
100053458	HENRYETTA	OK		03/23/2021		28,372		(211)			(211)		537	537			
100053461	MYRTLE BEACH	SC		03/23/2021		105,377		(157)			(157)		618	618			
100053465	PHILADELPHIA	PA		03/23/2021		71,404		739			739		165	165			
100053469	SOMERS POINT	NJ		03/23/2021		157,473		(694)			(694)		1,323	1,323			
100053473	CASTLETON	NY		03/23/2021		206,993		2,265			2,265		1,077	1,077			
100053474	APPLING	GA		03/23/2021		212,767		(237)			(237)		679	679			
100053475	SMYRNA	DE		03/23/2021		86,798		(249)			(249)		165	165			
100053477	RUTLEDGE	GA		03/23/2021		135,778		168			168		800	800			
100053479	ROSHARON	TX		03/23/2021		367,198		(249)			(249)		853	853			
100053484	LAKELAND	FL		03/23/2021		82,832		(79)			(79)		81	81			
100053494	ISELIN	NJ		03/23/2021		147,972		(151)			(151)		646	646			
100053495	HAWTHORNE	CA		03/23/2021		521,830		(1,411)			(1,411)		1,291	1,291			
100053497	LANSDOWNE	PA		03/23/2021		112,557		(271)			(271)		1,319	1,319			
100053500	THOMASVILLE	GA		03/23/2021		125,621		(192)			(192)		212	212			
100053501	PAOLA	KS		03/23/2021		94,338		(826)			(826)		1,665	1,665			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053503	CEDAR HILL	MO		03/23/2021		70,842		(306)			(306)		877	877			
100053504	ROCKY MOUNT	NC		03/23/2021		120,399		(143)			(143)		334	334			
100053509	AKRON	OH		03/23/2021		65,604		(116)			(116)		132	132			
100053511	BENSALEM	PA		03/23/2021		149,999		(568)			(568)		1,128	1,128			
100053515	RENSSELAER	IN		03/23/2021		53,142		(124)			(124)		54	54			
100053518	BIGGS	CA		03/23/2021		215,351		(795)			(795)		3,153	3,153			
100053519	GARY	IN		03/23/2021		100,250		(231)			(231)		80	80			
100053521	DEPAUW	IN		03/23/2021		65,304		(145)			(145)		59	59			
100053523	CEDAR RAPIDS	IA		03/23/2021		130,045		(414)			(414)		486	486			
100053524	MIAMI	FL		03/23/2021		245,851		(527)			(527)		1,487	1,487			
100053525	CRESCO	PA		03/23/2021		146,167		163			163		2,169	2,169			
100053526	NEWVILLE	PA		03/23/2021		78,108		(298)			(298)		1,296	1,296			
100053527	RIDLEY PARK	PA		03/23/2021		203,994		(664)			(664)		1,322	1,322			
100053529	CONNELLY SPG	NC		03/23/2021		152,019		(1,207)			(1,207)		845	845			
100053535	NEWPORT NEWS	VA		03/23/2021		66,807		(669)			(669)		342	342			
100053536	STAMFORD	CT		03/23/2021		353,627		(368)			(368)		1,133	1,133			
100053537	ALBANY	GA		03/23/2021		70,205		(537)			(537)		603	603			
100053538	WINSTON SALEM	NC		03/23/2021		106,233		(786)			(786)		1,062	1,062			
100053542	MARION	OH		03/23/2021		84,839		1,967			1,967		65	65			
100053543	GREENSBORO	NC		03/23/2021		178,821		(688)			(688)		554	554			
100053546	RICHTON PARK	IL		03/23/2021		312,732		2,144			2,144		1,204	1,204			
100053548	PEARCY	AR		03/23/2021		213,707		1,970			1,970		455	455			
100053550	GREENVILLE	NC		03/23/2021		102,935		(568)			(568)		385	385			
100053552	VASS	NC		03/23/2021		152,697		(295)			(295)		505	505			
100053555	SAN ANTONIO	TX		03/23/2021		119,826		(64)			(64)		221	221			
100053556	ROANOKE	VA		03/23/2021		73,392		(174)			(174)		521	521			
100053558	CANUTILLO	TX		03/23/2021		134,943		(178)			(178)		1,664	1,664			
100053559	POST FALLS	ID		03/23/2021		198,849		(119)			(119)		642	642			
100053560	HATFIELD	PA		03/23/2021		167,871		(413)			(413)		2,101	2,101			
100053565	ANCHORAGE	AK		03/23/2021		69,854		(116)			(116)		99	99			
100053566	LINCOLN	NE		03/23/2021		51,390		(117)			(117)		47	47			
100053568	AYNOR	SC		03/23/2021		273,451		(535)			(535)		606	606			
100053569	WHITING	IN		03/23/2021		119,239		(115)			(115)		316	316			
100053570	RIALTO	CA		03/23/2021		263,001		(514)			(514)		699	699			
100053571	GAFFNEY	SC		03/23/2021		51,922		(29)			(29)		143	143			
100053573	WAYNE	NJ		03/23/2021		414,920		(426)			(426)		2,531	2,531			
100053574	BRIDGEVILLE	PA		03/23/2021		123,956		(375)			(375)		1,658	1,658			
100053575	EL PASO	TX		03/23/2021		118,723		(285)			(285)		198	198			
100053577	SOMERSET	NJ		03/23/2021		237,661		(192)			(192)		708	708			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		296,001		(216)			(216)		3,141	3,141			
100053585	LEAGUE CITY	TX		03/23/2021		100,244		(74)			(74)		1,412	1,412			
100053587	FINLAYSON	MN		03/23/2021		117,607		(260)			(260)		204	204			
100053588	BROOKLYN	NY		03/23/2021		144,713		(352)			(352)		2,605	2,605			
100053589	SHOREHAM	NY		03/23/2021		518,685		(754)			(754)		1,245	1,245			
100053593	CUMMING	GA		03/23/2021		143,460		(165)			(165)		937	937			
100053594	TEMPE	AZ		03/23/2021		100,887		(130)			(130)		654	654			
100053596	YORBA LINDA	CA		03/23/2021		499,014		(461)			(461)		2,114	2,114			
100053597	STANHOPE	NJ		03/23/2021		162,725		(195)			(195)		1,692	1,692			
100053598	KANSAS CITY	KS		03/23/2021		79,895		(576)			(576)		741	741			
100053603	HENDERSON	NV		03/23/2021		212,082		(395)			(395)		2,844	2,844			
100053605	RALEIGH	NC		03/23/2021		88,530		(128)			(128)		309	309			
100053607	HENDERSON	NV		03/23/2021		122,624		(294)			(294)		202	202			
100053610	BAYONNE	NJ		03/23/2021		401,281		(711)			(711)		1,066	1,066			
100053612	BUFFALO	NY		03/23/2021		111,405		(85)			(85)		389	389			
100053614	ELMORE	OH		03/23/2021		69,994		(1,211)			(1,211)		1,551	1,551			
100053615	PAINESVILLE	OH		03/23/2021		166,809		629			629		493	493			
100053616	NEW HAVEN	IN		03/23/2021		61,068		(166)			(166)		87	87			
100053617	WHITE OAK	PA		03/23/2021		54,850		102			102		529	529			
100053618	EAST STROUDSBURG	PA		03/23/2021		161,123		(90)			(90)		471	471			
100053622	TOLEDO	OH		03/23/2021		49,371		(477)			(477)		1,009	1,009			

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100053623	CLEVELAND	OK		03/23/2021		129,286		473			473		266	266			
100053627	BLOOMFIELD	NJ		03/23/2021		288,547		398			398		906	906			
100053630	WILMINGTON	DE		03/23/2021		71,533		(585)			(585)		685	685			
100053632	HIGH POINT	NC		03/23/2021		64,333		(624)			(624)		203	203			
100053638	SAINT LOUIS	MO		03/23/2021		30,607		(201)			(201)		423	423			
100053640	PHILADELPHIA	PA		03/23/2021		130,549		(320)			(320)		274	274			
100053642	CLEVELAND	OH		03/23/2021		90,264		(220)			(220)		124	124			
100053645	SCOTT	AR		03/23/2021		154,776		3			3		421	421			
100053646	OMAHA	NE		03/23/2021		10,426		(147)			(147)		1,055	1,055			
100053647	WESTWEGO	LA		03/23/2021		90,193		(469)			(469)		2,263	2,263			
100053650	ASHEBORO	NC		03/23/2021		105,666		1,458			1,458		379	379			
100053653	BROWNSBURG	IN		03/23/2021		69,874		(157)			(157)		332	332			
100053654	GRAND JUNCTION	CO		03/23/2021		387,830		(496)			(496)		1,105	1,105			
100053659	GREENVILLE	SC		03/23/2021		107,321		(627)			(627)		927	927			
100053660	VANCEBORO	NC		03/23/2021		140,703		(211)			(211)		430	430			
100053661	HEBER	CA		03/23/2021		295,418		(360)			(360)		710	710			
100053662	SAINT LOUIS	MO		03/23/2021		137,033		(200)			(200)		404	404			
100053663	TAKOMA PARK	MD		03/23/2021		286,611		(302)			(302)		1,608	1,608			
100053664	ADDISON	IL		03/23/2021		124,522		(186)			(186)		650	650			
100053665	HURRICANE	UT		03/23/2021		322,686		(655)			(655)		1,203	1,203			
100053666	STONINGTON	CT		03/23/2021		290,423		(583)			(583)		947	947			
100053667	FORT LAUDERDALE	FL		03/23/2021		274,459		(382)			(382)		990	990			
100053668	RAPID CITY	SD		03/23/2021		138,599		(597)			(597)		1,373	1,373			
100053669	HYDE PARK	MA		03/23/2021		183,629		(353)			(353)		700	700			
100053670	SALEM	OR		03/23/2021		214,105		(233)			(233)		540	540			
100053671	FAR ROCKAWAY	NY		03/23/2021		416,323		(117)			(117)		1,015	1,015			
100053674	ADRIAN	MI		03/23/2021		72,976		(167)			(167)		241	241			
100053676	FORT LAUDERDALE	FL		03/23/2021		176,578		(476)			(476)		1,914	1,914			
100053678	PITTSBURG	KS		03/23/2021		107,069		(256)			(256)		271	271			
100053681	HOLLYWOOD	FL		03/23/2021		143,980		(130)			(130)		1,929	1,929			
100053683	LA GRANGE	IL		03/23/2021		224,661		(475)			(475)		1,785	1,785			
100053685	DENHAM SPRINGS	LA		03/23/2021		100,599		(105)			(105)		348	348			
100053686	LONG BEACH	CA		03/23/2021		650,828		(1,658)			(1,658)		1,954	1,954			
100053687	MCALLEN	TX		03/23/2021		87,382		(155)			(155)		77	77			
100053689	LAURELTON	NY		03/23/2021		411,169		(748)			(748)		630	630			
100053690	MEMPHIS	TN		03/23/2021		46,200		(1,066)			(1,066)		5,870	5,870			
100053691	CONNELLSVILLE	PA		03/23/2021		27,619		175			175		782	782			
100053696	SAINT LOUIS	MO		03/23/2021		91,051		(98)			(98)		540	540			
100053698	PHILADELPHIA	PA		03/23/2021		128,930		(234)			(234)		446	446			
100053699	CLEVELAND	OH		03/23/2021		32,093		48			48		315	315			
100053701	DETROIT	MI		03/23/2021		44,853		(288)			(288)		142	142			
100053702	LOUISVILLE	KY		03/23/2021		85,379		(238)			(238)		252	252			
100053704	ROCHESTER	NY		03/23/2021		50,158		(103)			(103)		74	74			
100053705	JACKSONVILLE	FL		03/23/2021		100,884		576			576		431	431			
100053707	EAST PEORIA	IL		03/23/2021		30,270		(29)			(29)		616	616			
100053708	KEENE	TX		03/23/2021		66,444		(624)			(624)		138	138			
100053709	CARLISLE	OH		03/23/2021		166,067		907			907		479	479			
100053712	FINDLAY	OH		03/23/2021		63,831		545			545		144	144			
100053714	POESTENKILL	NY		03/23/2021		203,437		(683)			(683)		184	184			
100053715	EAST SAINT LOUIS	IL		03/23/2021		30,273		49			49		204	204			
100053719	WALNUT	CA		03/23/2021		351,913		(604)			(604)		3,868	3,868			
100053722	MIDLOTHIAN	TX		03/23/2021		331,896		(200)			(200)		1,043	1,043			
100053726	MISSOULA	MT		03/23/2021		423,159		(919)			(919)		1,485	1,485			
100053728	REHOBOTH	MA		03/23/2021		271,609		(361)			(361)		2,024	2,024			
100053730	MARTHASVILLE	MO		03/23/2021		270,663		(206)			(206)		840	840			
100053731	BOWIE	MD		03/23/2021		320,415		(360)			(360)		2,629	2,629			
100053732	JAMESTOWN	NC		03/23/2021		211,819		(231)			(231)		683	683			
100053735	ASHEVILLE	NC		03/23/2021		371,666		(754)			(754)		1,296	1,296			
100053736	KEENE	NH		03/23/2021		119,367		(181)			(181)		134	134			
100053737	STATEN ISLAND	NY		03/23/2021		210,818		(312)			(312)		473	473			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053741	SARATOGA SPRINGS	NY		03/23/2021		403,925		(856)			(856)		1,094	1,094			
100053742	MADRID	IA		03/23/2021		139,251		(183)			(183)		361	361			
100053744	WYOMING	MN		03/23/2021		203,546		(295)			(295)		540	540			
100053746	O FALLON	MO		03/23/2021		185,548		(232)			(232)		699	699			
100053747	CHULA VISTA	CA		03/23/2021		366,464		(413)			(413)		899	899			
100053752	PASADENA	TX		03/23/2021		50,607		(347)			(347)		715	715			
100053757	SCOTTSVILLE	KY		03/23/2021		55,592		(95)			(95)		249	249			
100053760	TURTLE LAKE	WI		03/23/2021		61,498		(46)			(46)		373	373			
100053763	CANTON	GA		03/23/2021		205,878		(297)			(297)		873	873			
100053765	BUFORD	GA		03/23/2021		144,822		(288)			(288)		665	665			
100053768	POTTSVILLE	PA		03/23/2021		53,055		(123)			(123)		56	56			
100053769	EASTON	PA		03/23/2021		251,017		(215)			(215)		859	859			
100053770	LANCASTER	CA		03/23/2021		289,619		(753)			(753)		857	857			
100053771	CHATTANOOGA	TN		03/23/2021		89,614		(331)			(331)		883	883			
100053772	INDIANAPOLIS	IN		03/23/2021		30,187		(111)			(111)		62	62			
100053775	CHICAGO	IL		03/23/2021		39,845		(854)			(854)		303	303			
100053776	CARLISLE	PA		03/23/2021		110,248		(190)			(190)		147	147			
100053777	HANFORD	CA		03/23/2021		286,320		(836)			(836)		(16)	(16)			
100053779	BELPRE	OH		03/23/2021		115,855		357			357		88	88			
100053781	WAYNE	NJ		03/23/2021		347,094		(314)			(314)		1,135	1,135			
100053782	DUNDALK	MD		03/23/2021		266,109		(119)			(119)		1,623	1,623			
100053784	SAINT LOUIS	MO		03/23/2021		125,218		(1,021)			(1,021)		393	393			
100053785	GLOCESTER	RI		03/23/2021		268,495		(255)			(255)		850	850			
100053786	KILLEEN	TX		03/23/2021		68,417		31			31		23	23			
100053788	OMAHA	NE		03/23/2021		68,436		(217)			(217)		554	554			
100053790	ABERDEEN	SD		03/23/2021		100,825		344			344		99	99			
100053792	CAMP HILL	AL		03/23/2021		48,607		(625)			(625)		799	799			
100053794	ROSWELL	NM		03/23/2021		47,513		(334)			(334)		92	92			
100053795	MATTAPONI	VA		03/23/2021		241,168		4,280			4,280		319	319			
100053796	TOPEKA	KS		03/23/2021		47,770		226			226		268	268			
100053801	LAREDO	TX		03/23/2021		42,516		243			243		267	267			
100053802	BRANDON	FL		03/23/2021		444,977		(617)			(617)		1,533	1,533			
100053813	PARKVILLE	MD		03/23/2021		210,448		(471)			(471)		572	572			
100053814	HARRISBURG	PA		03/23/2021		50,559		(123)			(123)		1,359	1,359			
100053815	HESPERIA	CA		03/23/2021		154,508		(163)			(163)		1,104	1,104			
100053816	WYNNE	AR		03/23/2021		133,777		(495)			(495)		1,456	1,456			
100053818	GREENVILLE	SC		03/23/2021		72,417		(127)			(127)		353	353			
100053820	LILBURN	GA		03/23/2021		198,414		(373)			(373)		494	494			
100053821	FLORENCE	AL		03/23/2021		63,373		(88)			(88)		203	203			
100053828	LONE JACK	MO		03/23/2021		103,004		(256)			(256)		316	316			
100053829	SPRINGFIELD	OH		03/23/2021		86,346		(200)			(200)		265	265			
100053830	PADEN	OK		03/23/2021		84,448		(191)			(191)		194	194			
100053834	LAMBERTVILLE	MI		03/23/2021		130,254		(307)			(307)		613	613			
100053835	BROOKLYN	NY		03/23/2021		270,150		(477)			(477)		902	902			
100053839	DALTON	GA		03/23/2021		76,179		(108)			(108)		579	579			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		188,531		(389)			(389)		852	852			
100053843	MIAMI	FL		03/23/2021		167,074		(196)			(196)		590	590			
100053847	TEMPLETON	MA		03/23/2021		124,694		(238)			(238)		423	423			
100053851	BIRMINGHAM	AL		03/23/2021		64,012		35			35		88	88			
100053853	ROCHESTER	NY		03/23/2021		211,381		(1,407)			(1,407)		1,763	1,763			
100053854	BELLINGTON	WV		03/23/2021		5,017		(20)			(20)		1,878	1,878			
100053855	BIG LAKE	MN		03/23/2021		212,795		510			510		563	563			
100053859	DENTON	MD		03/23/2021		179,666		(380)			(380)		588	588			
100053864	SAN ANTONIO	NM		03/23/2021		139,355		(169)			(169)		392	392			
100053866	WAUKEGAN	IL		03/23/2021		74,977		309			309		149	149			
100053869	NORWALK	CA		03/23/2021		389,257		(1,425)			(1,425)		1,349	1,349			
100053873	SANTA ROSA	CA		03/23/2021		254,047		(200)			(200)		855	855			
100053876	FLINT	MI		03/23/2021		53,211		(83)			(83)		317	317			
100053877	MARSTONS MILLS	MA		03/23/2021		404,801		(432)			(432)		1,376	1,376			
100053878	MOBILE	AL		03/23/2021		72,307		87			87		222	222			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053880	LORTON	VA		03/23/2021		279,517		(401)			(401)		776	776			
100053882	PISCATAWAY	NJ		03/23/2021		259,470		1,495			1,495		883	883			
100053884	RAINIER	WA		03/23/2021		364,257		(832)			(832)		1,156	1,156			
100053885	WAHIAWA	HI		03/23/2021		266,660		(481)			(481)		2,747	2,747			
100053887	STATEN ISLAND	NY		03/23/2021		297,896		(554)			(554)		730	730			
100053889	LAUREL	MD		03/23/2021		279,798		(435)			(435)		1,134	1,134			
100053890	PINSON	AL		03/23/2021		137,486		(175)			(175)		305	305			
100053895	HALLANDALE BEACH	FL		03/23/2021		179,816		(151)			(151)		1,634	1,634			
100053897	CHARLOTTE	NC		03/23/2021		170,708		(470)			(470)		312	312			
100053899	FLUSHING	NY		03/23/2021		211,614		(1,062)			(1,062)		2,890	2,890			
100053901	MILWAUKEE	WI		03/23/2021		155,813		(235)			(235)		379	379			
100053902	HYATTSVILLE	MD		03/23/2021		94,282		(180)			(180)		1,140	1,140			
100053905	NEW HAVEN	CT		03/23/2021		131,082		(336)			(336)		277	277			
100053906	MANITOWOC	WI		03/23/2021		99,411		(160)			(160)		125	125			
100053907	COUPON	PA		03/23/2021		89,468		(711)			(711)		680	680			
100053909	CONCORD	NC		03/23/2021		117,428		(122)			(122)		343	343			
100053910	SPRING HILL	FL		03/23/2021		84,646		(311)			(311)		856	856			
100053912	CHINO	CA		03/23/2021		204,847		(354)			(354)		481	481			
100053913	SHARPSVILLE	PA		03/23/2021		102,299		(241)			(241)		706	706			
100053914	MENOMONEE FALLS	WI		03/23/2021		204,652		(212)			(212)		595	595			
100053915	STREAMWOOD	IL		03/23/2021		207,802		(355)			(355)		1,111	1,111			
100053917	DELANO	CA		03/23/2021		156,741		(314)			(314)		410	410			
100053918	INGLESIDE	IL		03/23/2021		125,748		(198)			(198)		1,007	1,007			
100053919	NEW ORLEANS	LA		03/23/2021		139,195		(391)			(391)		319	319			
100053921	PONTIAC	MI		03/23/2021		96,196		33			33		26	26			
100053927	BENTLEYVILLE	PA		03/23/2021		77,680		(405)			(405)		475	475			
100053928	ALLENTOWN	PA		03/23/2021		74,528		(897)			(897)		589	589			
100053933	LANSFORD	PA		03/23/2021		48,408		(84)			(84)		63	63			
100053934	HIGH POINT	NC		03/23/2021		25,565		(27)			(27)		332	332			
100053935	LOUISBURG	NC		03/23/2021		137,491		2,702			2,702		978	978			
100053936	TALLAHASSEE	FL		03/23/2021		116,563		(429)			(429)		471	471			
100053938	DETROIT	MI		03/23/2021		28,618		(4)			(4)		95	95			
100053940	BROOKLYN	NY		03/23/2021		466,522		(681)			(681)		2,818	2,818			
100053942	BROOKPORT	IL		03/23/2021		51,672		201			201		283	283			
100053943	PRINCESS ANNE	MD		03/23/2021		98,252		(117)			(117)		64	64			
100053947	LAUDERHILL	FL		03/23/2021		207,041		(192)			(192)		680	680			
100053949	REPUBLIC	MO		03/23/2021		75,779		(48)			(48)		728	728			
100053950	CLOVIS	CA		03/23/2021		100,697		621			621		402	402			
100053951	FAIRBURN	GA		03/23/2021		85,153		(198)			(198)		810	810			
100053954	CRANFORD	NJ		03/23/2021		325,949		(544)			(544)		2,504	2,504			
100053955	WEST ORANGE	NJ		03/23/2021		215,342		(615)			(615)		1,758	1,758			
100053956	PASADENA	TX		03/23/2021		83,883		(72)			(72)		319	319			
100053958	GALLOWAY	NJ		03/23/2021		172,505		(692)			(692)		1,415	1,415			
100053960	ARLINGTON	VA		03/23/2021		209,682		(425)			(425)		871	871			
100053961	CHICAGO	IL		03/23/2021		180,002		(156)			(156)		509	509			
100053962	SELMER	TN		03/23/2021		141,436		(167)			(167)		415	415			
100053963	CHARLOTTE	NC		03/23/2021		20,695		(103)			(103)		3,368	3,368			
100053964	JACKSONVILLE	FL		03/23/2021		72,713		(128)			(128)		47	47			
100053965	FLORENCE	SC		03/23/2021		81,689		(174)			(174)		285	285			
100053968	ALEXANDRIA	VA		03/23/2021		238,910		(999)			(999)		1,481	1,481			
100053969	OSAGE BEACH	MO		03/23/2021		328,656		(1,271)			(1,271)		1,907	1,907			
100053970	HAMMOND	IN		03/23/2021		78,532		(182)			(182)		884	884			
100053971	WALPOLE	MA		03/23/2021		222,466		(649)			(649)		2,343	2,343			
100053972	WEST PALM BEACH	FL		03/23/2021		105,480		(468)			(468)		1,304	1,304			
100053973	FRANKLIN	IN		03/23/2021		72,551		(546)			(546)		850	850			
100053974	MIAMI	FL		03/23/2021		281,595		604			604		675	675			
100053975	ABBOTTSTOWN	PA		03/23/2021		122,017		(272)			(272)		267	267			
100053977	HOLLY SPRINGS	NC		03/23/2021		144,345		(69)			(69)		520	520			
100053978	CALLICOON	NY		03/23/2021		10,993		(199)			(199)		1,305	1,305			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		257,889		(551)			(551)		824	824			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053980	CLAREMONT	NH		03/23/2021		138,258		(256)			(256)		633	633			
100053981	BOONE	IA		03/23/2021		52,785		(132)			(132)		386	386			
100053982	LINCOLNWOOD	IL		03/23/2021		145,805		(330)			(330)		303	303			
100053984	ANDREWS	SC		03/23/2021		84,047		(172)			(172)		205	205			
100053986	INDIANAPOLIS	IN		03/23/2021		125,075		(139)			(139)		275	275			
100053989	ORLANDO	FL		03/23/2021		118,818		271			271		466	466			
100053990	WARRENTON	VA		03/23/2021		226,679		(253)			(253)		435	435			
100053991	DENHAM SPRINGS	LA		03/23/2021		154,381		(225)			(225)		339	339			
100053993	ROANOKE RAPIDS	NC		03/23/2021		37,012		114			114		816	816			
100053996	PRINCETON	NC		03/23/2021		74,307		(293)			(293)		222	222			
100053997	SANTA MARIA	CA		03/23/2021		141,048		(334)			(334)		549	549			
100053998	WARREN	MI		03/23/2021		168,910		502			502		554	554			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		172,799		(437)			(437)		192	192			
100054000	WOODLAND	CA		03/23/2021		288,375		(807)			(807)		535	535			
100054004	WEST POINT	GA		03/23/2021		64,877		(545)			(545)		190	190			
100054005	GREENSBORO	PA		03/23/2021		55,760		(633)			(633)		330	330			
100054013	COSHOCTON	OH		03/23/2021		42,560		644			644		108	108			
100054017	LAWRENCEVILLE	GA		03/23/2021		98,932		(173)			(173)		870	870			
100054021	SYRACUSE	NY		03/23/2021		125,358		(270)			(270)		858	858			
100054023	FRUITLAND	ID		03/23/2021		75,105		(147)			(147)		88	88			
100054024	HAMDEN	CT		03/23/2021		208,208		(486)			(486)		250	250			
100054028	INGLEWOOD	CA		03/23/2021		351,224		(396)			(396)		957	957			
100054030	IRMO	SC		03/23/2021		56,154		(40)			(40)		181	181			
100054031	PHOENIX	AZ		03/23/2021		248,278		(461)			(461)		764	764			
100054032	CHURCHVILLE	MD		03/23/2021		336,852		(346)			(346)		973	973			
100054037	FRESNO	CA		03/23/2021		267,413		(377)			(377)		2,358	2,358			
100054038	MARIETTA	GA		03/23/2021		191,146		(297)			(297)		601	601			
100054039	RIVERDALE	GA		03/23/2021		122,686		(48)			(48)		296	296			
100054043	SAINT LOUIS	MO		03/23/2021		102,973		(76)			(76)		232	232			
100054044	CAMDENTON	MO		03/23/2021		112,287		(139)			(139)		371	371			
100054048	TEXARKANA	TX		03/23/2021		66,839		(379)			(379)		811	811			
100054053	GREENWOOD	SC		03/23/2021		69,168		(91)			(91)		231	231			
100054054	LAKE WALES	FL		03/23/2021		86,079		(570)			(570)		474	474			
100054055	PINELLAS PARK	FL		03/23/2021		82,380		(76)			(76)		242	242			
100054056	MASTIC	NY		03/23/2021		174,699		(147)			(147)		503	503			
100054057	JASPER	TN		03/23/2021		91,104		(104)			(104)		307	307			
100054060	ELLENWOOD	GA		03/23/2021		162,305		(335)			(335)		488	488			
100054064	BALTIMORE	MD		03/23/2021		93,146		44			44		151	151			
100054065	LOS ANGELES	CA		03/23/2021		301,327		(343)			(343)		696	696			
100054067	BENNETTSVILLE	SC		03/23/2021		58,186		(417)			(417)		906	906			
100054069	WAIPAHU	HI		03/23/2021		307,683		(1,183)			(1,183)		1,467	1,467			
100054074	STRUTHERS	OH		03/23/2021		50,851		34			34		104	104			
100054076	GLADSTONE	VA		03/23/2021		47,483		(1,230)			(1,230)		9,205	9,205			
100054077	SALEM	AL		03/23/2021		102,509		758			758		160	160			
100054081	BALTIMORE	MD		03/23/2021		72,547		765			765		218	218			
100054082	INDIANAPOLIS	IN		03/23/2021		182,897		2,004			2,004		355	355			
100054084	ERIE	PA		03/23/2021		46,016		932			932		389	389			
100054089	DINUBA	CA		03/23/2021		163,452		82			82		615	615			
100054090	WATERVLIET	NY		03/23/2021		97,610		211			211		1,414	1,414			
100054092	CREST HILL	IL		03/23/2021		65,220		14			14		304	304			
100054095	CLIFFWOOD	NJ		03/23/2021		143,853		(301)			(301)		1,003	1,003			
100054096	PORT ORANGE	FL		03/23/2021		193,458		(271)			(271)		558	558			
100054098	JOHNS ISLAND	SC		03/23/2021		307,351		(640)			(640)		1,736	1,736			
100054099	PORT SAINT LUCIE	FL		03/23/2021		254,046		(428)			(428)		437	437			
100054100	BENNINGTON	VT		03/23/2021		139,506		506			506		476	476			
100054101	CHARLOTTE	NC		03/23/2021		150,391		(207)			(207)		640	640			
100054102	HANOVER	PA		03/23/2021		97,447		(188)			(188)		189	189			
100054104	MAYBROOK	NY		03/23/2021		176,847		(208)			(208)		742	742			
100054105	HOLLYWOOD	SC		03/23/2021		163,905		(201)			(201)		3,007	3,007			
100054107	OCEAN VIEW	DE		03/23/2021		259,785		(248)			(248)		716	716			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054108	STATEN ISLAND	NY		03/23/2021		237,588		(505)			(505)		486	486			
100054111	DES PLAINES	IL		03/23/2021		261,225		(167)			(167)		809	809			
100054112	GREENSBORO	NC		03/23/2021		110,940		(164)			(164)		320	320			
100054116	OWATONNA	MN		03/23/2021		83,509		(488)			(488)		899	899			
100054117	LAWRENCEVILLE	GA		03/23/2021		239,857		(467)			(467)		836	836			
100054120	MILLVILLE	NJ		03/23/2021		92,182		(465)			(465)		1,246	1,246			
100054123	MODESTO	CA		03/23/2021		273,104		(469)			(469)		747	747			
100054125	MAPLE VALLEY	WA		03/23/2021		256,169		(320)			(320)		696	696			
100054128	CROSBY	MN		03/23/2021		139,712		(125)			(125)		405	405			
100054133	OAK BLUFFS	MA		03/23/2021		330,249		(1,082)			(1,082)		3,046	3,046			
100054139	CORNELIUS	OR		03/23/2021		167,472		(234)			(234)		2,103	2,103			
100054140	TUCSON	AZ		03/23/2021		167,615		(289)			(289)		513	513			
100054141	FRESNO	CA		03/23/2021		245,046		(280)			(280)		543	543			
100054144	BUCKEYE	AZ		03/23/2021		257,524		(680)			(680)		760	760			
100054146	LAFAYETTE	LA		03/23/2021		92,003		(38)			(38)		290	290			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		226,212		(513)			(513)		406	406			
100054152	ROSSFORD	OH		03/23/2021		73,536		(35)			(35)		235	235			
100054156	BRONX	NY		03/23/2021		351,332		(751)			(751)		2,063	2,063			
100054158	HOUSTON	TX		03/23/2021		149,098		(1,441)			(1,441)		1,630	1,630			
100054160	SADDLE BROOK	NJ		03/23/2021		407,099		4,457			4,457		893	893			
100054161	HILLSBORO	TX		03/23/2021		39,164		(165)			(165)		108	108			
100054165	LIVERMORE	CA		03/23/2021		610,988		(1,351)			(1,351)		3,151	3,151			
100054166	SHERMAN OAKS	CA		03/23/2021		749,178		(336)			(336)		5,613	5,613			
100054167	TOLEDO	OH		03/23/2021		138,465		(19)			(19)		374	374			
100054168	TOLEDO	OH		03/23/2021		36,509		10			10		94	94			
100054172	WESTBURY	NY		03/23/2021		165,053		(909)			(909)		2,402	2,402			
100054173	SAN FRANCISCO	CA		03/23/2021		560,875		597			597		1,772	1,772			
100054174	TRENTON	NJ		03/23/2021		122,791		(357)			(357)		941	941			
100054176	ASHEVILLE	NC		03/23/2021		291,940		(885)			(885)		12,430	12,430			
100054178	DORAVILLE	GA		03/23/2021		122,982		(151)			(151)		643	643			
100054180	CLEVELAND	OH		03/23/2021		52,367		47			47		138	138			
100054182	BRIDGEPORT	CT		03/23/2021		93,703		500			500		5,532	5,532			
100054184	HANCEVILLE	AL		03/23/2021		199,893		(637)			(637)		348	348			
100054186	RANCHO STA MARG	CA		03/23/2021		498,970		(1,025)			(1,025)		1,381	1,381			
100054188	CLOVIS	CA		03/23/2021		240,210		(179)			(179)		972	972			
100054192	CAPE CORAL	FL		03/23/2021		179,463		(257)			(257)		1,293	1,293			
100054193	FREEPORT	TX		03/23/2021		73,955		(150)			(150)		882	882			
100054195	PONCHATOULA	LA		03/23/2021		216,763		(156)			(156)		637	637			
100054198	DETROIT LAKES	MN		03/23/2021		230,765		(218)			(218)		638	638			
100054200	CHICAGO	IL		03/23/2021		246,267		(426)			(426)		762	762			
100054201	COSBY	TN		03/23/2021		112,771		(138)			(138)		193	193			
100054204	MAPLE LAKE	MN		03/23/2021		384,159		(813)			(813)		1,401	1,401			
100054207	RENO	NV		03/23/2021		221,083		(505)			(505)		699	699			
100054208	SIMI VALLEY	CA		03/23/2021		313,176		(343)			(343)		754	754			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		79,171		(55)			(55)		231	231			
100054210	STEWARTSVILLE	NJ		03/23/2021		226,320		(1,001)			(1,001)		2,478	2,478			
100054211	WALDORF	MD		03/23/2021		251,341		(648)			(648)		613	613			
100054214	DALLASTOWN	PA		03/23/2021		159,806		(134)			(134)		438	438			
100054215	LAFAYETTE	LA		03/23/2021		210,485		(255)			(255)		1,298	1,298			
100054218	MCKINNEY	TX		03/23/2021		255,823		(136)			(136)		6,307	6,307			
100054223	NEWTON	NC		03/23/2021		79,260		(114)			(114)		277	277			
100054224	WAUSAU	WI		03/23/2021		72,128		(175)			(175)		141	141			
100054225	NORMAL	IL		03/23/2021		39,068		16			16		274	274			
100054228	LAS VEGAS	NV		03/23/2021		103,654		(104)			(104)		296	296			
100054231	CHARLOTTE	NC		03/23/2021		82,972		(92)			(92)		252	252			
100054232	WATERLOO	IL		03/23/2021		95,537		686			686		444	444			
100054233	SANTA MARIA	CA		03/23/2021		269,633		(984)			(984)		1,255	1,255			
100054234	LAS VEGAS	NV		03/23/2021		70,108		(84)			(84)		203	203			
100054236	NORTH LAS VEGAS	NV		03/23/2021		36,430		(52)			(52)		86	86			
100054237	PARMA	MI		03/23/2021		122,371		(169)			(169)		269	269			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054238	TEWKSBURY	MA		03/23/2021		325,538		(283)			(283)		1,155	1,155			
100054239	BALTIMORE	MD		03/23/2021		16,435		(14)			(14)		1,386	1,386			
100054240	ALAMO	TX		03/23/2021		66,392		(742)			(742)		847	847			
100054241	NEWPORT NEWS	VA		03/23/2021		38,587		(498)			(498)		3,886	3,886			
100054242	AKRON	OH		03/23/2021		67,252		(641)			(641)		86	86			
100054244	NORFOLK	VA		03/23/2021		127,329		(26)			(26)		423	423			
100054245	JACKSONVILLE	FL		03/23/2021		84,927		(1,294)			(1,294)		834	834			
100054246	STATEN ISLAND	NY		03/23/2021		248,671		(652)			(652)		686	686			
100054248	DETROIT	MI		03/23/2021		34,883		(639)			(639)		905	905			
100054249	RICHWOOD	WV		03/23/2021		58,897		(355)			(355)		153	153			
100054250	NEWNAN	GA		03/23/2021		163,346		2,550			2,550		200	200			
100054252	MAYWOOD	IL		03/23/2021		94,695		19			19		248	248			
100054253	MARKHAM	IL		03/23/2021		77,667		(521)			(521)		627	627			
100054254	CHICAGO	IL		03/23/2021		116,690		(45)			(45)		1,388	1,388			
100054255	WILKES BARRE	PA		03/23/2021		44,407		(513)			(513)		601	601			
100054258	SWEET HOME	OR		03/23/2021		41,329		(425)			(425)		344	344			
100054267	EUCLID	OH		03/23/2021		103,402		(79)			(79)		257	257			
100054270	MIDDLETOWN	NY		03/23/2021		190,936		314			314		686	686			
100054272	GAINESVILLE	FL		03/23/2021		317,563		(503)			(503)		1,016	1,016			
100054274	BATON ROUGE	LA		03/23/2021		60,212		(92)			(92)		180	180			
100054275	MIDDLETOWN	NY		03/23/2021		129,172		(157)			(157)		472	472			
100054278	CEDAR HILL	TN		03/23/2021		327,844		(305)			(305)		970	970			
100054279	NORTHFIELD	MN		03/23/2021		177,607		(181)			(181)		607	607			
100054280	LEHIGH ACRES	FL		03/23/2021		124,520		(240)			(240)		262	262			
100054281	ANSONIA	CT		03/23/2021		226,195		(433)			(433)		354	354			
100054283	CHICOPEE	MA		03/23/2021		78,596		(191)			(191)		903	903			
100054285	BROCKTON	MA		03/23/2021		320,814		(362)			(362)		999	999			
100054286	ALLENTOWN	PA		03/23/2021		106,761		(363)			(363)		1,158	1,158			
100054288	FRESNO	CA		03/23/2021		200,653		(416)			(416)		656	656			
100054291	CYPRESS	TX		03/23/2021		99,383		(147)			(147)		899	899			
100054292	GAITHERSBURG	MD		03/23/2021		239,236		(303)			(303)		3,748	3,748			
100054297	AMERICUS	GA		03/23/2021		200,520		(137)			(137)		602	602			
100054298	COUNCIL BLUFFS	IA		03/23/2021		54,989		(54)			(54)		163	163			
100054299	HOOVER	AL		03/23/2021		240,619		(1,038)			(1,038)		1,165	1,165			
100054301	SPRINGFIELD	MA		03/23/2021		133,866		(134)			(134)		431	431			
100054304	DOUGLASVILLE	GA		03/23/2021		97,171		(219)			(219)		337	337			
100054306	PIKESVILLE	MD		03/23/2021		222,430		(325)			(325)		746	746			
100054307	SHEFFIELD	PA		03/23/2021		75,222		(705)			(705)		374	374			
100054308	LEBANON	PA		03/23/2021		124,700		(10)			(10)		69	69			
100054312	ROBBINS	IL		03/23/2021		27,427		(192)			(192)		236	236			
100054313	ATTLEBORO	MA		03/23/2021		176,191		210			210		1,075	1,075			
100054314	WARRIOR	AL		03/23/2021		119,982		262			262		127	127			
100054315	JENKS	OK		03/23/2021		168,760		(37)			(37)		149	149			
100054316	CHARLOTTE	NC		03/23/2021		88,013		(949)			(949)		1,408	1,408			
100054319	SOPERTON	GA		03/23/2021		81,705		1,125			1,125		54	54			
100054321	DANVILLE	IL		03/23/2021		35,238		761			761		120	120			
100054324	ABBEVILLE	LA		03/23/2021		100,204		(169)			(169)		105	105			
100054327	SACRAMENTO	CA		03/23/2021		262,776		(189)			(189)		6,636	6,636			
100054328	CHICAGO	IL		03/23/2021		203,620		1,131			1,131		834	834			
100054329	OXNARD	CA		03/23/2021		453,505		(382)			(382)		1,682	1,682			
100054334	BALTIMORE	MD		03/23/2021		81,688		(551)			(551)		200	200			
100054340	ABINGTON	PA		03/23/2021		106,658		(231)			(231)		1,862	1,862			
100054341	WEST PARK	FL		03/23/2021		143,066		829			829		251	251			
100054342	TUCKER	GA		03/23/2021		157,367		124			124		210	210			
100054344	JAY PEAK	VT		03/23/2021		111,175		(91)			(91)		353	353			
100054345	WOODSTOCK	GA		03/23/2021		334,571		(387)			(387)		946	946			
100054347	COLUMBUS	IN		03/23/2021		72,196		(82)			(82)		193	193			
100054348	ALLENTOWN	PA		03/23/2021		181,608		(239)			(239)		546	546			
100054349	SAINT PAUL	MN		03/23/2021		214,734		(185)			(185)		562	562			
100054351	HUBERT	NC		03/23/2021		124,440		(144)			(144)		344	344			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054352	ENDICOTT	NY		03/23/2021		59,436		(32)			(32)		284	284			
100054353	LAKE WORTH	FL		03/23/2021		84,000		(391)			(391)		688	688			
100054354	HARRISBURG	PA		03/23/2021		283,964		(241)			(241)		890	890			
100054355	LAKE IN THE HILLS	IL		03/23/2021		148,218		(150)			(150)		745	745			
100054356	INDIO	CA		03/23/2021		205,174		(214)			(214)		785	785			
100054357	NORTH ARLINGTON	NJ		03/23/2021		356,859		(794)			(794)		1,798	1,798			
100054359	CLINTON	MD		03/23/2021		179,911		(362)			(362)		1,142	1,142			
100054361	ROCK HILL	SC		03/23/2021		92,305		(98)			(98)		250	250			
100054363	CONCORD	VA		03/23/2021		96,783		(98)			(98)		386	386			
100054365	CHICAGO	IL		03/23/2021		91,564		(265)			(265)		1,294	1,294			
100054366	NOTTINGHAM	MD		03/23/2021		289,118		(238)			(238)		858	858			
100054367	GRAVOIS MILLS	MO		03/23/2021		130,287		(144)			(144)		407	407			
100054370	MILWAUKEE	WI		03/23/2021		81,888		(126)			(126)		229	229			
100054371	WEST PALM BEACH	FL		03/23/2021		194,468		(242)			(242)		864	864			
100054373	BLUFFTON	SC		03/23/2021		131,260		(188)			(188)		1,054	1,054			
100054376	FRANKLIN	IN		03/23/2021		93,041		(62)			(62)		2,214	2,214			
100054379	MURPHY	TX		03/23/2021		243,765		(412)			(412)		1,323	1,323			
100054381	NORMAL	IL		03/23/2021		140,494		(134)			(134)		921	921			
100054383	WALDORF	MD		03/23/2021		399,918		(377)			(377)		1,309	1,309			
100054386	LOS ANGELES	CA		03/23/2021		328,051		(339)			(339)		945	945			
100054387	NEWTON FALLS	OH		03/23/2021		104,094		(94)			(94)		255	255			
100054388	HUNTINGTOWN	MD		03/23/2021		167,673		(715)			(715)		1,850	1,850			
100054389	LAKELAND	FL		03/23/2021		222,037		(357)			(357)		626	626			
100054390	NISSWA	MN		03/23/2021		100,276		(650)			(650)		965	965			
100054391	LAS VEGAS	NV		03/23/2021		223,533		(211)			(211)		1,023	1,023			
100054392	BARTLETT	IL		03/23/2021		241,122		(160)			(160)		578	578			
100054394	LEXINGTON	SC		03/23/2021		106,241		(439)			(439)		702	702			
100054399	CHESTER	PA		03/23/2021		75,189		(333)			(333)		1,202	1,202			
100054400	FAIRMONT	NC		03/23/2021		65,925		(27)			(27)		571	571			
100054401	HAMPTON	GA		03/23/2021		156,431		(324)			(324)		74	74			
100054404	SHIRLEY	NY		03/23/2021		277,781		(91)			(91)		903	903			
100054405	KANSAS CITY	MO		03/23/2021		77,702		(638)			(638)		430	430			
100054407	CINCINNATI	OH		03/23/2021		270,420		(835)			(835)		1,270	1,270			
100054409	MEMPHIS	TN		03/23/2021		55,677		(60)			(60)		211	211			
100054410	HANOVER	VA		03/23/2021		139,675		126			126		653	653			
100054413	FORT ASHBY	WV		03/23/2021		159,527		(54)			(54)		659	659			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		535,043		(1,440)			(1,440)		2,531	2,531			
100054416	GLENDALE	AZ		03/23/2021		183,743		(69)			(69)		737	737			
100054422	ARVERNE	NY		03/23/2021		358,147		(467)			(467)		1,220	1,220			
100054423	CAMILLA	GA		03/23/2021		101,305		(143)			(143)		998	998			
100054424	STATEN ISLAND	NY		03/23/2021		234,122		(163)			(163)		1,081	1,081			
100054427	LAUREL	MD		03/23/2021		178,315		(91)			(91)		582	582			
100054429	DOUGLASVILLE	GA		03/23/2021		90,021		(86)			(86)		376	376			
100054430	SANTA ANA	CA		03/23/2021		274,303		(152)			(152)		1,436	1,436			
100054431	WOLCOTT	CT		03/23/2021		256,819		(314)			(314)		681	681			
100054433	CHARLOTTE	NC		03/23/2021		70,470		(322)			(322)		641	641			
100054434	OCEAN CITY	MD		03/23/2021		427,734		(1,048)			(1,048)		1,355	1,355			
100054435	AUBURN	MA		03/23/2021		217,233		(632)			(632)		710	710			
100054437	WOODBURN	OR		03/23/2021		227,792		(547)			(547)		723	723			
100054439	DECATUR	TN		03/23/2021		87,633		(535)			(535)		768	768			
100054440	ORLANDO	FL		03/23/2021		143,518		(173)			(173)		567	567			
100054441	CRAWFORDVILLE	FL		03/23/2021		117,460		(193)			(193)		283	283			
100054442	FLORENCE	SC		03/23/2021		118,592		(234)			(234)		348	348			
100054444	BENSALEM	PA		03/23/2021		91,349		(403)			(403)		1,449	1,449			
100054448	LONDONDERRY	NH		03/23/2021		137,711		(180)			(180)		234	234			
100054451	BROKEN ARROW	OK		03/23/2021		108,960		(146)			(146)		229	229			
100054455	GEISMAR	LA		03/23/2021		106,240		(380)			(380)		1,332	1,332			
100054457	WEAVERVILLE	CA		03/23/2021		27,111		(79)			(79)		3,629	3,629			
100054460	BALLSTON LAKE	NY		03/23/2021		256,517		(389)			(389)		820	820			
100054461	LEBANON	IN		03/23/2021		77,068		(251)			(251)		178	178			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054467	N CHARLESTON	SC		03/23/2021		74,601		(1,107)			(1,107)		1,677	1,677			
100054468	PHILADELPHIA	PA		03/23/2021		53,633		(147)			(147)		20	20			
100054470	WHITESBURG	TN		03/23/2021		86,284		(480)			(480)		3,873	3,873			
100054471	ROBBINS	NC		03/23/2021		47,570		(566)			(566)		449	449			
100054472	PHOENIX	AZ		03/23/2021		94,074		(102)			(102)		299	299			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		66,507		(603)			(603)		315	315			
100054474	PHILADELPHIA	PA		03/23/2021		119,445		(225)			(225)		494	494			
100054475	N BROOKFIELD	NY		03/23/2021		67,773		(258)			(258)		375	375			
100054477	GREENVILLE	SC		03/23/2021		75,697		(146)			(146)		1,139	1,139			
100054478	MEMPHIS	TN		03/23/2021		46,526		(389)			(389)		308	308			
100054479	DAYTON	OH		03/23/2021		118,968		1,636			1,636		104	104			
100054480	OPA LOCKA	FL		03/23/2021		84,316		(386)			(386)		933	933			
100054482	MILWAUKEE	WI		03/23/2021		52,681		109			109		700	700			
100054483	GAINESVILLE	FL		03/23/2021		44,843		(746)			(746)		617	617			
100054485	WEST WARWICK	RI		03/23/2021		216,761		3,014			3,014		409	409			
100054488	KISSIMMEE	FL		03/23/2021		316,842		(422)			(422)		1,188	1,188			
100054490	PLAINFIELD	CT		03/23/2021		189,224		3,022			3,022		812	812			
100054492	SOUTH HOLLAND	IL		03/23/2021		80,695		(184)			(184)		111	111			
100054495	SAGINAW	MI		03/23/2021		74,880		(210)			(210)		235	235			
100054498	SAN ANTONIO	TX		03/23/2021		129,432		(115)			(115)		331	331			
100054499	JACKSONVILLE	AR		03/23/2021		70,710		(232)			(232)		52	52			
100054501	PACIFIC CITY	OR		03/23/2021		274,446		(258)			(258)		788	788			
100054503	COLUMBUS	NJ		03/23/2021		273,457		(331)			(331)		837	837			
100054505	ENTERPRISE	AL		03/23/2021		159,465		(177)			(177)		458	458			
100054506	STAMFORD	CT		03/23/2021		610,903		(905)			(905)		1,876	1,876			
100054507	STATESVILLE	NC		03/23/2021		141,417		(238)			(238)		1,067	1,067			
100054508	BATTLE CREEK	MI		03/23/2021		42,530		(55)			(55)		143	143			
100054509	MANTEO	NC		03/23/2021		161,109		(479)			(479)		560	560			
100054511	NORTH HILLS	CA		03/23/2021		299,053		(263)			(263)		933	933			
100054512	WASHINGTON	DC		03/23/2021		292,306		(558)			(558)		2,967	2,967			
100054515	ALLENTON	MI		03/23/2021		115,382		(245)			(245)		1,092	1,092			
100054516	NEW ALBANY	IN		03/23/2021		239,222		(187)			(187)		511	511			
100054519	NAPLES	FL		03/23/2021		67,446		(341)			(341)		3,317	3,317			
100054521	BROOKLYN	NY		03/23/2021		304,070		(450)			(450)		403	403			
100054522	LOS ANGELES	CA		03/23/2021		408,197		(217)			(217)		2,295	2,295			
100054523	WEST LAFAYETTE	OH		03/23/2021		60,610		(75)			(75)		170	170			
100054524	MISSION HILLS	CA		03/23/2021		387,652		(318)			(318)		1,229	1,229			
100054525	BAKERSFIELD	CA		03/23/2021		240,937		(404)			(404)		1,087	1,087			
100054528	EDINBURG	TX		03/23/2021		80,446		(189)			(189)		234	234			
100054530	SUSSEX	NJ		03/23/2021		302,631		(1,072)			(1,072)		2,841	2,841			
100054531	SAINT PAUL	MN		03/23/2021		215,417		(309)			(309)		725	725			
100054533	BATESBURG	SC		03/23/2021		123,101		33			33		666	666			
100054534	SAINT LOUIS	MO		03/23/2021		100,716		(185)			(185)		350	350			
100054535	COVINGTON	GA		03/23/2021		92,453		(172)			(172)		117	117			
100054537	STOCKTON	CA		03/23/2021		361,993		(438)			(438)		2,814	2,814			
100054538	CREAM RIDGE	NJ		03/23/2021		391,811		(366)			(366)		1,242	1,242			
100054539	PHOENIX	AZ		03/23/2021		177,014		(837)			(837)		1,679	1,679			
100054540	VISALIA	CA		03/23/2021		238,072		(383)			(383)		594	594			
100054541	HARLEM	GA		03/23/2021		153,513		(699)			(699)		713	713			
100054542	VALLEY CENTER	KS		03/23/2021		151,817		(130)			(130)		486	486			
100054543	LAKELAND	GA		03/23/2021		90,565		(450)			(450)		485	485			
100054544	EL MONTE	CA		03/23/2021		290,919		(609)			(609)		617	617			
100054546	LANCASTER	PA		03/23/2021		105,765		(970)			(970)		736	736			
100054550	MILWAUKEE	WI		03/23/2021		52,838		(772)			(772)		693	693			
100054552	CLUTE	TX		03/23/2021		65,482		(935)			(935)		549	549			
100054553	FLINT	MI		03/23/2021		62,360		(425)			(425)		53	53			
100054555	CHICAGO	IL		03/23/2021		146,459		(101)			(101)		595	595			
100054556	ELSA	TX		03/23/2021		49,351		21			21		656	656			
100054559	BELLWOOD	IL		03/23/2021		154,091		3,051			3,051		765	765			
100054561	UPPER DARBY	PA		03/23/2021		185,779		630			630		539	539			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054562	DARBY	PA		03/23/2021		87,669		446			446		211	211			
100054563	GALLOWAY	NJ		03/23/2021		174,418		158			158		414	414			
100054565	LOS ANGELES	CA		03/23/2021		500,609		(113)			(113)		351	351			
100054567	CHAPEL HILL	NC		03/23/2021		395,109		(657)			(657)		918	918			
100054568	COCOA	FL		03/23/2021		176,293		(64)			(64)		363	363			
100054569	WYNNEWOOD	PA		03/23/2021		260,435		(292)			(292)		453	453			
100054573	WHITEHALL	PA		03/23/2021		128,521		(203)			(203)		289	289			
100054577	SPRING HILL	FL		03/23/2021		75,262		(100)			(100)		210	210			
100054580	GRASS VALLEY	CA		03/23/2021		344,860		(603)			(603)		718	718			
100054581	SCOTCH PLAINS	NJ		03/23/2021		403,729		(732)			(732)		1,402	1,402			
100054582	EMPIRE	CA		03/23/2021		249,754		(185)			(185)		1,295	1,295			
100054584	DOWNSVILLE	LA		03/23/2021		145,688		(365)			(365)		1,424	1,424			
100054585	ADAMSVILLE	AL		03/23/2021		92,962		13			13		431	431			
100054586	OMAHA	NE		03/23/2021		27,249		51			51		845	845			
100054592	PALM CITY	FL		03/23/2021		306,809		(661)			(661)		959	959			
100054595	DETROIT	MI		03/23/2021		51,131		(38)			(38)		783	783			
100054596	PINCONNING	MI		03/23/2021		47,569		(308)			(308)		592	592			
100054600	SAINT ROSE	LA		03/23/2021		218,949		(297)			(297)		722	722			
100054603	LAS VEGAS	NV		03/23/2021		77,356		(102)			(102)		357	357			
100054604	ROANOKE	VA		03/23/2021		94,907		(186)			(186)		290	290			
100054605	LOS ANGELES	CA		03/23/2021		288,236		(379)			(379)		1,300	1,300			
100054606	COLUMBIA	SC		03/23/2021		88,486		(348)			(348)		2,949	2,949			
100054607	PINE BLUFF	AR		03/23/2021		81,125		(131)			(131)		166	166			
100054612	FREDERICK	MD		03/23/2021		102,816		(593)			(593)		594	594			
100054613	BLAKESLEE	PA		03/23/2021		200,215		(300)			(300)		497	497			
100054621	EL PASO	TX		03/23/2021		137,226		(2,064)			(2,064)		846	846			
100054623	TUCSON	AZ		03/23/2021		72,397		(18)			(18)		120	120			
100054624	FAYETTEVILLE	NC		03/23/2021		87,999		188			188		36	36			
100054625	CONVERSE	TX		03/23/2021		77,168		(805)			(805)		419	419			
100054626	DETROIT	MI		03/23/2021		42,682		380			380		267	267			
100054629	SYLVANIA	GA		03/23/2021		120,360		(424)			(424)		274	274			
100054630	KAPAA	HI		03/23/2021		293,597		(173)			(173)		3,529	3,529			
100054631	LISMAN	AL		03/23/2021		79,790		(774)			(774)		228	228			
100054633	KATY	TX		03/23/2021		90,289		(174)			(174)		359	359			
100054637	OLATHE	KS		03/23/2021		94,035		(179)			(179)		680	680			
100054638	BUCKNER	MO		03/23/2021		217,373		(1,208)			(1,208)		326	326			
100054639	AKRON	OH		03/23/2021		59,574		(171)			(171)		80	80			
100054640	MADISON	WI		03/23/2021		121,802		(95)			(95)		342	342			
100054641	SCOTTSBORO	AL		03/23/2021		26,882		(106)			(106)		17	17			
100054643	LAKE WORTH	FL		03/23/2021		121,428		(364)			(364)		936	936			
100054644	NORTH HALEDON	NJ		03/23/2021		216,514		(382)			(382)		1,689	1,689			
100054647	ELGIN	IL		03/23/2021		193,649		(272)			(272)		625	625			
100054648	MCHENRY	IL		03/23/2021		214,141		(289)			(289)		583	583			
100054652	TOPSFIELD	MA		03/23/2021		372,255		(375)			(375)		1,100	1,100			
100054653	WINDBER	PA		03/23/2021		80,278		(108)			(108)		171	171			
100054655	BLOOMFIELD	CT		03/23/2021		91,791		(215)			(215)		225	225			
100054656	PAWLING	NY		03/23/2021		253,722		(336)			(336)		721	721			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		346,625		(393)			(393)		1,225	1,225			
100054662	CRUMPLER	NC		03/23/2021		147,370		(198)			(198)		509	509			
100054664	FOLSOM	PA		03/23/2021		146,354		(832)			(832)		1,274	1,274			
100054665	HOLLYWOOD	SC		03/23/2021		205,538		(369)			(369)		340	340			
100054667	DENVILLE	NJ		03/23/2021		241,977		(373)			(373)		585	585			
100054668	AURORA	IL		03/23/2021		80,874		(244)			(244)		889	889			
100054670	WESLEY CHAPEL	FL		03/23/2021		309,285		(615)			(615)		960	960			
100054671	SAINT MATTHEWS	SC		03/23/2021		112,399		(453)			(453)		1,310	1,310			
100054674	BRIDGEVIEW	IL		03/23/2021		19,158		(56)			(56)		1,352	1,352			
100054679	COLUMBIA	SC		03/23/2021		87,086		(59)			(59)		290	290			
100054680	DETROIT	MI		03/23/2021		5,326		(37)			(37)		1,930	1,930			
100054682	WESLEY CHAPEL	FL		03/23/2021		121,173		(198)			(198)		131	131			
100054683	LAKE WALES	FL		03/23/2021		130,546		44			44		1,415	1,415			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054684	BROOK PARK	OH		03/23/2021		89,987		(77)			(77)		275	275			
100054686	CHICAGO	IL		03/23/2021		166,839		341			341		690	690			
100054687	NORTH AUGUSTA	SC		03/23/2021		76,179		(267)			(267)		1,428	1,428			
100054689	HUNTINGDON	TN		03/23/2021		35,064		(205)			(205)		275	275			
100054690	JONESBORO	GA		03/23/2021		200,022		(742)			(742)		919	919			
100054691	STANLEY	NC		03/23/2021		63,838		36			36		40	40			
100054692	CITRUS SPRINGS	FL		03/23/2021		198,179		(4)			(4)		829	829			
100054694	CRETE	NE		03/23/2021		202,458		2,226			2,226		454	454			
100054695	NEW IBERIA	LA		03/23/2021		47,768		200			200		271	271			
100054698	BREWTON	AL		03/23/2021		79,832		347			347		388	388			
100054699	CROSSVILLE	TN		03/23/2021		118,663		(304)			(304)		494	494			
100054700	DAYTON	OH		03/23/2021		69,545		(428)			(428)		523	523			
100054701	PORTSMOUTH	VA		03/23/2021		96,533		(219)			(219)		191	191			
100054705	SEWARD	NE		03/23/2021		28,108		(56)			(56)		182	182			
100054707	PINEY VIEW	WV		03/23/2021		51,181		(140)			(140)		155	155			
100054708	PLEASANTVILLE	NJ		03/23/2021		64,573		(390)			(390)		401	401			
100054710	SPRINGFIELD	OH		03/23/2021		79,442		(193)			(193)		61	61			
100054713	PICO RIVERA	CA		03/23/2021		375,541		(1,324)			(1,324)		1,390	1,390			
100054714	MIAMI	FL		03/23/2021		112,848		(644)			(644)		964	964			
100054715	SANTA CLARITA	CA		03/23/2021		439,752		(544)			(544)		3,503	3,503			
100054718	MELROSE PARK	IL		03/23/2021		173,977		(625)			(625)		1,604	1,604			
100054719	CHICAGO	IL		03/23/2021		231,741		(15)			(15)		557	557			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		66,594		(328)			(328)		316	316			
100054722	MANSFIELD	OH		03/23/2021		96,271		(72)			(72)		377	377			
100054726	CROSWELL	MI		03/23/2021		60,382		(125)			(125)		126	126			
100054728	BEAVERTON	OR		03/23/2021		177,680		402			402		(6,026)	(6,026)			
100054729	BELFAIR	WA		03/23/2021		273,354		(515)			(515)		795	795			
100054730	UNION	KY		03/23/2021		355,491		(420)			(420)		855	855			
100054737	REDLANDS	CA		03/23/2021		182,104		(204)			(204)		584	584			
100054738	RUTLEDGE	TN		03/23/2021		80,144		(146)			(146)		641	641			
100054739	STATEN ISLAND	NY		03/23/2021		319,769		(891)			(891)		3,445	3,445			
100054741	SPRINGFIELD	VA		03/23/2021		317,787		(484)			(484)		2,068	2,068			
100054742	RIVERSIDE	IL		03/23/2021		207,744		(546)			(546)		214	214			
100054743	MONTEBELLO	CA		03/23/2021		334,130		(615)			(615)		1,033	1,033			
100054744	MINE HILL	NJ		03/23/2021		241,531		(926)			(926)		1,699	1,699			
100054746	PLAINFIELD	NJ		03/23/2021		264,631		(224)			(224)		743	743			
100054752	BRICK	NJ		03/23/2021		266,980		(222)			(222)		542	542			
100054753	COLUMBUS	GA		03/23/2021		72,865		(226)			(226)		241	241			
100054754	SAINT PETERS	MO		03/23/2021		148,846		(206)			(206)		530	530			
100054755	REDFORD	MI		03/23/2021		77,770		(132)			(132)		172	172			
100054757	MAHOPAC	NY		03/23/2021		246,598		(673)			(673)		1,525	1,525			
100054758	CINCINNATI	OH		03/23/2021		121,099		(167)			(167)		250	250			
100054760	JACKSONVILLE	FL		03/23/2021		159,221		(428)			(428)		466	466			
100054762	CHICAGO	IL		03/23/2021		303,000		(625)			(625)		1,112	1,112			
100054763	MIRAMAR	FL		03/23/2021		254,148		(574)			(574)		836	836			
100054764	LEAGUE CITY	TX		03/23/2021		293,891		(881)			(881)		602	602			
100054766	HASTINGS	MI		03/23/2021		92,026		(330)			(330)		799	799			
100054768	BRONX	NY		03/23/2021		496,755		(2,611)			(2,611)		2,461	2,461			
100054770	NEW BRIGHTON	PA		03/23/2021		88,394		(230)			(230)		299	299			
100054773	CHARLES CITY	VA		03/23/2021		103,622		(104)			(104)		63	63			
100054774	SAINT LOUIS	MO		03/23/2021		43,235		(311)			(311)		91	91			
100054776	FLINT	MI		03/23/2021		36,024		(398)			(398)		415	415			
100054777	FOWLER	CA		03/23/2021		128,138		(224)			(224)		392	392			
100054778	ALBERTVILLE	AL		03/23/2021		27,993		(553)			(553)		689	689			
100054780	CHICAGO	IL		03/23/2021		145,290		98			98		4,197	4,197			
100054781	NEWPORT	NH		03/23/2021		71,565		217			217		139	139			
100054783	LINDEN	NJ		03/23/2021		377,090		3,159			3,159		366	366			
100054785	PHILADELPHIA	PA		03/23/2021		114,135		855			855		205	205			
100054789	BLAKELY	GA		03/23/2021		22,011		(321)			(321)		818	818			
100054790	TARBORO	NC		03/23/2021		49,582		(251)			(251)		597	597			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054791	CAMDEN	NJ		03/23/2021		67,955		6			6		141	141			
100054795	MILWAUKEE	WI		03/23/2021		58,889		(167)			(167)		378	378			
100054796	DAVENPORT	FL		03/23/2021		68,883		(65)			(65)		243	243			
100054797	MIAMI	FL		03/23/2021		158,337		(228)			(228)		412	412			
100054799	WALDWICK	NJ		03/23/2021		240,650		1,077			1,077		1,782	1,782			
100054800	BURKE	VA		03/23/2021		395,914		(689)			(689)		987	987			
100054801	MOYOCK	NC		03/23/2021		212,156		(300)			(300)		787	787			
100054802	PITTSBURGH	PA		03/23/2021		51,821		(88)			(88)		1,655	1,655			
100054805	GEISMAR	LA		03/23/2021		267,357		(1,379)			(1,379)		11,462	11,462			
100054806	LOUISVILLE	KY		03/23/2021		83,639		(114)			(114)		213	213			
100054808	NORTH BALDWIN	NY		03/23/2021		275,621		(808)			(808)		3,369	3,369			
100054809	VERNAL	UT		03/23/2021		247,738		(234)			(234)		869	869			
100054810	MONROE	CT		03/23/2021		357,872		(421)			(421)		1,162	1,162			
100054811	WHITESTONE	NY		03/23/2021		125,064		(697)			(697)		1,632	1,632			
100054812	CANTON	OH		03/23/2021		347,530		(518)			(518)		527	527			
100054813	MIDDLETOWN	DE		03/23/2021		360,651		(521)			(521)		1,689	1,689			
100054814	MIDDLE RIVER	MD		03/23/2021		223,911		(264)			(264)		442	442			
100054815	TUCSON	AZ		03/23/2021		85,313		(146)			(146)		204	204			
100054816	KISSIMMEE	FL		03/23/2021		159,191		(352)			(352)		404	404			
100054820	CLITHERALL	MN		03/23/2021		183,545		(238)			(238)		839	839			
100054822	MARION	IN		03/23/2021		28,727		(12)			(12)		80	80			
100054823	MONROE	MI		03/23/2021		45,116		(302)			(302)		715	715			
100054824	TALLEYVILLE	DE		03/23/2021		158,521		(156)			(156)		529	529			
100054825	NORTH VERSAILLES	PA		03/23/2021		121,391		(216)			(216)		347	347			
100054826	MONROEVILLE	PA		03/23/2021		135,598		(299)			(299)		385	385			
100054827	ORO VALLEY	AZ		03/23/2021		199,340		(177)			(177)		2,396	2,396			
100054830	COPAKE FALLS	NY		03/23/2021		168,986		(210)			(210)		360	360			
100054832	GETTYSBURG	PA		03/23/2021		132,043		(391)			(391)		254	254			
100054834	BRONX	NY		03/23/2021		194,114		(495)			(495)		256	256			
100054838	HUDSON	NY		03/23/2021		143,506		(510)			(510)		1,156	1,156			
100054840	SPRING	TX		03/23/2021		220,412		(136)			(136)		448	448			
100054841	E STROUDSBURG	PA		03/23/2021		303,502		(202)			(202)		1,039	1,039			
100054843	MINEOLA	NY		03/23/2021		273,644		(254)			(254)		965	965			
100054847	DAVENPORT	IA		03/23/2021		182,887		(1,283)			(1,283)		1,260	1,260			
100054848	BELLMAWR	NJ		03/23/2021		128,680		18			18		384	384			
100054850	OAKRIDGE	OR		03/23/2021		428,782		696			696		638	638			
100054852	BELMONT	NC		03/23/2021		76,619		101			101		203	203			
100054853	ALBUQUERQUE	NM		03/23/2021		66,752		(1,124)			(1,124)		267	267			
100054854	CINCINNATI	OH		03/23/2021		168,489		342			342		124	124			
100054857	AURORA	CO		03/23/2021		15,365		500			500		2,021	2,021			
100054858	EL PASO	TX		03/23/2021		79,059		(105)			(105)		925	925			
100054859	MADISON HEIGHTS	VA		03/23/2021		125,074		(1,333)			(1,333)		701	701			
100054861	GARY	IN		03/23/2021		77,400		(717)			(717)		477	477			
100054862	BIRMINGHAM	AL		03/23/2021		69,240		(553)			(553)		375	375			
100054864	GILROY	CA		03/23/2021		436,612		(244)			(244)		4,469	4,469			
100054866	MOBILE	AL		03/23/2021		25,386		293			293		926	926			
100054868	ANTIOCH	CA		03/23/2021		383,297		(31)			(31)		754	754			
100054869	MONROE	MI		03/23/2021		149,380		(440)			(440)		96	96			
100054870	SHEBOYGAN	WI		03/23/2021		116,212		1,823			1,823		574	574			
100054871	ANDERSON	SC		03/23/2021		37,162		(64)			(64)		64	64			
100054873	ULYSSES	KS		03/23/2021		99,388		797			797		107	107			
100054874	MEYERSDALE	PA		03/23/2021		16,694		87			87		25	25			
100054875	ALEXANDRIA	VA		03/23/2021		407,774		(542)			(542)		1,029	1,029			
100054882	KELLER	TX		03/23/2021		432,352		(478)			(478)		1,072	1,072			
100054883	PITTSBURG	CA		03/23/2021		324,255		(691)			(691)		3,182	3,182			
100054885	COLD SPRING	NY		03/23/2021		330,189		(217)			(217)		(1,278)	(1,278)			
100054886	CRESTON	OH		03/23/2021		140,738		(168)			(168)		441	441			
100054887	GEORGETOWN	TX		03/23/2021		198,651		(722)			(722)		2,370	2,370			
100054888	WENTZVILLE	MO		03/23/2021		171,380		(422)			(422)		1,918	1,918			
100054890	ORANGE PARK	FL		03/23/2021		256,029		(467)			(467)		792	792			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054891	SHELTON	CT		03/23/2021		325,626		(379)			(379)		1,061	1,061			
100054892	ACWORTH	GA		03/23/2021		269,134		(563)			(563)		887	887			
100054893	PORTLAND	OR		03/23/2021		276,039		(389)			(389)		864	864			
100054895	CANAL WINCHESTER	OH		03/23/2021		185,202		(209)			(209)		722	722			
100054896	COTTAGE GROVE	OR		03/23/2021		186,880		(245)			(245)		774	774			
100054897	CHICAGO	IL		03/23/2021		325,820		(183)			(183)		988	988			
100054898	WESTCHESTER	IL		03/23/2021		20,705		(123)			(123)		2,722	2,722			
100054901	CARLISLE	PA		03/23/2021		12,853		(49)			(49)		1,279	1,279			
100054902	LAKE OZARK	MO		03/23/2021		55,000		(112)			(112)		107	107			
100054903	PHOENIX	AZ		03/23/2021		171,662		273			273		564	564			
100054904	PLEASANTVILLE	NJ		03/23/2021		82,687		(205)			(205)		298	298			
100054908	SPARTANSBURG	PA		03/23/2021		122,631		(55)			(55)		431	431			
100054912	LAS VEGAS	NV		03/23/2021		204,892		(365)			(365)		512	512			
100054913	OAKLAND	KY		03/23/2021		20,948		(130)			(130)		2,462	2,462			
100054919	KISSIMMEE	FL		03/23/2021		79,300		40			40		597	597			
100054921	ROCK HILL	SC		03/23/2021		100,882		(920)			(920)		666	666			
100054923	WESTMINSTER	CO		03/23/2021		187,845		(70)			(70)		1,326	1,326			
100054928	MONTGOMERY	IL		03/23/2021		164,231		260			260		569	569			
100054931	AKRON	OH		03/23/2021		60,429		(166)			(166)		243	243			
100054933	MOUNT VERNON	NY		03/23/2021		331,069		(503)			(503)		1,525	1,525			
100054935	DETROIT	MI		03/23/2021		48,376		(216)			(216)		4,195	4,195			
100054936	CHICAGO	IL		03/23/2021		131,535		(257)			(257)		425	425			
100054937	TYLER	TX		03/23/2021		104,496		(867)			(867)		701	701			
100054938	CHULA VISTA	CA		03/23/2021		492,655		(1,860)			(1,860)		986	986			
100054939	PLEASANT HILL	CA		03/23/2021		468,769		(501)			(501)		1,470	1,470			
100054941	HAWTHORNE	NY		03/23/2021		519,258		10,647			10,647		1,788	1,788			
100054943	PAWLING	NY		03/23/2021		223,240		785			785		(6,880)	(6,880)			
100054944	MIDDLE ISLAND	NY		03/23/2021		205,846		118			118		1,413	1,413			
100054945	BALDWIN	NY		03/23/2021		439,295		2,283			2,283		1,320	1,320			
100054946	VENUS	TX		03/23/2021		356,057		(383)			(383)		1,005	1,005			
100054948	APOPKA	FL		03/23/2021		400,539		(607)			(607)		1,104	1,104			
100054949	PANORAMA CITY	CA		03/23/2021		385,836		(795)			(795)		1,295	1,295			
100054951	WOODBURY	CT		03/23/2021		376,394		(442)			(442)		1,434	1,434			
100054953	RIVERSIDE	CA		03/23/2021		347,811		(382)			(382)		1,027	1,027			
100054956	WAYNE	PA		03/23/2021		298,695		(271)			(271)		1,022	1,022			
100054958	MESA	AZ		03/23/2021		46,466		(63)			(63)		2,028	2,028			
100054959	SHREVEPORT	LA		03/23/2021		105,340		(201)			(201)		2,114	2,114			
100054960	LINDENHURST	NY		03/23/2021		246,300		(201)			(201)		744	744			
100054961	LONG POND	PA		03/23/2021		156,962		(150)			(150)		1,202	1,202			
100054963	CHICAGO	IL		03/23/2021		173,172		(154)			(154)		423	423			
100054965	BRIDGEPORT	CT		03/23/2021		127,490		(121)			(121)		433	433			
100054966	SEAFORD	DE		03/23/2021		145,561		(294)			(294)		573	573			
100054969	BARNEGAT	NJ		03/23/2021		246,413		(285)			(285)		523	523			
100054970	CONWAY	SC		03/23/2021		91,314		(150)			(150)		1,123	1,123			
100054972	HILLMAN	MN		03/23/2021		129,454		(239)			(239)		708	708			
100054975	SAINT PAUL	MN		03/23/2021		244,716		(595)			(595)		761	761			
100054976	LITHONIA	GA		03/23/2021		411,015		612			612		2,014	2,014			
100054978	TAYLOR	MI		03/23/2021		78,257		(128)			(128)		173	173			
100054980	LITHIA	FL		03/23/2021		282,188		(307)			(307)		1,672	1,672			
100054982	SANDUSKY	OH		03/23/2021		96,980		(178)			(178)		407	407			
100054984	BELLE ROSE	LA		03/23/2021		16,864		(27)			(27)		1,392	1,392			
100054985	HENDERSON	KY		03/23/2021		86,678		(288)			(288)		268	268			
100054986	MILTON	GA		03/23/2021		649,470		(845)			(845)		6,270	6,270			
100054987	LAVEEN	AZ		03/23/2021		136,147		(191)			(191)		998	998			
100054988	DES PLAINES	IL		03/23/2021		181,010		(197)			(197)		887	887			
100054989	GILBERT	AZ		03/23/2021		168,839		(201)			(201)		1,020	1,020			
100054990	CARROLLTON	TX		03/23/2021		265,468		(289)			(289)		1,585	1,585			
100054991	MONROE	GA		03/23/2021		243,780		(534)			(534)		1,960	1,960			
100054992	JOLIET	IL		03/23/2021		71,871		46			46		216	216			
100054993	BOGGSTOWN	IN		03/23/2021		53,776		(926)			(926)		1,116	1,116			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054994	PALATKA	FL		03/23/2021		98,536		(307)			(307)		443	443			
100054996	SAINT ALBANS	NY		03/23/2021		414,471		(845)			(845)		1,898	1,898			
100054999	JONESBOROUGH	TN		03/23/2021		87,751		1,716			1,716		28	28			
100055000	MEMPHIS	TN		03/23/2021		31,168		(557)			(557)		643	643			
100055001	MEMPHIS	TN		03/23/2021		42,274		(429)			(429)		277	277			
100055002	TALLAHASSEE	FL		03/23/2021		9,731		(273)			(273)		1,089	1,089			
100055003	LEXINGTON	NC		03/23/2021		114,852		(727)			(727)		237	237			
100055005	FAIR OAKS	CA		03/23/2021		452,061		(735)			(735)		1,083	1,083			
100055017	ALBANY	GA		03/23/2021		36,141		396			396		82	82			
100055024	COLUMBUS	OH		03/23/2021		145,349		(147)			(147)		1,175	1,175			
100055032	TOPEKA	KS		03/23/2021		121,327		(283)			(283)		359	359			
100055033	ROCKWALL	TX		03/23/2021		243,197		(770)			(770)		1,918	1,918			
100055035	BROOKLYN	NY		03/23/2021		346,250		(1,505)			(1,505)		2,562	2,562			
100055036	EAST BRIDGEWATER	MA		03/23/2021		226,316		(199)			(199)		1,084	1,084			
100055040	CENTEREACH	NY		03/23/2021		219,166		(267)			(267)		503	503			
100055041	GAFFNEY	SC		03/23/2021		124,873		(176)			(176)		351	351			
100055042	JANESVILLE	WI		03/23/2021		112,878		(204)			(204)		322	322			
100055044	SPRINGFIELD	MA		03/23/2021		108,271		(114)			(114)		353	353			
100055045	TOTOWA	NJ		03/23/2021		189,391		(363)			(363)		2,519	2,519			
100055046	LA PLATA	MD		03/23/2021		171,320		(688)			(688)		2,022	2,022			
100055048	LONSDALE	MN		03/23/2021		186,583		(180)			(180)		2,755	2,755			
100055050	WASHINGTON	MO		03/23/2021		40,852		(230)			(230)		604	604			
100055051	LOVELAND	OH		03/23/2021		195,607		(212)			(212)		610	610			
100055057	MURFREESBORO	TN		03/23/2021		206,583		(228)			(228)		1,456	1,456			
100055061	BALTIMORE	MD		03/23/2021		151,774		(165)			(165)		1,715	1,715			
100055062	PINE BROOK	NJ		03/23/2021		216,752		(483)			(483)		573	573			
100055064	CUMMING	GA		03/23/2021		253,307		(240)			(240)		1,999	1,999			
100055065	CARROLLTON	TX		03/23/2021		102,779		(84)			(84)		1,084	1,084			
100055066	GANSEVOORT	NY		03/23/2021		243,595		(234)			(234)		1,887	1,887			
100055067	SANDUSKY	OH		03/23/2021		64,627		(474)			(474)		669	669			
100055069	HOUSTON	TX		03/23/2021		123,700		(170)			(170)		64	64			
100055073	LEXINGTON	SC		03/23/2021		159,415		(287)			(287)		123	123			
100055075	HUNTINGTON	WV		03/23/2021		47,509		(630)			(630)		348	348			
100055077	HILLSBORO	TX		03/23/2021		58,012		(572)			(572)		529	529			
100055078	BIRMINGHAM	AL		03/23/2021		69,660		(601)			(601)		436	436			
100055080	TIGRETT	TN		03/23/2021		51,456		513			513		149	149			
100055081	BESSEMER	AL		03/23/2021		68,586		(560)			(560)		462	462			
100055083	CHICAGO	IL		03/23/2021		159,876		1,539			1,539		803	803			
100055085	NEW CASTLE	CO		03/23/2021		200,464		(719)			(719)		3,728	3,728			
100055087	DURHAM	NC		03/23/2021		127,654		157			157		383	383			
100055090	DETROIT	MI		03/23/2021		59,546		(107)			(107)		346	346			
100055094	PLAINFIELD	NJ		03/23/2021		270,976		(464)			(464)		304	304			
100055096	KEARNY	NJ		03/23/2021		358,791		1,876			1,876		914	914			
100055097	NORTH CHARLESTON	SC		03/23/2021		77,338		(187)			(187)		250	250			
100055098	NEWARK	NJ		03/23/2021		263,958		(534)			(534)		427	427			
100055099	HOPATCONG	NJ		03/23/2021		227,320		2,657			2,657		1,372	1,372			
100055100	EL CERRITO	CA		03/23/2021		192,275		(200)			(200)		221	221			
100055101	PHILADELPHIA	PA		03/23/2021		106,707		(180)			(180)		267	267			
100055102	TOBYHANNA	PA		03/23/2021		216,113		(238)			(238)		691	691			
100055103	MIAMI	FL		03/23/2021		89,143		(541)			(541)		926	926			
100055104	FAIRBORN	OH		03/23/2021		67,561		(34)			(34)		266	266			
100055105	YUKON	OK		03/23/2021		79,175		(246)			(246)		516	516			
100055107	ROSEBURG	OR		03/23/2021		220,109		(371)			(371)		488	488			
100055108	HIXSON	TN		03/23/2021		165,758		(167)			(167)		482	482			
100055109	JESSUP	MD		03/23/2021		189,774		(150)			(150)		178	178			
100055110	LOWELL	MA		03/23/2021		127,510		(165)			(165)		341	341			
100055113	WEST COVINA	CA		03/23/2021		299,784		(277)			(277)		1,004	1,004			
100055114	LAKE BUTLER	FL		03/23/2021		148,473		(262)			(262)		466	466			
100055115	DANVILLE	NH		03/23/2021		246,195		(550)			(550)		2,301	2,301			
100055116	TOLLESON	AZ		03/23/2021		186,953		(433)			(433)		516	516			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055117	MARIETTA	GA		03/23/2021		96,372		120			120		416	416			
100055118	JERSEY CITY	NJ		03/23/2021		354,865		1,825			1,825		1,402	1,402			
100055119	EASTON	PA		03/23/2021		90,260		(173)			(173)		95	95			
100055120	ALBURTIS	PA		03/23/2021		193,522		(403)			(403)		248	248			
100055121	KENNESAW	GA		03/23/2021		196,010		(218)			(218)		645	645			
100055124	TUCKER	GA		03/23/2021		215,285		(519)			(519)		725	725			
100055125	MOORE	SC		03/23/2021		102,386		(501)			(501)		1,384	1,384			
100055127	COCHRANVILLE	PA		03/23/2021		83,238		(152)			(152)		588	588			
100055131	MIRAMAR	FL		03/23/2021		37,741		(375)			(375)		1,639	1,639			
100055132	CLEARWATER	KS		03/23/2021		98,669		(248)			(248)		187	187			
100055136	JACKSONVILLE	FL		03/23/2021		120,098		(142)			(142)		324	324			
100055141	COMPTON	CA		03/23/2021		267,942		(342)			(342)		1,016	1,016			
100055145	MASSILLON	OH		03/23/2021		83,704		(420)			(420)		712	712			
100055151	ANTELOPE	CA		03/23/2021		384,440		(1,124)			(1,124)		968	968			
100055152	BIRD ISLAND	MN		03/23/2021		40,342		(716)			(716)		564	564			
100055155	BRONX	NY		03/23/2021		454,643		959			959		2,552	2,552			
100055156	MANSFIELD	OH		03/23/2021		31,326		(453)			(453)		1,427	1,427			
100055157	MANCHESTER	NH		03/23/2021		285,365		1,431			1,431		633	633			
100055159	NORLINA	NC		03/23/2021		63,078		477			477		51	51			
100055160	LAKE WORTH	FL		03/23/2021		183,676		(572)			(572)		1,921	1,921			
100055170	MOBILE	AL		03/23/2021		54,990		(355)			(355)		660	660			
100055171	WESTMINSTER	CA		03/23/2021		260,932		(485)			(485)		1,882	1,882			
100055172	MONTGOMERY	AL		03/23/2021		50,081		(125)			(125)		63	63			
100055173	SOMERSET	PA		03/23/2021		93,823		(112)			(112)		299	299			
100055176	OKLAHOMA CITY	OK		03/23/2021		69,575		(333)			(333)		539	539			
100055177	BLAKESLEE	PA		03/23/2021		179,307		(286)			(286)		288	288			
100055178	MONROE	NC		03/23/2021		179,987		(104)			(104)		631	631			
100055179	GARDENA	CA		03/23/2021		301,605		(506)			(506)		1,556	1,556			
100055180	WEST COLUMBIA	SC		03/23/2021		94,678		(85)			(85)		261	261			
100055181	MEDFORD	MN		03/23/2021		192,879		(370)			(370)		472	472			
100055185	LOS LUNAS	NM		03/23/2021		124,592		(104)			(104)		353	353			
100055187	LITTLE ROCK	AR		03/23/2021		74,141		(74)			(74)		231	231			
100055189	PHILADELPHIA	PA		03/23/2021		90,416		(111)			(111)		203	203			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		172,951		(108)			(108)		491	491			
100055191	MAHOMET	IL		03/23/2021		91,132		(250)			(250)		197	197			
100055192	BRECKSVILLE	OH		03/23/2021		195,606		(267)			(267)		1,119	1,119			
100055195	SARALAND	AL		03/23/2021		93,038		(213)			(213)		259	259			
100055198	CLINTON	MD		03/23/2021		315,058		(334)			(334)		1,060	1,060			
100055203	CROMWELL	CT		03/23/2021		199,000		(173)			(173)		659	659			
100055204	MUSKEGON	MI		03/23/2021		34,788		(247)			(247)		252	252			
100055205	COLUMBUS	IN		03/23/2021		111,862		(549)			(549)		907	907			
100055206	BIG SPRING	TX		03/23/2021		43,159		(343)			(343)		203	203			
100055208	DARLINGTON	SC		03/23/2021		148,588		(990)			(990)		1,224	1,224			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		247,199		(644)			(644)		731	731			
100055210	MANSFIELD	OH		03/23/2021		107,861		(1,192)			(1,192)		1,237	1,237			
100055212	GARDNER	IL		03/23/2021		116,689		(241)			(241)		358	358			
100055214	LYNWOOD	CA		03/23/2021		241,326		(372)			(372)		797	797			
100055216	MEMPHIS	TN		03/23/2021		59,886		(493)			(493)		2,566	2,566			
100055219	PITTSBURGH	PA		03/23/2021		72,005		719			719		169	169			
100055220	NEW CASTLE	DE		03/23/2021		99,608		(247)			(247)		186	186			
100055221	BRUNSWICK	GA		03/23/2021		44,606		(163)			(163)		89	89			
100055222	CUYAHOGA FALLS	OH		03/23/2021		131,311		2,784			2,784		386	386			
100055223	HUNTSVILLE	AL		03/23/2021		101,947		(580)			(580)		228	228			
100055226	JACKSON	TN		03/23/2021		47,024		(3)			(3)		263	263			
100055229	YORK	PA		03/23/2021		53,509		119			119		615	615			
100055232	SACRAMENTO	CA		03/23/2021		295,807		(30)			(30)		337	337			
100055233	TEMECULA	CA		03/23/2021		295,020		391			391		442	442			
100055234	DAYTON	OH		03/23/2021		21,985		20			20		32	32			
100055236	OAK GROVE	MN		03/23/2021		286,637		(933)			(933)		5,205	5,205			
100055239	GENEVA	IL		03/23/2021		167,222		(355)			(355)		1,740	1,740			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055241	SEBRING	FL		03/23/2021		62,493		(125)			(125)		161	161			
100055242	STATEN ISLAND	NY		03/23/2021		159,502		(519)			(519)		2,785	2,785			
100055243	FRESNO	CA		03/23/2021		133,203		(173)			(173)		423	423			
100055244	CLYDE	KS		03/23/2021		44,823		435			435		57	57			
100055246	COMETA	OK		03/23/2021		108,131		(125)			(125)		334	334			
100055249	SCOTTSBURG	IN		03/23/2021		47,812		(57)			(57)		130	130			
100055250	URBANNA	VA		03/23/2021		197,420		(240)			(240)		487	487			
100055251	MONROE	WA		03/23/2021		239,161		(390)			(390)		2,569	2,569			
100055252	UNION	NJ		03/23/2021		228,318		(388)			(388)		2,443	2,443			
100055254	PINECREST	FL		03/23/2021		168,868		(117)			(117)		577	577			
100055257	MIAMI	FL		03/23/2021		222,486		(437)			(437)		544	544			
100055258	LOUISVILLE	NE		03/23/2021		339,189		(444)			(444)		766	766			
100055259	MEMPHIS	TN		03/23/2021		90,225		(129)			(129)		666	666			
100055261	ROUND ROCK	TX		03/23/2021		300,666		(2,171)			(2,171)		3,817	3,817			
100055262	DOUGLAS	MA		03/23/2021		318,923		(385)			(385)		967	967			
100055263	NEWTON	NJ		03/23/2021		178,913		(274)			(274)		2,072	2,072			
100055264	NAUGATUCK	CT		03/23/2021		140,363		(274)			(274)		1,162	1,162			
100055265	ROCK HILL	SC		03/23/2021		101,921		(174)			(174)		173	173			
100055266	BAYVILLE	NJ		03/23/2021		194,321		(916)			(916)		2,414	2,414			
100055267	ELIZABETH	NJ		03/23/2021		271,647		(385)			(385)		989	989			
100055271	TAUNTON	MA		03/23/2021		202,607		(207)			(207)		682	682			
100055273	BAYVILLE	NJ		03/23/2021		260,086		(383)			(383)		913	913			
100055274	CHICAGO	IL		03/23/2021		37,820		(19)			(19)		384	384			
100055276	WRENTHAM	MA		03/23/2021		530,706		(1,158)			(1,158)		920	920			
100055278	MAKAWAO	HI		03/23/2021		406,777		(425)			(425)		1,361	1,361			
100055280	CHICAGO	IL		03/23/2021		61,011		81			81		204	204			
100055283	DOUBLE OAK	TX		03/23/2021		251,381		(614)			(614)		553	553			
100055284	GAINESVILLE	TX		03/23/2021		403,587		(2,580)			(2,580)		2,856	2,856			
100055286	PITTSBURGH	PA		03/23/2021		58,170		(755)			(755)		1,463	1,463			
100055288	FORT WORTH	TX		03/23/2021		481,271		(581)			(581)		1,272	1,272			
100055289	ANAHEIM	CA		03/23/2021		300,864		(433)			(433)		1,539	1,539			
100055291	DECATUR	GA		03/23/2021		148,912		(1,174)			(1,174)		1,293	1,293			
100055293	EL PASO	TX		03/23/2021		59,653		(1,007)			(1,007)		1,029	1,029			
100055294	APOLLO BEACH	FL		03/23/2021		91,741		(129)			(129)		693	693			
100055295	MAPLE HEIGHTS	OH		03/23/2021		119,022		(1,287)			(1,287)		664	664			
100055303	SOLEDAD	CA		03/23/2021		308,408		(238)			(238)		1,037	1,037			
100055305	GLENFORD	OH		03/23/2021		72,681		(258)			(258)		644	644			
100055309	MOBILE	AL		03/23/2021		32,698		309			309		18	18			
100055316	GENEVA	NY		03/23/2021		71,134		(204)			(204)		503	503			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		369,243		(513)			(513)		930	930			
100055319	PEORIA	AZ		03/23/2021		146,989		(224)			(224)		700	700			
100055320	SURRY	VA		03/23/2021		8,522		(62)			(62)		1,903	1,903			
100055321	CORPUS CHRISTI	TX		03/23/2021		7,530		(71)			(71)		1,068	1,068			
100055324	POMONA	CA		03/23/2021		315,540		(1,008)			(1,008)		889	889			
100055325	WAKEFIELD	MA		03/23/2021		277,940		(524)			(524)		1,477	1,477			
100055326	LEHIGH ACRES	FL		03/23/2021		243,016		(383)			(383)		668	668			
100055328	MINNEAPOLIS	MN		03/23/2021		346,763		(844)			(844)		1,036	1,036			
100055330	SUGAR LAND	TX		03/23/2021		210,519		(205)			(205)		578	578			
100055331	NEPTUNE	NJ		03/23/2021		169,598		(264)			(264)		827	827			
100055334	DAVIE	FL		03/23/2021		166,863		(300)			(300)		486	486			
100055335	DEERFIELD BEACH	FL		03/23/2021		119,412		(248)			(248)		1,036	1,036			
100055336	AMENIA	NY		03/23/2021		326,178		(91)			(91)		862	862			
100055341	NEW BRITAIN	CT		03/23/2021		102,612		(143)			(143)		245	245			
100055346	WEST CHESTER	PA		03/23/2021		222,120		(174)			(174)		659	659			
100055347	AKRON	OH		03/23/2021		54,799		(73)			(73)		123	123			
100055356	CHESTNUT RIDGE	NY		03/23/2021		309,097		(428)			(428)		3,001	3,001			
100055358	TISHOMINGO	OK		03/23/2021		101,840		(47)			(47)		1,252	1,252			
100055359	BAKERSFIELD	CA		03/23/2021		92,150		(274)			(274)		236	236			
100055363	DEARBORN	MI		03/23/2021		123,738		307			307		213	213			
100055365	SAINT LOUIS	MO		03/23/2021		44,071		(220)			(220)		753	753			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055386	MASTIC BEACH	NY		03/23/2021		291,062		1,404			1,404		1,380	1,380			
100055367	SAINT LOUIS	MO		03/23/2021		68,172		(45)			(45)		245	245			
100055368	DEKALB	IL		03/23/2021		143,103		77			77		719	719			
100055369	ELK GROVE	CA		03/23/2021		247,664		(697)			(697)		543	543			
100055372	GREENVILLE	NC		03/23/2021		85,529		1,117			1,117		270	270			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		145,235		715			715		335	335			
100055375	BOERNE	TX		03/23/2021		371,478		(460)			(460)		795	795			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		338,327		(443)			(443)		994	994			
100055379	DENHAM SPRINGS	LA		03/23/2021		164,242		(140)			(140)		730	730			
100055384	HENRICO	VA		03/23/2021		407,970		(456)			(456)		1,291	1,291			
100055385	NEW ROCHELLE	NY		03/23/2021		280,633		(457)			(457)		871	871			
100055388	HERNANDO	FL		03/23/2021		149,513		(203)			(203)		364	364			
100055391	PLANO	IL		03/23/2021		118,852		(366)			(366)		631	631			
100055392	PHILADELPHIA	PA		03/23/2021		234,705		(419)			(419)		846	846			
100055395	SAINT LOUIS	MO		03/23/2021		115,847		(209)			(209)		369	369			
100055398	AURORA	IL		03/23/2021		234,949		(229)			(229)		848	848			
100055400	ROUND LAKE BEACH	IL		03/23/2021		139,290		(209)			(209)		412	412			
100055401	TRACY	CA		03/23/2021		408,275		(349)			(349)		2,168	2,168			
100055404	AMERICAN CANYON	CA		03/23/2021		292,750		(251)			(251)		1,337	1,337			
100055406	OMAHA	NE		03/23/2021		40,985		(10)			(10)		111	111			
100055407	LOUISVILLE	KY		03/23/2021		50,655		(131)			(131)		236	236			
100055408	PITTSBURGH	PA		03/23/2021		28,200		(113)			(113)		703	703			
100055411	LAND O LAKES	FL		03/23/2021		162,769		(330)			(330)		577	577			
100055413	SAINT LOUIS	MO		03/23/2021		45,906		56			56		130	130			
100055421	GREEN BAY	WI		03/23/2021		125,487		(181)			(181)		1,209	1,209			
100055422	TOPEKA	KS		03/23/2021		93,484		(322)			(322)		1,357	1,357			
100055424	CHARLOTTE	NC		03/23/2021		129,322		(312)			(312)		1,222	1,222			
100055425	CHICAGO	IL		03/23/2021		116,535		(234)			(234)		1,121	1,121			
100055428	MILWAUKIE	OR		03/23/2021		335,210		547			547		333	333			
100055429	LA PLACE	LA		03/23/2021		145,203		(1,273)			(1,273)		662	662			
100055430	DUBOIS	PA		03/23/2021		58,839		(599)			(599)		617	617			
100055432	FLINT	MI		03/23/2021		42,576		(33)			(33)		185	185			
100055434	NORFOLK	VA		03/23/2021		223,727		(455)			(455)		310	310			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		547,662		3,554			3,554		376	376			
100055440	PHILADELPHIA	PA		03/23/2021		70,737		(114)			(114)		228	228			
100055444	SAN MATEO	CA		03/23/2021		87,120		(195)			(195)		1,412	1,412			
100055445	BAY SHORE	NY		03/23/2021		118,701		(415)			(415)		1,831	1,831			
100055446	FRAZEYSBURG	OH		03/23/2021		86,790		1,509			1,509		266	266			
100055450	SHIRLEY	NY		03/23/2021		341,308		(435)			(435)		930	930			
100055451	POMPTON PLAINS	NJ		03/23/2021		145,180		(247)			(247)		294	294			
100055452	HANOVER PARK	IL		03/23/2021		90,328		(254)			(254)		421	421			
100055453	BOSSIER CITY	LA		03/23/2021		54,167		(236)			(236)		718	718			
100055455	GLEN MILLS	PA		03/23/2021		248,661		(322)			(322)		577	577			
100055460	TOWNSEND	DE		03/23/2021		276,249		(464)			(464)		573	573			
100055462	EVANS	GA		03/23/2021		279,081		(450)			(450)		519	519			
100055463	MILWAUKEE	WI		03/23/2021		240,551		(363)			(363)		614	614			
100055464	BAINBRIDGE	GA		03/23/2021		216,247		(280)			(280)		528	528			
100055467	CUTLER BAY	FL		03/23/2021		217,630		(472)			(472)		1,270	1,270			
100055468	JERSEY CITY	NJ		03/23/2021		333,051		(615)			(615)		2,723	2,723			
100055470	NEWARK	NJ		03/23/2021		312,478		(353)			(353)		666	666			
100055472	CHARLOTTE	NC		03/23/2021		202,032		(148)			(148)		695	695			
100055475	ROCKY MOUNT	NC		03/23/2021		176,122		(333)			(333)		315	315			
100055478	PHILADELPHIA	PA		03/23/2021		48,590		(60)			(60)		158	158			
100055483	SOUTHPORT	NC		03/23/2021		135,816		(239)			(239)		671	671			
100055484	KANSAS CITY	MO		03/23/2021		62,112		(124)			(124)		110	110			
100055486	WOODSTOCK	IL		03/23/2021		127,657		(748)			(748)		1,674	1,674			
100055488	DUNKIRK	MD		03/23/2021		357,290		(296)			(296)		1,203	1,203			
100055489	MERRIMACK	NH		03/23/2021		171,429		(226)			(226)		713	713			
100055490	DISTRICT HEIGHTS	MD		03/23/2021		205,872		(123)			(123)		955	955			
100055492	PITTSBURGH	PA		03/23/2021		49,347		(21)			(21)		148	148			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055493	MILWAUKEE	WI		03/23/2021		161,728		(497)			(497)		1,113	1,113			
100055494	WINDSOR MILL	MD		03/23/2021		162,773		39			39		1,849	1,849			
100055496	BALTIMORE	MD		03/23/2021		166,511		(145)			(145)		418	418			
100055497	REDMOND	OR		03/23/2021		264,341		169			169		778	778			
100055499	LAWRENCEBURG	IN		03/23/2021		236,475		88			88		528	528			
100055502	SOUTH BEND	IN		03/23/2021		35,558		(16)			(16)		236	236			
100055504	ATHENS	AL		03/23/2021		61,932		(688)			(688)		459	459			
100055505	ALISO VIEJO	CA		03/23/2021		477,195		(563)			(563)		6,667	6,667			
100055514	GLASSBORO	NJ		03/23/2021		137,436		37			37		557	557			
100055516	WARREN	OH		03/23/2021		96,849		(427)			(427)		161	161			
100055517	SUNRISE	FL		03/23/2021		197,242		(294)			(294)		432	432			
100055520	RACINE	WI		03/23/2021		64,645		(132)			(132)		380	380			
100055523	HUNTINGTON BEACH	CA		03/23/2021		376,922		(388)			(388)		1,211	1,211			
100055524	PEEKSKILL	NY		03/23/2021		332,541		(694)			(694)		1,452	1,452			
100055528	SAYLORSBURG	PA		03/23/2021		187,262		(289)			(289)		450	450			
100055529	LAKEWOOD	NJ		03/23/2021		320,706		(335)			(335)		738	738			
100055530	NEWTON	IA		03/23/2021		213,744		(218)			(218)		435	435			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		135,167		(410)			(410)		366	366			
100055533	GARDNER	MA		03/23/2021		257,758		(672)			(672)		795	795			
100055534	COLD SPRING	MN		03/23/2021		152,913		(199)			(199)		314	314			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		289,296		(635)			(635)		995	995			
100055536	WINSTED	MN		03/23/2021		292,046		(441)			(441)		735	735			
100055537	ROCKAWAY	NJ		03/23/2021		369,237		(257)			(257)		1,270	1,270			
100055538	JASPER	GA		03/23/2021		170,590		(214)			(214)		473	473			
100055540	WEST BURLINGTON	NY		03/23/2021		156,620		(175)			(175)		359	359			
100055541	STATESBORO	GA		03/23/2021		239,450		(490)			(490)		789	789			
100055542	VANCOUVER	WA		03/23/2021		225,856		(338)			(338)		709	709			
100055543	ROCKY MOUNT	MO		03/23/2021		65,356		(237)			(237)		389	389			
100055545	LANTANA	FL		03/23/2021		95,142		(174)			(174)		427	427			
100055546	LAWRENCE	MA		03/23/2021		212,888		(385)			(385)		1,020	1,020			
100055548	WIMAUMA	FL		03/23/2021		189,770		(815)			(815)		1,838	1,838			
100055549	FLORENCE	OR		03/23/2021		123,816		(156)			(156)		452	452			
100055550	MONTGOMERY	IL		03/23/2021		121,477		(212)			(212)		248	248			
100055551	DECATUR	GA		03/23/2021		92,231							213	213			
100055552	CLEMSON	SC		03/23/2021		169,947		306			306		665	665			
100055554	OXFORD	MI		03/23/2021		218,506		(3,010)			(3,010)		3,236	3,236			
100055555	NEW CUMBERLAND	PA		03/23/2021		166,218		(154)			(154)		438	438			
100055556	NORWICH	NY		03/23/2021		32,671		(243)			(243)		734	734			
100055560	CALLAHAN	FL		03/23/2021		182,596		(288)			(288)		474	474			
100055563	HAMMOND	IN		03/23/2021		85,842		(444)			(444)		472	472			
100055564	CASA GRANDE	AZ		03/23/2021		135,253		(1,443)			(1,443)		777	777			
100055565	DORCHESTER	MA		03/23/2021		308,393		(808)			(808)		2,173	2,173			
100055568	SAINT LOUIS	MO		03/23/2021		88,492		533			533		117	117			
100055570	IRWIN	PA		03/23/2021		94,188		(525)			(525)		325	325			
100055571	CONROE	TX		03/23/2021		124,432		384			384		108	108			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		68,915		344			344		289	289			
100055581	UTICA	NY		03/23/2021		25,192		765			765		239	239			
100055583	SAINT LOUIS	MO		03/23/2021		70,515		(131)			(131)		445	445			
100055586	WEST CHESTER	PA		03/23/2021		197,373		(321)			(321)		375	375			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		252,416		(408)			(408)		569	569			
100055597	RIVERDALE	MD		03/23/2021		186,629		(203)			(203)		737	737			
100055599	STOCKTON	CA		03/23/2021		236,009		(220)			(220)		734	734			
100056601	AUBURNDALE	FL		03/23/2021		170,469		(330)			(330)		1,778	1,778			
100055603	GEISMAR	LA		03/23/2021		220,383		(6)			(6)		889	889			
100055605	CONYERS	GA		03/23/2021		209,442		(594)			(594)		978	978			
100055606	LAKEWOOD	CA		03/23/2021		334,481		(330)			(330)		1,100	1,100			
100055607	SAUGUS	MA		03/23/2021		271,842		(719)			(719)		835	835			
100055608	COLUMBIA	PA		03/23/2021		82,659		(201)			(201)		170	170			
100055609	EAST MOLINE	IL		03/23/2021		91,587		(219)			(219)		760	760			
100055612	PEQUOT LAKES	MN		03/23/2021		144,571		(168)			(168)		452	452			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055613	BAY MINETTE	AL		03/23/2021		36,174		(74)			(74)		59	59			
100055614	LITTLE ROCK	AR		03/23/2021		136,408		(329)			(329)		545	545			
100055615	HICKORY	NC		03/23/2021		124,079		(232)			(232)		371	371			
100055616	GAFFNEY	SC		03/23/2021		98,208		(285)			(285)		202	202			
100055618	WAIPAHU	HI		03/23/2021		387,793		(487)			(487)		1,056	1,056			
100055620	AVENEL	NJ		03/23/2021		276,030		(381)			(381)		715	715			
100055624	SAN ANTONIO	TX		03/23/2021		184,332		304			304		1,646	1,646			
100055627	MATTESON	IL		03/23/2021		106,888		136			136		415	415			
100055628	LOS ANGELES	CA		03/23/2021		240,594		(341)			(341)		4,849	4,849			
100055629	CHICAGO	IL		03/23/2021		313,784		(480)			(480)		877	877			
100055630	ALEXANDRIA	MN		03/23/2021		96,590		(90)			(90)		179	179			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		101,882		(539)			(539)		1,626	1,626			
100055632	FLORISSANT	MO		03/23/2021		143,663		(683)			(683)		1,127	1,127			
100055633	MIAMI GARDENS	FL		03/23/2021		274,159		(1,086)			(1,086)		837	837			
100055635	FLORAL PARK	NY		03/23/2021		516,416		(882)			(882)		1,915	1,915			
100055636	MONTGOMERY	AL		03/23/2021		54,510		(538)			(538)		714	714			
100055639	BLANDON	PA		03/23/2021		120,447		(54)			(54)		424	424			
100055640	OMAHA	NE		03/23/2021		113,615		(344)			(344)		766	766			
100055642	CENTENNIAL	CO		03/23/2021		153,264		(895)			(895)		847	847			
100055644	ROCHESTER	NY		03/23/2021		68,771		(648)			(648)		707	707			
100055648	THOUSAND OAKS	CA		03/23/2021		486,680		(477)			(477)		1,975	1,975			
100055650	IRVINE	CA		03/23/2021		641,942		(878)			(878)		1,889	1,889			
100055651	ROCKAWAY BEACH	NY		03/23/2021		667,255		4,756			4,756		973	973			
100055653	ELORA	TN		03/23/2021		63,687		(153)			(153)		227	227			
100055654	CALHOUN FALLS	SC		03/23/2021		62,748		(252)			(252)		429	429			
100055655	SHASTA LAKE	CA		03/23/2021		92,714		(344)			(344)		303	303			
100055656	PLAINFIELD	IL		03/23/2021		137,840		(220)			(220)		2,533	2,533			
100055661	MUSKEGO	WI		03/23/2021		119,097		(126)			(126)		974	974			
100055663	HOUSTON	TX		03/23/2021		94,629		(159)			(159)		883	883			
100055665	GLADE VALLEY	NC		03/23/2021		111,802		(278)			(278)		804	804			
100055668	PORT SAINT LUCIE	FL		03/23/2021		68,916		(81)			(81)		199	199			
100055669	GREEN RIVER	WY		03/23/2021		104,992		(318)			(318)		888	888			
100055670	PARKS	AR		03/23/2021		50,633		(159)			(159)		463	463			
100055672	BEAUMONT	TX		03/23/2021		60,659		(88)			(88)		220	220			
100055673	CLE ELUM	WA		03/23/2021		193,908		(385)			(385)		519	519			
100055674	BELFORD	NJ		03/23/2021		187,985		(321)			(321)		1,190	1,190			
100055675	GREEN LANE	PA		03/23/2021		171,097		(234)			(234)		444	444			
100055677	SAYLORSBURG	PA		03/23/2021		71,786		(406)			(406)		734	734			
100055679	LATROBE	PA		03/23/2021		124,724		(298)			(298)		529	529			
100055680	LANDING	NJ		03/23/2021		152,675		(305)			(305)		2,178	2,178			
100055683	ORLAND	CA		03/23/2021		345,537		(336)			(336)		791	791			
100055684	ERIE	PA		03/23/2021		185,819		(173)			(173)		358	358			
100055686	NEW BOSTON	NH		03/23/2021		214,310		(282)			(282)		912	912			
100055687	SPRING VALLEY	CA		03/23/2021		311,382		(334)			(334)		1,174	1,174			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		394,232		(301)			(301)		2,357	2,357			
100055690	HUDSON	IL		03/23/2021		103,231		(42)			(42)		749	749			
100055691	CLEVELAND	OH		03/23/2021		72,929		(118)			(118)		44	44			
100055692	NEW OXFORD	PA		03/23/2021		85,448		(167)			(167)		157	157			
100055694	BLOOMINGTON	IL		03/23/2021		28,379		(11)			(11)		201	201			
100055695	BLUEFIELD	VA		03/23/2021		247,342		(67)			(67)		5,650	5,650			
100055699	SANTA ROSA BEACH	FL		03/23/2021		206,559		(477)			(477)		378	378			
100055700	SHELTON	CT		03/23/2021		126,309		(279)			(279)		1,177	1,177			
100055701	SAN DIEGO	CA		03/23/2021		342,309		(706)			(706)		1,161	1,161			
100055702	MIDDLETOWN	DE		03/23/2021		301,747		(735)			(735)		946	946			
100055704	RIVERSIDE	CA		03/23/2021		207,854		(494)			(494)		652	652			
100055705	WEST PALM BEACH	FL		03/23/2021		128,946		(185)			(185)		478	478			
100055707	DETROIT	MI		03/23/2021		63,005		(130)			(130)		59	59			
100055710	EDMOND	OK		03/23/2021		125,252		(159)			(159)		223	223			
100055711	HOMELAND	CA		03/23/2021		263,566		(435)			(435)		896	896			
100055712	TOLLAND	CT		03/23/2021		183,419		(171)			(171)		517	517			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055714	MEMPHIS	TN		03/23/2021		34,256		(554)			(554)		561	561			
100055715	TERRYVILLE	CT		03/23/2021		91,586		(69)			(69)		376	376			
100055718	AKRON	OH		03/23/2021		52,297		(668)			(668)		1,409	1,409			
100055722	BEARDSTOWN	IL		03/23/2021		52,923		(160)			(160)		108	108			
100055723	CHICAGO	IL		03/23/2021		205,189		(926)			(926)		2,064	2,064			
100055725	CHICAGO	IL		03/23/2021		136,478		(196)			(196)		677	677			
100055727	STREAMWOOD	IL		03/23/2021		232,075		4,462			4,462		1,015	1,015			
100055729	BROOKLYN	NY		03/23/2021		420,679		(853)			(853)		2,974	2,974			
100055730	CHESTERTON	IN		03/23/2021		264,994		(177)			(177)		923	923			
100055731	SCHENECTADY	NY		03/23/2021		137,801		16			16		758	758			
100055732	NORWICH	CT		03/23/2021		102,867		219			219		6,398	6,398			
100055734	HARLINGEN	TX		03/23/2021		60,211		(415)			(415)		446	446			
100055736	PARMA	OH		03/23/2021		85,893		1,708			1,708		193	193			
100055740	LAWRENCEVILLE	GA		03/23/2021		143,464		(314)			(314)		809	809			
100055742	NASHVILLE	TN		03/23/2021		173,740		776			776		184	184			
100055745	MAPLE HEIGHTS	OH		03/23/2021		90,801		157			157		256	256			
100055747	TUALATIN	OR		03/23/2021		340,406		(296)			(296)		941	941			
100055748	FORT LAUDERDALE	FL		03/23/2021		232,024		(346)			(346)		1,608	1,608			
100055751	MABLETON	GA		03/23/2021		384,583		(559)			(559)		894	894			
100055753	BIRMINGHAM	AL		03/23/2021		374,371		(315)			(315)		1,172	1,172			
100055754	CHANDLER	AZ		03/23/2021		302,256		(248)			(248)		900	900			
100055757	GOSHEN	VA		03/23/2021		358,544		(704)			(704)		838	838			
100055758	KENT	WA		03/23/2021		347,765		(277)			(277)		1,136	1,136			
100055759	TAYLOR	PA		03/23/2021		65,855		(308)			(308)		500	500			
100055760	WINSTON SALEM	NC		03/23/2021		142,507		(275)			(275)		403	403			
100055761	HIGHLAND MILLS	NY		03/23/2021		232,684		(233)			(233)		652	652			
100055762	VANCOUVER	WA		03/23/2021		182,017		1,213			1,213		852	852			
100055763	MIAMI	FL		03/23/2021		206,997		(244)			(244)		1,019	1,019			
100055765	BOZEMAN	MT		03/23/2021		132,647		(123)			(123)		346	346			
100055769	OVIEDO	FL		03/23/2021		187,546		(331)			(331)		525	525			
100055770	DAVENPORT	FL		03/23/2021		216,719		(388)			(388)		485	485			
100055771	ANN ARBOR	MI		03/23/2021		140,966		(246)			(246)		454	454			
100055772	WEST PADUCAH	KY		03/23/2021		146,519		(230)			(230)		265	265			
100055774	SAINT MATTHEWS	SC		03/23/2021		58,458		(273)			(273)		419	419			
100055777	RIO RICO	AZ		03/23/2021		126,522		(284)			(284)		390	390			
100055778	CENTER LINE	MI		03/23/2021		104,520		(149)			(149)		349	349			
100055779	ADAMSVILLE	OH		03/23/2021		31,718		(150)			(150)		656	656			
100055786	LEHIGH ACRES	FL		03/23/2021		162,613		(299)			(299)		368	368			
100055789	TARKIO	MO		03/23/2021		59,978		(23)			(23)		144	144			
100055790	OLATHE	KS		03/23/2021		112,226		(886)			(886)		939	939			
100055792	OSAWATOMIE	KS		03/23/2021		213,576		(115)			(115)		500	500			
100055793	CHICAGO	IL		03/23/2021		476,029		(3,633)			(3,633)		3,380	3,380			
100055794	INDIANAPOLIS	IN		03/23/2021		64,252		(572)			(572)		314	314			
100055795	CINCINNATI	OH		03/23/2021		90,663		1,353			1,353		495	495			
100055799	HOBBS	NM		03/23/2021		78,078		423			423		121	121			
100055801	MEMPHIS	TN		03/23/2021		59,806		(253)			(253)		669	669			
100055802	MEMPHIS	TN		03/23/2021		55,027		(185)			(185)		363	363			
100055803	MEMPHIS	TN		03/23/2021		43,444		(323)			(323)		483	483			
100055804	CLEVELAND	OH		03/23/2021		46,578		(25)			(25)		976	976			
100055809	DANIA	FL		03/23/2021		107,412		(519)			(519)		627	627			
100055812	PLAYA DEL REY	CA		03/23/2021		338,669		(508)			(508)		1,995	1,995			
100055813	MENIFEE	CA		03/23/2021		279,030		(341)			(341)		687	687			
100055814	CHICAGO	IL		03/23/2021		128,523		(941)			(941)		754	754			
100055815	JEFFERSONVILLE	IN		03/23/2021		269,812		(343)			(343)		2,304	2,304			
100055816	COLUMBIA	CT		03/23/2021		81,307		(229)			(229)		2,272	2,272			
100055823	KATY	TX		03/23/2021		288,516		(289)			(289)		527	527			
100055824	BROOKLYN	NY		03/23/2021		320,278		(425)			(425)		1,054	1,054			
100055826	METHUEN	MA		03/23/2021		288,237		(413)			(413)		987	987			
100055828	MIDDLETOWN	NY		03/23/2021		106,445		610			610		294	294			
100055829	ANCHORAGE	AK		03/23/2021		417,014		(584)			(584)		1,016	1,016			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055831	SUMMERDALE	AL		03/23/2021		149,741		(132)			(132)		482	482			
100055834	PLEASANT GROVE	UT		03/23/2021		315,133		(699)			(699)		1,087	1,087			
100055836	GEORGETOWN	SC		03/23/2021		121,006		(314)			(314)		1,242	1,242			
100055837	NEWTON	NC		03/23/2021		87,716		(124)			(124)		225	225			
100055842	GODDARD	KS		03/23/2021		226,033		(192)			(192)		774	774			
100055843	NORTH ANDOVER	MA		03/23/2021		299,769		(384)			(384)		447	447			
100055844	OZARK	MO		03/23/2021		131,898		(267)			(267)		249	249			
100055845	LAS VEGAS	NV		03/23/2021		120,989		(268)			(268)		411	411			
100055846	BERKELEY	MO		03/23/2021		46,433		(530)			(530)		1,444	1,444			
100055848	HAMMOND	IN		03/23/2021		43,081		(250)			(250)		387	387			
100055851	MUSTANG	OK		03/23/2021		81,242		(633)			(633)		596	596			
100055853	BLUFFTON	SC		03/23/2021		140,437		(186)			(186)		511	511			
100055855	NORMAL	IL		03/23/2021		221,939		529			529		1,364	1,364			
100055856	AUBURNDALE	FL		03/23/2021		337,143		475			475		1,956	1,956			
100055862	PROVIDENCE	RI		03/23/2021		259,926		187			187		627	627			
100055863	SILVER SPRING	MD		03/26/2021				(132)			(132)		978	978			
100055865	HERRIMAN	UT		03/26/2021				(136)			(136)		932	932			
100055866	GRAND JUNCTION	CO		03/26/2021				(135)			(135)		695	695			
100055867	OCEAN CITY	NJ		03/26/2021				(129)			(129)		890	890			
100055868	ASBURY PARK	NJ		03/26/2021				(198)			(198)		1,380	1,380			
100055870	KENSINGTON	MD		03/26/2021				(258)			(258)		1,780	1,780			
100055871	KENSINGTON	MD		03/26/2021				(219)			(219)		1,480	1,480			
100055872	MURRIETA	CA		03/26/2021				(147)			(147)		1,107	1,107			
100055873	LONG BRANCH	NJ		03/26/2021				(235)			(235)		1,574	1,574			
100055874	LOS ANGELES	CA		03/26/2021				(295)			(295)		2,088	2,088			
100055875	SUNRISE	FL		03/26/2021				(161)			(161)		1,200	1,200			
100055876	CORONA	CA		03/26/2021				(193)			(193)		1,495	1,495			
100055877	ELIZABETH	NJ		03/26/2021				(173)			(173)		1,245	1,245			
100055878	CONYERS	GA		03/26/2021				(126)			(126)		886	886			
100055879	CHEYENNE	WY		03/26/2021				(94)			(94)		727	727			
100055880	MESQUITE	TX		03/26/2021				(90)			(90)		669	669			
100055881	MONTEREY	CA		03/26/2021				(148)			(148)		1,406	1,406			
100055882	ANAHEIM	CA		03/26/2021				(278)			(278)		2,374	2,374			
100055883	SAINT LOUIS	MO		03/26/2021				(90)			(90)		660	660			
100055884	LOS ANGELES	CA		03/26/2021				(82)			(82)		716	716			
100055885	LOS ANGELES	CA		03/26/2021				(214)			(214)		1,839	1,839			
100055886	MANSFIELD	TX		03/26/2021				(116)			(116)		873	873			
100055887	SPRINGFIELD	OR		03/26/2021				(80)			(80)		630	630			
100055888	MILLEDGEVILLE	GA		03/26/2021				(117)			(117)		860	860			
100055889	LAKE HAVASU CITY	AZ		03/26/2021				(83)			(83)		790	790			
100055890	BIG BEAR LAKE	CA		03/26/2021				(95)			(95)		759	759			
100055891	IDAHO FALLS	ID		03/26/2021				(100)			(100)		747	747			
100055892	NORTH LAUDERDALE	FL		03/26/2021				(98)			(98)		595	595			
100055893	PHILADELPHIA	PA		03/26/2021				(93)			(93)		663	663			
100055894	DELRAY BEACH	FL		03/26/2021				(159)			(159)		1,092	1,092			
100055896	NEWARK	NJ		03/26/2021				(79)			(79)		617	617			
100055897	RENO	NV		03/26/2021				(249)			(249)		1,970	1,970			
100055898	NEW ORLEANS	LA		03/26/2021				(164)			(164)		1,096	1,096			
100055899	POMONA	CA		03/26/2021				(257)			(257)		2,093	2,093			
100055900	JAMAICA PLAIN	MA		03/26/2021				(331)			(331)		2,738	2,738			
100055901	ARLINGTON	TX		03/26/2021				(135)			(135)		1,169	1,169			
100055902	AUSTIN	TX		03/26/2021				(121)			(121)		1,036	1,036			
100055903	WILMINGTON	CA		03/26/2021				(141)			(141)		1,212	1,212			
100055906	KEY LARGO	FL		03/26/2021				(112)			(112)		854	854			
100055907	STUDIO CITY	CA		03/26/2021				(170)			(170)		1,649	1,649			
100055908	BAYONNE	NJ		03/26/2021				(152)			(152)		1,251	1,251			
100055911	NEW ORLEANS	LA		03/26/2021				(115)			(115)		1,307	1,307			
100055912	NEW ORLEANS	LA		03/26/2021				(86)			(86)		951	951			
100055914	N HOLLYWOOD	CA		03/26/2021				(173)			(173)		1,544	1,544			
100055916	HYATTSVILLE	MD		03/26/2021				(61)			(61)		616	616			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055917	BALTIMORE	MD		03/26/2021				(89)			(89)		766	766			
100055918	BALTIMORE	MD		03/26/2021				(87)			(87)		745	745			
100055919	POMPTON LAKES	NJ		03/26/2021				(293)			(293)		2,665	2,665			
100055921	WASHINGTON	DC		03/26/2021				(240)			(240)		2,005	2,005			
100055928	LOS ANGELES	CA		04/01/2021		2,606,604		(541)			(541)		12,009	12,009			
100057232	HAIKU	HI		05/19/2021		1,288,968		(898)			(898)		4,100	4,100			
100057233	LOS ANGELES	CA		05/19/2021		1,044,568		(7,281)			(7,281)		3,488	3,488			
100057234	KISSIMMEE	FL		05/19/2021		159,035		(461)			(461)		464	464			
100057235	GLENDALE	CA		05/19/2021		535,868		(459)			(459)		2,344	2,344			
100057236	DUNDALK	MD		05/19/2021		155,076		(1,034)			(1,034)		18,963	18,963			
100057238	GLENDALE	CA		05/19/2021		1,447,540		(1,297)			(1,297)		6,805	6,805			
100057239	VASHON	WA		05/19/2021		393,027		(320)			(320)		1,581	1,581			
100057240	ARLINGTON	VA		05/19/2021		1,383,271		(1,010)			(1,010)		4,753	4,753			
100057242	PINECREST	FL		05/19/2021		950,088		(742)			(742)		3,606	3,606			
100057243	CORPUS CHRISTI	TX		05/19/2021		218,883		(167)			(167)		802	802			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		313,570		(243)			(243)		1,181	1,181			
100057245	MIAMI BEACH	FL		05/19/2021		770,345		(609)			(609)		2,978	2,978			
100057247	MOORPARK	CA		05/19/2021		799,717		(669)			(669)		3,359	3,359			
100057248	ST PETERSBURG	FL		05/19/2021		2,726,009		(2,110)			(2,110)		10,174	10,174			
100057251	PINECREST	FL		05/19/2021		2,064,250		(1,504)			(1,504)		7,054	7,054			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		1,452,650		(1,115)			(1,115)		5,350	5,350			
100057253	CLOVIS	CA		05/19/2021		1,006,447		(738)			(738)		3,461	3,461			
100057489	LAHAINA	HI		06/02/2021		965,983		(601)			(601)		4,080	4,080			
100057492	CALABASAS	CA		06/02/2021		1,372,245		(2,941)			(2,941)		(10,415)	(10,415)		10,415	10,415
100057505	BARTLETT	TN		06/30/2021		71,321		(1)			(1)		358	358			
100057508	BALTIMORE	MD		06/30/2021				(33)			(33)		501	501			
100057516	FORT WORTH	TX		06/30/2021				(31)			(31)		401	401			
100057518	CARTERSVILLE	GA		06/30/2021				(39)			(39)		537	537			
100057522	LOS ANGELES	CA		06/30/2021		1,053,648		(326)			(326)		5,105	5,105			
100057523	MONROVIA	CA		06/30/2021		413,005		(148)			(148)		2,006	2,006			
100057526	SAINT ANN	MO		06/30/2021				(10)			(10)		180	180			
100057527	FAIRFAX	VA		06/30/2021		196,998		(172)			(172)		836	836			
100057529	CONVERSE	TX		06/30/2021				(46)			(46)		627	627			
100057530	WILDER	ID		06/30/2021				(25)			(25)		370	370			
100057533	PRINEVILLE	OR		06/30/2021		163,107		(61)			(61)		814	814			
100057535	CAROLINA BEACH	NC		06/30/2021		166,947		(96)			(96)		1,024	1,024			
100057538	CROWLEY	TX		06/30/2021		198,688		(61)			(61)		963	963			
100057544	OXNARD	CA		06/30/2021		155,063		(140)			(140)		669	669			
100057545	SARASOTA	FL		06/30/2021		116,711		(117)			(117)		492	492			
100057549	WESTMINSTER	MD		06/30/2021		180,427		(7)			(7)		923	923			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		668,775		569			569		8,253	8,253			
100057552	PORTLAND	OR		06/30/2021		231,893		(166)			(166)		1,069	1,069			
100057553	MINNEAPOLIS	MN		06/30/2021		294,906		(13)			(13)		1,582	1,582			
100057556	CLINTON	NJ		06/30/2021		374,760		52			52		2,702	2,702			
100057558	EATONTON	GA		06/30/2021		142,981		(133)			(133)		891	891			
100057563	BALTIMORE	MD		06/30/2021		117,719		(69)			(69)		542	542			
100057565	NEWARK	NJ		06/30/2021		352,038		(197)			(197)		1,574	1,574			
100057566	SURPRISE	AZ		06/30/2021		249,422		(163)			(163)		1,087	1,087			
100057568	CASTRO VALLEY	CA		06/30/2021		1,274,649		(312)			(312)		6,295	6,295			
100057569	DUNEDIN	FL		06/30/2021		290,482		(162)			(162)		2,150	2,150			
100057570	GLENDALE	CA		06/30/2021		764,312		(221)			(221)		3,386	3,386			
100057571	HAGERSTOWN	MD		06/30/2021				(16)			(16)		228	228			
100057573	RICHMOND HILL	GA		06/30/2021		148,644		(118)			(118)		644	644			
100057574	PHILADELPHIA	PA		06/30/2021		234,457		(144)			(144)		1,469	1,469			
100057575	RIVERSIDE	NJ		06/30/2021				(29)			(29)		465	465			
100057576	MEMPHIS	TN		06/30/2021				(26)			(26)		400	400			
100057577	ATLANTA	GA		06/30/2021		301,094		(235)			(235)		1,346	1,346			
100057579	SAN ANTONIO	TX		06/30/2021		106,757		(117)			(117)		436	436			
100057582	PHILADELPHIA	PA		06/30/2021				(17)			(17)		267	267			
100057585	VENTURA	CA		06/30/2021		207,560		(122)			(122)		1,176	1,176			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057586	BALDWIN PARK	CA		06/30/2021		374,988		(193)			(193)		1,772	1,772			
100057589	BAKERSFIELD	CA		06/30/2021		88,013		(189)			(189)		1,184	1,184			
100057590	ALTADENA	CA		06/30/2021		649,188		(434)			(434)		2,889	2,889			
100057591	WINDER	GA		06/30/2021		151,381		(48)			(48)		714	714			
100057597	VANCOUVER	WA		06/30/2021				(128)			(128)		1,937	1,937			
100057598	FRANKLIN	OH		06/30/2021		152,655		(167)			(167)		613	613			
100057599	BALTIMORE	MD		06/30/2021				(50)			(50)		1,243	1,243			
100057603	CHATTANOOGA	TN		06/30/2021		99,199		(132)			(132)		384	384			
100057604	LANCASTER	CA		06/30/2021		217,151		(117)			(117)		993	993			
100057606	BROWNSVILLE	TX		06/30/2021		108,240		(131)			(131)		467	467			
100057607	ANAHEIM	CA		06/30/2021		258,541		(194)			(194)		1,148	1,148			
100057608	NASHVILLE	TN		06/30/2021		214,725		(198)			(198)		884	884			
100057609	HYATTSVILLE	MD		06/30/2021		256,028		(187)			(187)		1,119	1,119			
100057613	LANCASTER	CA		06/30/2021		243,818		(131)			(131)		1,115	1,115			
100057614	PEABODY	MA		06/30/2021		491,081		(302)			(302)		2,191	2,191			
100057615	PORT ORANGE	FL		06/30/2021		160,902		(29)			(29)		787	787			
100057616	HAMBURG	PA		06/30/2021		138,204		(62)			(62)		990	990			
100057618	NEWARK	NJ		06/30/2021		386,161		(123)			(123)		1,800	1,800			
100057621	HUGO	MN		06/30/2021		282,682		(206)			(206)		1,264	1,264			
100057625	GRAND RAPIDS	MI		06/30/2021		130,626		(165)			(165)		743	743			
100057626	PINETOP	AZ		06/30/2021		244,880		(210)			(210)		994	994			
100057627	SAVANNAH	GA		06/30/2021		66,479		(87)			(87)		258	258			
100057628	CAPE CORAL	FL		06/30/2021		275,551		(129)			(129)		1,407	1,407			
100057629	CLARKSVILLE	TN		06/30/2021		149,603		(149)			(149)		403	403			
100057632	LARAMIE	WY		06/30/2021		220,663		(186)			(186)		912	912			
100057634	GUTHRIE	OK		06/30/2021		124,929		(170)			(170)		717	717			
100057635	JACKSONVILLE	FL		06/30/2021		89,650		(106)			(106)		434	434			
100057636	SUISUN CITY	CA		06/30/2021				(56)			(56)		796	796			
100057638	PHOENIX	AZ		06/30/2021		266,974		(86)			(86)		1,367	1,367			
100057639	SCOTTSDALE	AZ		06/30/2021		289,207		(115)			(115)		1,366	1,366			
100057640	BARRINGTON	RI		06/30/2021		279,497		(189)			(189)		1,250	1,250			
100057641	GREENVILLE	SC		06/30/2021		168,857		(39)			(39)		800	800			
100057647	DANA POINT	CA		06/30/2021				(361)			(361)		4,941	4,941			
100057648	DENVER	CO		06/30/2021		404,111		(174)			(174)		1,939	1,939			
100057649	FORT COLLINS	CO		06/30/2021		387,883		(121)			(121)		1,831	1,831			
100057650	ORLANDO	FL		06/30/2021				(96)			(96)		2,400	2,400			
100057653	WINDHAM	CT		06/30/2021		159,799		(91)			(91)		718	718			
100057658	MESA	AZ		06/30/2021		225,414		(173)			(173)		1,343	1,343			
100057659	PARMA HEIGHTS	OH		06/30/2021		153,996		(32)			(32)		777	777			
100057661	MOUNT VERNON	WA		06/30/2021		222,888		(127)			(127)		1,293	1,293			
100057662	WYLIE	TX		06/30/2021				(48)			(48)		654	654			
100057663	VANCOUVER	WA		06/30/2021		235,557		(204)			(204)		1,019	1,019			
100057665	ROSEVILLE	CA		06/30/2021		357,258		(186)			(186)		1,574	1,574			
100057669	HENRICO	VA		06/30/2021				(63)			(63)		1,698	1,698			
100057672	OMAHA	NE		06/30/2021				(32)			(32)		437	437			
100057675	WINDER	GA		06/30/2021		151,381		(48)			(48)		714	714			
100057676	AUDUBON	NJ		06/30/2021				(32)			(32)		607	607			
100057678	HAW RIVER	NC		06/30/2021		116,423		(120)			(120)		480	480			
100057679	LAS VEGAS	NV		06/30/2021				(52)			(52)		721	721			
100057682	MURFREESBORO	TN		06/30/2021				(28)			(28)		581	581			
100057687	SUNNYVALE	CA		06/30/2021				(152)			(152)		2,472	2,472			
100057688	WICHITA	KS		06/30/2021		114,679		(113)			(113)		463	463			
100057689	CHESAPEAKE	VA		06/30/2021		139,711		(130)			(130)		578	578			
100057691	WAUKEGAN	IL		06/30/2021		106,248		(104)			(104)		428	428			
100057695	BATON ROUGE	LA		06/30/2021		218,253		(78)			(78)		1,055	1,055			
100057696	BROOKHAVEN	PA		06/30/2021				(31)			(31)		504	504			
100057698	SAN ANTONIO	TX		06/30/2021		159,120		(130)			(130)		432	432			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		153,776		(183)			(183)		929	929			
100057701	PALATINE	IL		06/30/2021				(16)			(16)		264	264			
100057703	HOPKINTON	RI		06/30/2021		237,926		(176)			(176)		1,585	1,585			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057704	HENDERSON	NV		06/30/2021				(48)			(48)		690	690			
100057705	BRIDGEPORT	CT		06/30/2021		163,576		(151)			(151)		662	662			
100057706	GRESHAM	OR		06/30/2021		210,656		(196)			(196)		914	914			
100057707	OLYMPIA	WA		06/30/2021		289,037		(254)			(254)		1,166	1,166			
100057708	SANTA ROSA BEACH	FL		06/30/2021		262,759		(228)			(228)		1,019	1,019			
100057710	DAPHNE	AL		06/30/2021		137,136		(137)			(137)		553	553			
100057711	ATLANTA	GA		06/30/2021		157,897		(156)			(156)		668	668			
100057712	BLACKWOOD	NJ		06/30/2021		109,667		(96)			(96)		455	455			
100057714	GREENVILLE	SC		06/30/2021		254,084		(181)			(181)		1,062	1,062			
100057717	LAWRENCEVILLE	GA		06/30/2021		244,474		(288)			(288)		1,960	1,960			
100057718	RICHMOND	TX		06/30/2021		140,746		(131)			(131)		582	582			
100057719	WALL	NJ		06/30/2021		302,276		(189)			(189)		1,240	1,240			
100057721	WINNETKA AREA	CA		06/30/2021		535,253		(344)			(344)		2,396	2,396			
100057723	PLAIN CITY	UT		06/30/2021		281,964		(112)			(112)		1,309	1,309			
100057726	CHICAGO	IL		06/30/2021				(60)			(60)		914	914			
100057728	BRIGHTON	CO		06/30/2021		362,758		(276)			(276)		1,546	1,546			
100057729	LAFAYETTE	LA		06/30/2021		166,652		(151)			(151)		690	690			
100057734	PINEHURST	ID		06/30/2021				(49)			(49)		756	756			
100057735	BOWIE	MD		06/30/2021		286,649		(216)			(216)		1,636	1,636			
100057737	CUMMING	GA		06/30/2021		191,610		(153)			(153)		815	815			
100057742	EMERSON	NJ		06/30/2021		408,022		(212)			(212)		1,789	1,789			
100057745	LEBANON	IN		06/30/2021				(38)			(38)		602	602			
100057746	MANCHESTER	NH		06/30/2021		276,753		(208)			(208)		1,207	1,207			
100057749	BELLINGHAM	WA		06/30/2021		341,070		(303)			(303)		1,361	1,361			
100057750	MINNEAPOLIS	MN		06/30/2021		201,623		(151)			(151)		818	818			
100057751	HERNANDO BEACH	FL		06/30/2021		243,322		(131)			(131)		1,143	1,143			
100057754	NAPLES	FL		06/30/2021		130,824		(172)			(172)		506	506			
100057755	MARTINSBURG	WV		06/30/2021				(16)			(16)		253	253			
100057756	FERNANDINA BEACH	FL		06/30/2021				(53)			(53)		819	819			
100057760	FRESNO	CA		06/30/2021		228,029		(487)			(487)		5,891	5,891			
100057769	SACRAMENTO	CA		06/30/2021				(90)			(90)		1,529	1,529			
100057771	TUCSON	AZ		06/30/2021		151,817		(194)			(194)		1,146	1,146			
100057774	METAIRIE	LA		06/30/2021		90,062		(141)			(141)		323	323			
100057775	BATON ROUGE	LA		06/30/2021				(36)			(36)		890	890			
100057779	PUEBLO	CO		06/30/2021				(51)			(51)		739	739			
100057781	NASHVILLE	TN		06/30/2021				(50)			(50)		693	693			
100057787	PHILADELPHIA	PA		06/30/2021		346,327		(301)			(301)		1,528	1,528			
100057788	BLANCHARD	OK		06/30/2021		115,342		(60)			(60)		363	363			
100057789	WACO	TX		06/30/2021		107,687		(117)			(117)		445	445			
100057790	WALTHAM	MA		06/30/2021		448,685		(191)			(191)		2,107	2,107			
100057791	JACKSONVILLE	FL		06/30/2021				(39)			(39)		512	512			
100057794	RIVERBANK	CA		06/30/2021		246,355		(161)			(161)		1,074	1,074			
100057805	WASHINGTON	DC		06/30/2021		364,847		(176)			(176)		1,673	1,673			
100057809	COPPERAS COVE	TX		06/30/2021				(14)			(14)		220	220			
100057810	MARIETTA	GA		06/30/2021		231,112		(46)			(46)		1,121	1,121			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		175,612		(100)			(100)		785	785			
100057814	SHOREVIEW	MN		06/30/2021		173,105		(2)			(2)		845	845			
100057819	OLYMPIA	WA		06/30/2021		340,919		(107)			(107)		1,609	1,609			
100057821	SAN JOSE	CA		06/30/2021		787,680		(290)			(290)		3,871	3,871			
100057825	HAYWARD	CA		06/30/2021		533,352		(287)			(287)		2,440	2,440			
100057826	PITTSBURG	CA		06/30/2021				(54)			(54)		843	843			
100057829	CONCORD	CA		06/30/2021		612,627		(385)			(385)		2,673	2,673			
100057830	HAVRE DE GRACE	MD		06/30/2021		166,012		(266)			(266)		2,107	2,107			
100057835	OCEANSIDE	CA		06/30/2021		282,827		(223)			(223)		1,263	1,263			
100057836	CHULA VISTA	CA		06/30/2021		408,429		(262)			(262)		1,820	1,820			
100057839	ENGLISHTOWN	NJ		06/30/2021				(104)			(104)		1,338	1,338			
100057842	BELMONT	NC		06/30/2021		165,326							566	566			
100057843	SMYRNA	DE		06/30/2021		141,454		(161)			(161)		770	770			
100057847	OWENS CROSS ROADS	AL		06/30/2021		152,566		(268)			(268)		2,111	2,111			
100057848	HOUSTON	TX		06/30/2021		109,424		(114)			(114)		651	651			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057850	NEWARK	NJ		06/30/2021		216,275		(132)			(132)		1,986	1,986			
100057851	COEUR D ALENE	ID		06/30/2021		334,793		(220)			(220)		1,466	1,466			
100057854	ODENTON	MD		06/30/2021		215,397		(94)			(94)		834	834			
100057855	CHAMPLAIN	VA		06/30/2021		113,040		(86)			(86)		493	493			
100057858	PENSACOLA	FL		06/30/2021		299,170		(172)			(172)		1,286	1,286			
100057860	PHILADELPHIA	PA		06/30/2021				(38)			(38)		468	468			
100057861	LAS VEGAS	NV		06/30/2021				(25)			(25)		378	378			
100057864	TULSA	OK		06/30/2021		100,260		(113)			(113)		411	411			
100057865	BLUE JAY	CA		06/30/2021		120,852		(157)			(157)		618	618			
100057866	MEMPHIS	TN		06/30/2021		113,226		(135)			(135)		453	453			
100057869	CAPE CORAL	FL		06/30/2021		132,279		(123)			(123)		550	550			
100057870	PENSACOLA	FL		06/30/2021				(46)			(46)		925	925			
100057871	ARIZONA CITY	AZ		06/30/2021				(24)			(24)		422	422			
100057873	HOWELL	NJ		06/30/2021				(44)			(44)		698	698			
100057875	GERMANTOWN	TN		06/30/2021				(55)			(55)		812	812			
100057876	BOISE	ID		06/30/2021		279,083		(219)			(219)		1,188	1,188			
100057877	FRESNO	CA		06/30/2021				(25)			(25)		419	419			
100057879	BROWNSVILLE	TX		06/30/2021		63,303		(83)			(83)		246	246			
100057881	HAGERSTOWN	MD		06/30/2021				(13)			(13)		222	222			
100057882	KANAB	UT		06/30/2021				(49)			(49)		713	713			
100057883	ORLANDO	FL		06/30/2021		405,029		(390)			(390)		1,556	1,556			
100057886	ASHLAND	OR		06/30/2021		349,582		(264)			(264)		1,810	1,810			
100057887	SAN ANTONIO	TX		06/30/2021				(44)			(44)		1,019	1,019			
100057896	SOMERVILLE	NJ		06/30/2021				(44)			(44)		798	798			
100057897	BAYONNE	NJ		06/30/2021				(41)			(41)		637	637			
100057900	NORWICH	CT		06/30/2021		101,068		(134)			(134)		523	523			
100057901	ATLANTA	GA		06/30/2021		344,108		(269)			(269)		1,539	1,539			
100057902	RENO	NV		06/30/2021		231,329		(193)			(193)		1,027	1,027			
100057907	BAKERSFIELD	CA		06/30/2021				(34)			(34)		753	753			
100057909	LEHI	UT		06/30/2021				(57)			(57)		1,382	1,382			
100057910	FAIRBORN	OH		06/30/2021		190,889		(23)			(23)		1,967	1,967			
100057912	COOLIDGE	AZ		06/30/2021		191,639		(46)			(46)		952	952			
100057913	CICERO	IL		06/30/2021		154,167		(33)			(33)		747	747			
100057915	LONG BEACH	CA		06/30/2021		387,677		(200)			(200)		1,848	1,848			
100057916	VICTORVILLE	CA		06/30/2021		213,018		(139)			(139)		974	974			
100057917	HESPERIA	CA		06/30/2021		220,153		(143)			(143)		1,007	1,007			
100057918	CHICAGO	IL		06/30/2021		414,517		(177)			(177)		1,906	1,906			
100057921	LOVELAND	CO		06/30/2021		308,852		(197)			(197)		1,413	1,413			
100057922	KISSIMMEE	FL		06/30/2021				(45)			(45)		631	631			
100057927	ROSELLE	NJ		06/30/2021		382,254		(7)			(7)		1,866	1,866			
100057928	MARIPOSA	CA		06/30/2021		205,138		(210)			(210)		859	859			
100057929	WEST ORANGE	NJ		06/30/2021		295,829		(223)			(223)		1,761	1,761			
100057931	CHATTANOOGA	TN		06/30/2021		212,144		(85)			(85)		955	955			
100057932	NOTTINGHAM	MD		06/30/2021		197,090		(61)			(61)		930	930			
100057933	NEW ORLEANS	LA		06/30/2021		308,247		(234)			(234)		825	825			
100057934	RALEIGH	NC		06/30/2021				(94)			(94)		1,813	1,813			
100057935	RALEIGH	NC		06/30/2021				(92)			(92)		1,683	1,683			
100057936	TUSCALOOSA	AL		06/30/2021		107,822		(104)			(104)		445	445			
100057937	PANAMA CITY BEACH	FL		06/30/2021		219,640		(183)			(183)		968	968			
100057938	PACE	FL		06/30/2021		204,478		(179)			(179)		829	829			
100057939	FORT WORTH	TX		06/30/2021				(45)			(45)		1,240	1,240			
100057940	NORCROSS	GA		06/30/2021		175,984		(605)			(605)		9,319	9,319			
100057941	DENVER	CO		06/30/2021		216,592		(145)			(145)		964	964			
100057945	SAHUARITA	AZ		06/30/2021		195,656		(124)			(124)		876	876			
100057947	BAKERSFIELD	CA		06/30/2021		180,474		(151)			(151)		733	733			
100057950	WATSONVILLE	CA		06/30/2021		559,769		(377)			(377)		2,453	2,453			
100057951	ALEXANDRIA	VA		06/30/2021		132,717		(122)			(122)		514	514			
100057952	MEMPHIS	TN		06/30/2021		162,050		(156)			(156)		651	651			
100057954	BALTIMORE	MD		06/30/2021		134,268		(8)			(8)		659	659			
100057956	PINE HILL	NJ		06/30/2021				(27)			(27)		429	429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057958	ELIZABETH	NJ		06/30/2021		276,355		(30)			(30)		1,316	1,316			
100057960	PORT ANGELES	WA		06/30/2021		195,535		(196)			(196)		771	771			
100057961	BANNING	CA		06/30/2021		215,339		(190)			(190)		1,236	1,236			
100057964	STOCKTON	CA		06/30/2021		270,343		(85)			(85)		1,222	1,222			
100057967	PLYMOUTH	MN		06/30/2021				(34)			(34)		513	513			
100057970	HOCKLEY	TX		06/30/2021				(16)			(16)		269	269			
100057972	MIAMISBURG	OH		06/30/2021		220,664		(177)			(177)		894	894			
100057973	ALPHARETTA	GA		06/30/2021		255,369		(207)			(207)		725	725			
100057975	ANNAPOLIS	MD		06/30/2021		233,008		(166)			(166)		1,268	1,268			
100057981	LITTLE ROCK	AR		06/30/2021				(16)			(16)		247	247			
100057984	MENLO PARK	CA		06/30/2021				(125)			(125)		1,707	1,707			
100057987	BEAVERTON	OR		06/30/2021		531,864		(301)			(301)		2,178	2,178			
100057988	LOMA LINDA	CA		06/30/2021		423,388		(651)			(651)		9,147	9,147			
100057989	COLLIERVILLE	TN		06/30/2021		264,220		(195)			(195)		1,122	1,122			
100057991	PETERSBURG	VA		06/30/2021				(25)			(25)		512	512			
100057992	LAS VEGAS	NV		06/30/2021		130,666		(136)			(136)		721	721			
100057996	LAKE STEVENS	WA		06/30/2021		229,589		(91)			(91)		1,080	1,080			
100057998	BATON ROUGE	LA		06/30/2021		166,972		(143)			(143)		674	674			
100057999	RENO	NV		06/30/2021		339,669		(227)			(227)		1,384	1,384			
100058000	BAINBRIDGE IS	WA		06/30/2021				(92)			(92)		1,291	1,291			
100058003	GREENVILLE	SC		06/30/2021				(19)			(19)		317	317			
100058004	NATIONAL CITY	CA		06/30/2021		387,434		(328)			(328)		1,463	1,463			
100058005	PATERSON	NJ		06/30/2021		330,066		(273)			(273)		1,319	1,319			
100058006	OLD HICKORY	TN		06/30/2021		131,327		(145)			(145)		539	539			
100060055	SAN TAN VALLEY	AZ		06/25/2021		259,186		(166)			(166)		1,161	1,161			
100060057	PHOENIX	AZ		06/25/2021		227,673		(128)			(128)		1,001	1,001			
100060058	CHINO VALLEY	AZ		06/25/2021		235,689		(151)			(151)		1,055	1,055			
100060059	CHANDLER	AZ		06/25/2021		242,731		(195)			(195)		1,056	1,056			
100060063	FLAGSTAFF	AZ		06/25/2021		306,938		(222)			(222)		1,369	1,369			
100060064	BENTONVILLE	AR		06/25/2021		210,508		(120)			(120)		1,124	1,124			
100060069	AUBURN	AL		06/25/2021		148,234		(116)			(116)		645	645			
100060070	SCOTTSDALE	AZ		06/25/2021				(58)			(58)		917	917			
100060071	PHOENIX	AZ		06/25/2021				(64)			(64)		1,032	1,032			
100060074	SAN BERNARDINO	CA		06/25/2021		557,297		(494)			(494)		2,362	2,362			
100060075	LINCOLN	CA		06/25/2021		447,187		(365)			(365)		1,944	1,944			
100060076	VACAVILLE	CA		06/25/2021		207,385		(140)			(140)		1,040	1,040			
100060077	CHANDLER	AZ		06/25/2021				(61)			(61)		1,079	1,079			
100060078	MODESTO	CA		06/25/2021		344,771		(196)			(196)		1,590	1,590			
100060079	CHANDLER	AZ		06/25/2021				(70)			(70)		917	917			
100060080	PERRIS	CA		06/25/2021		288,965		(232)			(232)		1,257	1,257			
100060082	HEMET	CA		06/25/2021		291,528		(257)			(257)		1,264	1,264			
100060085	GRANITE BAY	CA		06/25/2021				(120)			(120)		1,953	1,953			
100060086	RIVERSIDE	CA		06/25/2021		387,537		(301)			(301)		2,034	2,034			
100060088	WOODLAND HILLS	CA		06/25/2021		623,846		(141)			(141)		2,845	2,845			
100060091	MERCED	CA		06/25/2021		144,598		(101)			(101)		920	920			
100060094	BIG BEAR CITY	CA		06/25/2021				(57)			(57)		882	882			
100060107	LONG BEACH	CA		06/25/2021				(112)			(112)		1,653	1,653			
100060113	LOS ANGELES	CA		06/25/2021		490,095		(343)			(343)		2,152	2,152			
100060114	MENIFEE	CA		06/25/2021		259,606		(317)			(317)		2,041	2,041			
100060115	LOS ANGELES	CA		06/25/2021		588,988		(410)			(410)		2,574	2,574			
100060116	SAN JOSE	CA		06/25/2021		557,632		(394)			(394)		2,452	2,452			
100060117	SAN FRANCISCO	CA		06/25/2021		816,019		(639)			(639)		3,559	3,559			
100060118	ALAMEDA	CA		06/25/2021		830,887		(511)			(511)		3,725	3,725			
100060119	BELL GARDENS	CA		06/25/2021		457,065		(248)			(248)		2,154	2,154			
100060120	ARBUCKLE	CA		06/25/2021		183,514		(116)			(116)		804	804			
100060121	TRACY	CA		06/25/2021		500,157		(393)			(393)		2,192	2,192			
100060122	SANTA ANA	CA		06/25/2021		309,339		(302)			(302)		1,558	1,558			
100060123	SAN DIEGO	CA		06/25/2021		399,381		(332)			(332)		1,773	1,773			
100060124	LANCASTER	CA		06/25/2021		212,946		(165)			(165)		927	927			
100060126	NEWARK	CA		06/25/2021		387,481		(303)			(303)		1,690	1,690			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060127	COLORADO SPRINGS	CO		06/25/2021				(62)			(62)		1,219	1,219			
100060128	FORT COLLINS	CO		06/25/2021		282,139		(175)			(175)		1,298	1,298			
100060129	CARLSBAD	CA		06/25/2021		276,291		(203)			(203)		1,234	1,234			
100060131	VERO BEACH	FL		06/25/2021		261,879		(222)			(222)		1,022	1,022			
100060132	ORLANDO	FL		06/25/2021		221,138		(195)			(195)		862	862			
100060133	WASHINGTON	DC		06/25/2021				(66)			(66)		994	994			
100060134	DENVER	CO		06/25/2021		226,310		(113)			(113)		1,042	1,042			
100060135	FORT COLLINS	CO		06/25/2021		377,785		(276)			(276)		1,730	1,730			
100060136	PONTE VEDRA	FL		06/25/2021		327,429		(240)			(240)		1,405	1,405			
100060137	WASHINGTON	DC		06/25/2021		527,368		(439)			(439)		2,342	2,342			
100060138	CLEARWATER	FL		06/25/2021		198,145		(136)			(136)		886	886			
100060139	WINTER GARDEN	FL		06/25/2021		235,525		(147)			(147)		1,015	1,015			
100060140	FREEPORT	FL		06/25/2021		242,793		(207)			(207)		969	969			
100060141	NEW CASTLE	DE		06/25/2021		138,188		(82)			(82)		607	607			
100060142	ORLANDO	FL		06/25/2021		179,618		(120)			(120)		806	806			
100060143	STUART	FL		06/25/2021		255,262		(164)			(164)		1,143	1,143			
100060144	LAKE WORTH	FL		06/25/2021		295,639		(158)			(158)		1,365	1,365			
100060145	HOLLYWOOD	FL		06/25/2021		212,038		(136)			(136)		949	949			
100060146	LARGO	FL		06/25/2021		102,637		(103)			(103)		883	883			
100060147	SAINT PETERSBURG	FL		06/25/2021		200,964		(181)			(181)		856	856			
100060148	FORT LAUDERDALE	FL		06/25/2021		261,593		(219)			(219)		1,138	1,138			
100060149	TAMPA	FL		06/25/2021		221,705		(43)			(43)		341	341			
100060150	PUNTA GORDA	FL		06/25/2021		398,708		(299)			(299)		1,777	1,777			
100060151	HOMESTEAD	FL		06/25/2021		158,165		(124)			(124)		644	644			
100060152	HOLMES BEACH	FL		06/25/2021				(118)			(118)		1,590	1,590			
100060155	ORLANDO	FL		06/25/2021		66,103		(369)			(369)		2,891	2,891			
100060157	ORLANDO	FL		06/25/2021				(33)			(33)		573	573			
100060163	NAPLES	FL		06/25/2021		444,136		(372)			(372)		1,896	1,896			
100060164	HOLLYWOOD	FL		06/25/2021		205,762		(165)			(165)		856	856			
100060165	NORCROSS	GA		06/25/2021		280,220		(248)			(248)		1,871	1,871			
100060166	HAMPTON	GA		06/25/2021		163,614		(132)			(132)		712	712			
100060168	SAVANNAH	GA		06/25/2021		328,960		(292)			(292)		1,394	1,394			
100060169	MERIDIAN	ID		06/25/2021		238,272		(173)			(173)		1,086	1,086			
100060170	POMPANO BEACH	FL		06/25/2021		238,228		(188)			(188)		1,037	1,037			
100060171	POST FALLS	ID		06/25/2021		239,021		(353)			(353)		2,932	2,932			
100060173	LAKE ZURICH	IL		06/25/2021		269,584		(173)			(173)		1,201	1,201			
100060175	POCATELLO	ID		06/25/2021		166,852		(161)			(161)		722	722			
100060176	BERWYN	IL		06/25/2021				(51)			(51)		810	810			
100060177	BOISE	ID		06/25/2021				(84)			(84)		1,107	1,107			
100060179	CHICAGO	IL		06/25/2021		243,060		(186)			(186)		991	991			
100060180	ITASCA	IL		06/25/2021		184,008		(301)			(301)		1,527	1,527			
100060181	INDIANAPOLIS	IN		06/25/2021		205,033		(156)			(156)		893	893			
100060182	VALPARAISO	IN		06/25/2021		218,611		(165)			(165)		979	979			
100060183	CHICAGO	IL		06/25/2021		305,357		(219)			(219)		1,357	1,357			
100060185	HAVERHIL	MA		06/25/2021		379,976		(152)			(152)		1,467	1,467			
100060186	NEW ORLEANS	LA		06/25/2021		276,095		(241)			(241)		1,426	1,426			
100060187	SLIDELL	LA		06/25/2021		234,230		(137)			(137)		1,051	1,051			
100060189	LOWELL	MA		06/25/2021		294,521		(325)			(325)		2,378	2,378			
100060190	NEWTON	MA		06/25/2021		579,391		(341)			(341)		2,657	2,657			
100060191	NEW ORLEANS	LA		06/25/2021				(42)			(42)		699	699			
100060192	LAFAYETTE	LA		06/25/2021		158,209		(90)			(90)		763	763			
100060193	METAIRIE	LA		06/25/2021		180,120		(124)			(124)		525	525			
100060195	SOUTH BOSTON	MA		06/25/2021				(129)			(129)		1,731	1,731			
100060196	BOWIE	MD		06/25/2021		330,291		(212)			(212)		1,479	1,479			
100060197	BALTIMORE	MD		06/25/2021		258,782		(138)			(138)		1,190	1,190			
100060199	TAKOMA PARK	MD		06/25/2021				(70)			(70)		1,300	1,300			
100060201	WHITE BEAR TP	MN		06/25/2021		239,947		(213)			(213)		1,017	1,017			
100060202	MINNEAPOLIS	MN		06/25/2021		205,242		(236)			(236)		1,553	1,553			
100060203	PLEASANT HILL	MO		06/25/2021		170,427		(176)			(176)		852	852			
100060204	PASADENA	MD		06/25/2021		210,372		(128)			(128)		948	948			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060205	CHESTERFIELD	MO		06/25/2021		289,371		(178)			(178)		1,361	1,361			
100060207	BIDDEFORD	ME		06/25/2021				(48)			(48)		722	722			
100060209	MINNEAPOLIS	MN		06/25/2021		237,180		(221)			(221)		1,843	1,843			
100060211	VASS	NC		06/25/2021		204,289		(110)			(110)		1,010	1,010			
100060213	MOYOCK	NC		06/25/2021		145,283		(126)			(126)		603	603			
100060215	KILL DEVIL HILLS	NC		06/25/2021		242,816		(129)			(129)		1,146	1,146			
100060216	HUNTERSVILLE	NC		06/25/2021		345,190		(173)			(173)		1,649	1,649			
100060218	CHARLOTTE	NC		06/25/2021		222,628		(186)			(186)		993	993			
100060219	CHARLOTTE	NC		06/25/2021				(80)			(80)		1,563	1,563			
100060220	HACKETTSTOWN	NJ		06/25/2021		233,465		(185)			(185)		956	956			
100060222	OMAHA	NE		06/25/2021		184,164		(131)			(131)		804	804			
100060224	MANCHESTER	NH		06/25/2021				(56)			(56)		812	812			
100060227	ELIZABETH	NJ		06/25/2021				(80)			(80)		1,191	1,191			
100060230	NORTH LAS VEGAS	NV		06/25/2021		296,308		(215)			(215)		1,300	1,300			
100060231	NORTH WILDWOOD	NJ		06/25/2021		105,188		(6)			(6)		1,454	1,454			
100060233	ASBURY PARK	NJ		06/25/2021				(50)			(50)		801	801			
100060234	RIO RANCHO	NM		06/25/2021		177,257		(152)			(152)		752	752			
100060236	BAYONNE	NJ		06/25/2021		285,108		(175)			(175)		1,278	1,278			
100060241	LAS VEGAS	NV		06/25/2021				(61)			(61)		877	877			
100060242	LAS VEGAS	NV		06/25/2021				(63)			(63)		887	887			
100060243	HENDERSON	NV		06/25/2021		153,398		(48)			(48)		1,171	1,171			
100060244	PORTLAND	OR		06/25/2021		297,131		(296)			(296)		2,313	2,313			
100060245	RENO	NV		06/25/2021				(86)			(86)		1,230	1,230			
100060247	BEAVERTON	OR		06/25/2021		332,375		(176)			(176)		1,561	1,561			
100060251	MONMOUTH	OR		06/25/2021				(50)			(50)		813	813			
100060254	PORTLAND	OR		06/25/2021		249,513		(220)			(220)		1,081	1,081			
100060255	LEBANON	PA		06/25/2021		145,145		(110)			(110)		647	647			
100060256	PHILADELPHIA	PA		06/25/2021				(49)			(49)		930	930			
100060259	PHILADELPHIA	PA		06/25/2021		145,500		(71)			(71)		673	673			
100060262	EAST PROVIDENCE	RI		06/25/2021				(54)			(54)		600	600			
100060264	QUAKERTOWN	PA		06/25/2021				(35)			(35)		534	534			
100060265	BEND	OR		06/25/2021		224,574		(107)			(107)		1,035	1,035			
100060267	KNOXVILLE	TN		06/25/2021		238,183		(126)			(126)		1,119	1,119			
100060269	NASHVILLE	TN		06/25/2021				(42)			(42)		617	617			
100060270	BRENTWOOD	TN		06/25/2021				(81)			(81)		1,161	1,161			
100060272	SEVIERVILLE	TN		06/25/2021				(51)			(51)		756	756			
100060274	SCHERTZ	TX		06/25/2021		335,453		(256)			(256)		1,368	1,368			
100060275	FORTH WORTH	TX		06/25/2021		287,657		(288)			(288)		2,972	2,972			
100060276	NASHVILLE	TN		06/25/2021				(49)			(49)		704	704			
100060278	FORT WORTH	TX		06/25/2021		249,459		(183)			(183)		1,096	1,096			
100060279	HOUSTON	TX		06/25/2021		233,053		(179)			(179)		1,119	1,119			
100060280	HUNTSVILLE	TX		06/25/2021		122,799		(111)			(111)		534	534			
100060281	THE WOODLANDS	TX		06/25/2021		410,593		(265)			(265)		1,856	1,856			
100060283	LIBERTY HILL	TX		06/25/2021		244,982		(230)			(230)		1,842	1,842			
100060284	BUDA	TX		06/25/2021		209,182		(77)			(77)		952	952			
100060285	FRISCO	TX		06/25/2021		350,479		(189)			(189)		1,715	1,715			
100060286	PLANO	TX		06/25/2021		220,194		(141)			(141)		986	986			
100060287	HOUSTON	TX		06/25/2021		256,720		(179)			(179)		1,452	1,452			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		235,938		(148)			(148)		1,062	1,062			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021				(61)			(61)		468	468			
100060291	GEORGETOWN	TX		06/25/2021				(49)			(49)		725	725			
100060292	SAN ANTONIO	TX		06/25/2021				(28)			(28)		458	458			
100060293	DALLAS	TX		06/25/2021				(73)			(73)		1,023	1,023			
100060294	BRIGHAM CITY	UT		06/25/2021				(47)			(47)		836	836			
100060298	GRAPEVINE	TX		06/25/2021				(68)			(68)		1,019	1,019			
100060301	OGDEN	UT		06/25/2021				(50)			(50)		743	743			
100060302	LAYTON	UT		06/25/2021				(45)			(45)		630	630			
100060303	PROVO	UT		06/25/2021		226,828		(219)			(219)		958	958			
100060304	SALT LAKE CITY	UT		06/25/2021		285,456		(254)			(254)		1,278	1,278			
100060305	ALEXANDRIA	VA		06/25/2021		427,505		(275)			(275)		1,923	1,923			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060306	MECHANICSVILLE	VA		06/25/2021		202,720		(129)			(129)		1,161	1,161			
100060307	VIRGINIA BEACH	VA		06/25/2021		307,456		(210)			(210)		1,381	1,381			
100060312	FAIRFAX	VA		06/25/2021		383,432		(182)			(182)		1,814	1,814			
100060314	CHESAPEAKE	VA		06/25/2021		106,315		(73)			(73)		465	465			
100060315	SEATTLE	WA		06/25/2021		486,696		(259)			(259)		2,237	2,237			
100060316	CLE ELUM	WA		06/25/2021		245,226		(171)			(171)		981	981			
100060319	MARYSVILLE	WA		06/25/2021				(84)			(84)		1,237	1,237			
100060335	SNEADS FERRY	NC		06/01/2021		118,321		46			46		8,878	8,878			
100060336	GAITHERSBURG	MD		06/01/2021		242,218		84			84		1,935	1,935			
100060338	DUBUQUE	IA		06/01/2021		53,113		3			3		497	497			
100060341	PORTAGE	IN		06/01/2021		97,021		(21)			(21)		(5,841)	(5,841)			
100060343	SYLACAUGA	AL		06/01/2021		116,921		16			16		1,290	1,290			
100060344	PHENIX CITY	AL		06/01/2021		64,886		13			13		670	670			
100060345	CLARKSVILLE	TN		06/01/2021		133,661		42			42		862	862			
100060348	HEADLAND	AL		06/01/2021		123,762		20			20		994	994			
100060351	GORDO	AL		06/01/2021		114,322		33			33		628	628			
100060354	SPRING	TX		06/01/2021		121,166		19			19		930	930			
100060356	SAN ANTONIO	TX		06/01/2021		100,723		16			16		761	761			
100060357	PEARLAND	TX		06/01/2021		126,750		95			95		19,492	19,492			
100060360	NEEDVILLE	TX		06/01/2021		159,733		(8)			(8)		(3,287)	(3,287)			
100060361	HOPEWELL	VA		06/01/2021		92,065		12			12		555	555			
100060367	WAYNESVILLE	OH		06/01/2021		268,384		42			42		752	752			
100060368	AUSTIN	TX		06/01/2021		99,124		17			17		837	837			
100060369	MAUMELLE	AR		06/01/2021		122,549		18			18		923	923			
100060372	TOMBALL	TX		06/01/2021		118,859		12			12		733	733			
100060374	DAVENPORT	IA		06/01/2021		74,449		15			15		2,772	2,772			
100060375	DUNDALK	MD		06/01/2021		142,411		32			32		5,497	5,497			
100060378	KNOXVILLE	TN		06/01/2021		81,734		23			23		499	499			
100060382	BLACKLICK	OH		06/01/2021		156,232		13			13		1,785	1,785			
100060384	HAMMOND	IN		06/01/2021		85,015		11			11		574	574			
100060385	SUGAR HILL	GA		06/01/2021		141,804		22			22		1,091	1,091			
100060387	HOUSTON	TX		06/01/2021		115,485		14			14		2,775	2,775			
100060394	NIXA	MO		06/01/2021		53,018		8			8		1,510	1,510			
100060395	WALDORF	MD		06/01/2021		221,070		51			51		999	999			
100060405	FULTONDALE	AL		06/01/2021		93,759		11			11		502	502			
100060407	PELL	AL		06/01/2021		98,993		(36)			(36)		(7,952)	(7,952)			
100060408	OTISVILLE	MI		06/01/2021		75,186		13			13		1,399	1,399			
100060409	SAN ANTONIO	TX		06/01/2021		140,347		19			19		253	253			
100060411	DOLOMITE	AL		06/01/2021		58,329		13			13		432	432			
100060415	ROSWELL	NM		06/01/2021		66,420		7			7		824	824			
100060419	HOUSTON	TX		06/01/2021		103,124		9			9		920	920			
100060423	WASECA	MN		06/01/2021		56,677		10			10		1,643	1,643			
100060425	GREENFIELD	IN		06/01/2021		58,269		11			11		373	373			
100060428	SAINT LOUIS	MO		06/01/2021		34,292		6			6		560	560			
100060429	BETHEL	MN		06/01/2021		158,731		19			19		3,290	3,290			
100060430	NICE	CA		06/01/2021		114,990		18			18		738	738			
100060432	RANDALLSTOWN	MD		06/01/2021		169,229		81			81		15,691	15,691			
100060433	GAITHERSBURG	MD		06/01/2021		176,899		1			1		304	304			
100060434	KANSAS CITY	MO		06/01/2021		105,555		71			71		14,981	14,981			
100060437	INDIANAPOLIS	IN		06/01/2021		159,315		14			14		1,350	1,350			
100060438	ELKHORN	WI		06/01/2021		127,730		9			9		553	553			
100060440	SAVANNAH	MO		06/01/2021		83,287		14			14		2,376	2,376			
100060443	MADISON	WI		06/01/2021		128,832		67			67		795	795			
100060450	LOMPOC	CA		06/01/2021		203,386		10			10		1,796	1,796			
100060451	EL PASO	TX		06/01/2021		147,638		1			1		317	317			
100060452	COON RAPIDS	MN		06/01/2021		94,108		5			5		207	207			
100060457	FRESNO	TX		06/01/2021		122,225		18			18		472	472			
100060458	DELMONT	PA		06/01/2021		88,964		16			16		2,864	2,864			
100060462	HOLLY	MI		06/01/2021		166,191		24			24		1,775	1,775			
100060463	LUCERNE VALLEY	CA		06/01/2021		95,325		20			20		618	618			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060464	CHAPEL HILL	NC		06/01/2021		151,431		34			34		993	993			
100060467	EL CAJON	CA		06/01/2021		424,126		94			94		2,733	2,733			
100060468	COMMERCE CITY	CO		06/01/2021		201,977		33			33		4,207	4,207			
100060473	LAGUNA HILLS	CA		06/01/2021		565,059		505			505		104,467	104,467			
100060475	SAN DIEGO	CA		06/01/2021		286,872		(20)			(20)		(8,170)	(8,170)			
100060476	HARVARD	IL		06/01/2021		75,044		9			9		1,519	1,519			
100060481	GREENSBORO	NC		06/01/2021		119,817		17			17		828	828			
100060482	HOLT	MI		06/01/2021		141,223		21			21		1,013	1,013			
100060483	YOUNGSTOWN	OH		06/01/2021		82,010		(30)			(30)		(7,022)	(7,022)			
100060486	HUNTINGTON	WV		06/01/2021		73,695		2			2		(6,548)	(6,548)			
100060489	ANDERSON	SC		06/01/2021		185,883		5			5		1,029	1,029			
100060490	CORPUS CHRISTI	TX		06/01/2021		127,205		23			23		1,662	1,662			
100060495	SLIDELL	LA		06/01/2021		188,009		36			36		6,118	6,118			
100060496	STERLING HEIGHTS	MI		06/01/2021		99,628		14			14		854	854			
100060497	LINCOLN	NE		06/01/2021		211,242		45			45		9,189	9,189			
100060498	CLARKSVILLE	TN		06/01/2021		118,423		17			17		1,626	1,626			
100060499	MULVANE	KS		06/01/2021		87,992		60			60		12,315	12,315			
100060503	JEFFERSON CITY	MO		06/01/2021		162,547		20			20		4,072	4,072			
100060506	LANCASTER	CA		06/01/2021		201,552		27			27		1,284	1,284			
100060512	MOORE	OK		06/01/2021		80,666		17			17		457	457			
100060514	DULUTH	MN		06/01/2021		139,028		21			21		3,819	3,819			
100060515	WARREN	MI		06/01/2021		135,032		17			17		803	803			
100060518	HAMPTON	VA		06/01/2021		130,283		19			19		900	900			
100060519	FORT SMITH	AR		06/01/2021		155,050		10			10		839	839			
100060520	HOT SPRINGS	AR		06/01/2021		74,214		16			16		2,972	2,972			
100060521	PLAQUEMINE	LA		06/01/2021		57,622		1			1		124	124			
100060524	POOLER	GA		06/01/2021		125,135		20			20		1,054	1,054			
100060525	EMMET	AR		06/01/2021		151,897		1			1		477	477			
100060527	STERLING	VA		06/01/2021		526,292		107			107		13,950	13,950			
100060528	WOODBRIDGE	VA		06/01/2021		174,786		45			45		796	796			
100060530	TEXARKANA	TX		06/01/2021		94,732		14			14		641	641			
100060531	TALKING ROCK	GA		06/01/2021		144,121		26			26		1,238	1,238			
100060532	KILLEEN	TX		06/01/2021		72,995		10			10		473	473			
100060534	ANTIOCH	TN		06/01/2021		147,497		20			20		952	952			
100060540	NASHVILLE	TN		06/01/2021		280,814		63			63		2,236	2,236			
100060541	ARLINGTON	TX		06/01/2021		103,357		13			13		411	411			
100060542	CORPUS CHRISTI	TX		06/01/2021		88,402		12			12		509	509			
100060547	HERNDON	VA		06/01/2021		253,303		36			36		1,703	1,703			
100060551	LILBURN	GA		06/01/2021		162,049		31			31		626	626			
100060552	SILVER SPRING	MD		06/01/2021		302,661		227			227		46,504	46,504			
100060553	POWHATAN	VA		06/01/2021		173,869		30			30		5,118	5,118			
100060554	MARIETTA	GA		06/01/2021		185,498		33			33		6,603	6,603			
100060555	CHARLOTTE	NC		06/01/2021		135,554		19			19		877	877			
100060558	SAVANNAH	GA		06/01/2021		83,305		7			7		708	708			
100060561	COVINGTON	KY		06/01/2021		90,169		14			14		871	871			
100060564	CUMMING	GA		06/01/2021		105,685		21			21		478	478			
100060565	SIOUX FALLS	SD		06/01/2021		76,858		14			14		2,031	2,031			
100060567	CINCINNATI	OH		06/01/2021		76,109		11			11		535	535			
100060568	OMAHA	NE		06/01/2021		110,302		8			8		975	975			
100060571	ALABASTER	AL		06/01/2021		97,269		1			1		302	302			
100060572	ALPINE	AL		06/01/2021		87,298		13			13		608	608			
100060573	HUMBLE	TX		06/01/2021		215,963		11			11		1,187	1,187			
100060579	CALHOUN	GA		06/01/2021		122,093		20			20		984	984			
100060580	ALLEN PARK	MI		06/01/2021		111,497		35			35		5,795	5,795			
100060581	LUBBOCK	TX		06/01/2021		67,955		15			15		572	572			
100060582	MCDONOUGH	GA		06/01/2021		130,735		102			102		21,036	21,036			
100060583	JEFFERSONVILLE	IN		06/01/2021		143,601		18			18		884	884			
100060585	MUSKOGEE	OK		06/01/2021		82,817		18			18		567	567			
100060586	HIGHLAND PARK	IL		06/01/2021		163,865		90			90		17,804	17,804			
100060587	DEVINE	TX		06/01/2021		173,120		26			26		4,799	4,799			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060589	SAVANNAH	GA		06/01/2021		103,645		17			17		620	620			
100060591	OAK HILLS	CA		06/01/2021		232,258		34			34		1,759	1,759			
100060594	SANTE FE	TX		06/01/2021		115,768		22			22		455	455			
100060595	SAN ANTONIO	TX		06/01/2021		66,606		9			9		1,408	1,408			
100060597	PEORIA	AZ		06/01/2021		178,248		24			24		1,126	1,126			
100060601	WATERFORD	MI		06/01/2021		118,079		9			9		786	786			
100060603	MORGAN CITY	LA		06/01/2021		139,860		18			18		943	943			
100060604	BURTON	MI		06/01/2021		125,771		4			4		582	582			
100060606	SAN BERNARDINO	CA		06/01/2021		189,571		27			27		1,324	1,324			
100060607	MARRERO	LA		06/01/2021		90,772		13			13		822	822			
100060608	BEDFORD	TX		06/01/2021		139,657		22			22		929	929			
100060612	RALEIGH	NC		06/01/2021		106,723		21			21		466	466			
100060615	MAPLEWOOD	MN		06/01/2021		184,410		31			31		951	951			
100060616	KENNER	LA		06/01/2021		104,261		1			1		209	209			
100060619	GREENSBORO	NC		06/01/2021		73,791		11			11		555	555			
100060620	CHATHAM	LA		06/01/2021		137,862		22			22		2,067	2,067			
100060621	RICHMOND	TX		06/01/2021		219,447		2			2		378	378			
100060623	MOUNT HOLLY	NC		06/01/2021		65,343		3			3		375	375			
100060624	OTTAWA	KS		06/01/2021		122,752		19			19		1,057	1,057			
100060626	FEDERAL WAY	WA		06/01/2021		273,780		33			33		1,560	1,560			
100060627	GOODYEAR	AZ		06/01/2021		202,787		22			22		401	401			
100060628	PHOENIX	AZ		06/01/2021		144,896		21			21		1,038	1,038			
100060629	TIGARD	OR		06/01/2021		235,045		37			37		4,487	4,487			
100060630	AMERICAN CANYON	CA		06/01/2021		419,373		52			52		4,520	4,520			
100060631	SAN ANTONIO	TX		06/01/2021		171,161		21			21		4,063	4,063			
100060633	ATLANTA	GA		06/01/2021		241,353		42			42		7,685	7,685			
100060635	MONTGOMERY	AL		06/01/2021		158,801		10			10		579	579			
100060640	GLENDALE	AZ		06/01/2021		204,509		32			32		5,529	5,529			
100060641	DADEVILLE	MO		06/01/2021		72,268		8			8		394	394			
100060643	CHICAGO	IL		06/01/2021		39,116		(13)			(13)		(3,131)	(3,131)			
100060650	BAKERSFIELD	CA		06/01/2021		177,636		23			23		1,226	1,226			
100060651	WESTLAND	MI		06/01/2021		109,939		14			14		661	661			
100060652	CAPE CORAL	FL		06/01/2021		242,871		9			9		1,013	1,013			
100060653	NORFOLK	VA		06/01/2021		162,241		25			25		4,099	4,099			
100060655	COUNCIL BLUFFS	IA		06/01/2021		59,739		7			7		237	237			
100060658	ARNOLD	MD		06/01/2021		205,855		(4)			(4)		(1,893)	(1,893)			
100060661	MARION	KY		06/01/2021		78,832		11			11		549	549			
100060665	BARDSTOWN	KY		06/01/2021		74,377		7			7		377	377			
100060667	GLADSTONE	OR		06/01/2021		248,157		(64)			(64)		(15,789)	(15,789)			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		172,753		23			23		4,668	4,668			
100060676	GUYTON	GA		06/01/2021		280,248		31			31		1,448	1,448			
100060677	AVONDALE	AZ		06/01/2021		229,351		218			218		943	943			
100060679	KATY	TX		06/01/2021		133,318		23			23		1,090	1,090			
100060680	HUNTSVILLE	TX		06/01/2021		101,765		23			23		816	816			
100060681	DEQUINCY	LA		06/01/2021		118,478		20			20		2,489	2,489			
100060684	SPRINGFIELD	PA		06/01/2021		223,614		37			37		1,767	1,767			
100060687	SPRING	TX		06/01/2021		128,638		26			26		488	488			
100060691	HINCKLEY	MN		06/01/2021		113,199		67			67		14,028	14,028			
100060694	RICHMOND	VA		06/01/2021		121,399		26			26		4,494	4,494			
100060695	PLANO	TX		06/01/2021		125,752		27			27		5,555	5,555			
100060697	SYLACAUGA	AL		06/01/2021		132,396		11			11		1,026	1,026			
100060698	BARLOW	KY		06/01/2021		40,426		7			7		503	503			
100060700	WICHITA	KS		06/01/2021		70,262		47			47		8,943	8,943			
100060706	CAMPBELLSVILLE	KY		06/01/2021		78,613		19			19		3,705	3,705			
100060709	EL PASO	TX		06/01/2021		94,726		14			14		665	665			
100060710	LE ROY	IL		06/01/2021		66,890		11			11		462	462			
100060714	WOODBRIDGE	VA		06/01/2021		209,383		39			39		1,423	1,423			
100060718	WARNER ROBINS	GA		06/01/2021		184,826		26			26		1,339	1,339			
100060719	BATON ROUGE	LA		06/01/2021		82,698		11			11		370	370			
100060720	BALTIMORE	MD		06/01/2021		81,514		12			12		569	569			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060721	NEENAH	WI		06/01/2021		154,971		18			18		3,338	3,338			
100060725	LEROY	AL		06/01/2021		159,360		10			10		1,456	1,456			
100060726	MEMPHIS	TN		06/01/2021		77,845		10			10		350	350			
100060729	GROVETOWN	GA		06/01/2021		208,522		27			27		502	502			
100060736	BATON ROUGE	LA		06/01/2021		133,384		30			30		908	908			
100060739	SAN ANTONIO	TX		06/01/2021		111,674		21			21		3,896	3,896			
100060740	HAHIRA	GA		06/01/2021		115,891		17			17		1,066	1,066			
100060741	THROOP	PA		06/01/2021		121,189		27			27		367	367			
100060742	NORFOLK	VA		06/01/2021		146,118		29			29		5,492	5,492			
100060744	HOT SPRINGS	AR		06/01/2021		63,887		45			45		9,329	9,329			
100060745	CANAL WINCHESTER	OH		06/01/2021		144,458		9			9		978	978			
100060746	YORK	PA		06/01/2021		115,479		24			24		4,176	4,176			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		69,379		14			14		2,333	2,333			
100060758	SOUTHFIELD	MI		06/01/2021		117,457		13			13		776	776			
100060760	MUSCLE SHOALS	AL		06/01/2021		68,637		10			10		895	895			
100060761	SHREVEPORT	LA		06/01/2021		133,338		16			16		559	559			
100060762	BALTIMORE	MD		06/01/2021		224,025		23			23		2,583	2,583			
100060763	CENTREVILLE	VA		06/01/2021		249,516		42			42		5,587	5,587			
100060764	BALTIMORE	MD		06/01/2021		148,039		25			25		1,018	1,018			
100060767	SNOW CAMP	NC		06/01/2021		77,363		16			16		549	549			
100060770	HOUSTON	TX		06/01/2021		134,105		14			14		593	593			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		240,074		108			108		1,125	1,125			
100060772	LAPLACE	LA		06/01/2021		83,735		13			13		739	739			
100060773	DONNA	TX		06/01/2021		53,452		8			8		512	512			
100060776	SUFFOLK	VA		06/01/2021		192,721		38			38		920	920			
100060779	WYOMING	MI		06/01/2021		72,745		11			11		629	629			
100060780	OWINGS MILLS	MD		06/01/2021		214,016		18			18		910	910			
100060782	MERRILLVILLE	IN		06/01/2021		65,929		9			9		429	429			
100060784	MAPLE GROVE	MN		06/01/2021		159,238		40			40		1,215	1,215			
100060785	DECATUR	AL		06/01/2021		108,868		16			16		785	785			
100060788	WINCHESTER	VA		06/01/2021		186,866		(10)			(10)		954	954			
100060795	HUNTSVILLE	AL		06/01/2021		100,814		13			13		680	680			
100060796	DALLAS	NC		06/01/2021		128,050		17			17		820	820			
100060797	BATON ROUGE	LA		06/01/2021		152,513		3			3		227	227			
100060799	BRISTOW	VA		06/01/2021		312,742		42			42		2,131	2,131			
100060801	UNION POINT	GA		06/01/2021		113,700		17			17		973	973			
100060803	BROWNSVILLE	TX		06/01/2021		86,356		2			2		326	326			
100060805	GREENSBORO	NC		06/01/2021		146,844		29			29		901	901			
100060806	FERGUSON	MO		06/01/2021		74,226		18			18		484	484			
100060807	ELWOOD	IN		06/01/2021		81,601		8			8		629	629			
100060808	WHITTIER	CA		06/01/2021		498,651		61			61		2,252	2,252			
100060810	MABEN	MS		06/01/2021		74,913		9			9		487	487			
100060812	DAMASCUS	MD		06/01/2021		224,169		31			31		1,452	1,452			
100060813	MUNDELEIN	IL		06/01/2021		163,385		23			23		1,456	1,456			
100060819	PORTAGE	IN		06/01/2021		126,086		10			10		2,178	2,178			
100060820	FRANKFORT	KY		06/01/2021		77,111		11			11		503	503			
100060821	TROY	MO		06/01/2021		94,002		12			12		576	576			
100060822	VALDOSTA	GA		06/01/2021		77,323		10			10		481	481			
100060823	LOUISVILLE	KY		06/01/2021		79,956		11			11		520	520			
100060825	CHATSWORTH	GA		06/01/2021		106,406		15			15		863	863			
100060826	ALEXANDRIA	LA		06/01/2021		83,281		1			1		145	145			
100060827	HOUSTON	TX		06/01/2021		140,066		30			30		838	838			
100060833	PORT WENTWORTH	GA		06/01/2021		137,388		14			14		(3,432)	(3,432)			
100060836	VINEMONT	AL		06/01/2021		91,453		13			13		2,357	2,357			
100060848	PETERSBURG	VA		06/01/2021		82,919		19			19		531	531			
100060851	PLEASANT PLAIN	OH		06/01/2021		45,561		6			6		887	887			
100060857	LAWSON	MO		06/01/2021		168,497		(33)			(33)		(8,687)	(8,687)			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		207,143		157			157		32,795	32,795			
100060862	HENRICO	VA		06/01/2021		242,672		31			31		1,092	1,092			
100060864	WOODBRIDGE	VA		06/01/2021		306,478		54			54		9,878	9,878			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060865	FONTANA	CA		06/01/2021		290,016		55			55		10,386	10,386			
100060869	GAITHERSBURG	MD		06/01/2021		181,237		25			25		1,174	1,174			
100060873	VAN	TX		06/01/2021		68,688		(36)			(36)		527	527			
100060874	KNOXVILLE	TN		06/01/2021		201,626		(5)			(5)		1,068	1,068			
100060876	HAMPTON	GA		06/01/2021		283,514		39			39		1,871	1,871			
100060880	JACKSBORO	TN		06/01/2021		92,519		24			24		1,724	1,724			
100060882	MOBILE	AL		06/01/2021		89,601		12			12		562	562			
100060884	KANSAS CITY	MO		06/01/2021		68,645		10			10		336	336			
100060885	ABERDEEN	MD		06/01/2021		166,975		87			87		15,768	15,768			
100060886	SCOTTSVILLE	KY		06/01/2021		103,529		2			2		433	433			
100060887	BLUE SPRINGS	MO		06/01/2021		125,238		21			21		2,721	2,721			
100060889	CROSBY	TX		06/01/2021		184,832		29			29		877	877			
100060890	CURTIS BAY	MD		06/01/2021		203,782		28			28		1,319	1,319			
100060892	LOVELAND	CO		06/01/2021		282,734		39			39		1,825	1,825			
100060895	SAN BENITO	TX		06/01/2021		97,429		59			59		12,028	12,028			
100060897	NASHVILLE	TN		06/01/2021		108,979		15			15		660	660			
100060899	ENGLEWOOD	TN		06/01/2021		107,609		14			14		2,534	2,534			
100060900	HOUSTON	TX		06/01/2021		137,742		9			9		476	476			
100060901	BESSEMER	AL		06/01/2021		112,331		15			15		709	709			
100060902	LAKE ELSINORE	CA		06/01/2021		213,307		30			30		1,425	1,425			
100060904	BLUE MOUND	TX		06/01/2021		115,830		5			5		256	256			
100060906	JACKSBORO	TN		06/01/2021		84,684		2			2		181	181			
100060907	EL PASO	TX		06/01/2021		87,106		12			12		551	551			
100060908	FORT WORTH	TX		06/01/2021		133,031		18			18		845	845			
100060909	MOUNDVILLE	AL		06/01/2021		67,088		8			8		349	349			
100060912	CORDOVA	TN		06/01/2021		101,029		11			11		411	411			
100060913	GLENDALE	AZ		06/01/2021		194,746		48			48		1,228	1,228			
100060916	PITTSBURGH	PA		06/01/2021		87,900		3			3		752	752			
100060917	HARLINGEN	TX		06/01/2021		82,469		9			9		340	340			
100060919	TUCSON	AZ		06/01/2021		87,607		16			16		541	541			
100060920	SAN BENITO	TX		06/01/2021		93,773		6			6		948	948			
100060922	PLATTSMOUTH	NE		06/01/2021		80,008		9			9		635	635			
100060923	CRETE	IL		06/01/2021		144,873		20			20		947	947			
100060924	OWENSBORO	KY		06/01/2021		62,248		11			11		2,074	2,074			
100060926	FLOWERY BRANCH	GA		06/01/2021		115,589		20			20		3,788	3,788			
100060927	HOGANSVILLE	GA		06/01/2021		118,616		8			8		736	736			
100060928	FREDERICK	MD		06/01/2021		177,006		21			21		1,110	1,110			
100060929	HAMILTON	GA		06/01/2021		160,307		15			15		1,728	1,728			
100060930	BALTIMORE	MD		06/01/2021		152,289		20			20		965	965			
100060932	ALBANY	GA		06/01/2021		129,204		22			22		839	839			
100060933	LAKE ELSINORE	CA		06/01/2021		202,090		28			28		1,366	1,366			
100060935	HAMPTON	VA		06/01/2021		109,306		9			9		227	227			
100060937	ANNVILLE	PA		06/01/2021		108,806		16			16		691	691			
100060939	MARYVILLE	TN		06/01/2021		65,418		4			4		389	389			
100060940	RAYTOWN	MO		06/01/2021		98,759		4			4		582	582			
100060941	HOLLY POND	AL		06/01/2021		139,528		19			19		923	923			
100060943	ROUND ROCK	TX		06/01/2021		144,101		41			41		1,504	1,504			
100060944	KING WILLIAM	VA		06/01/2021		168,195		57			57		543	543			
100060945	TUCSON	AZ		06/01/2021		119,253		20			20		4,055	4,055			
100060948	WESLACO	TX		06/01/2021		108,531		14			14		670	670			
100060951	LAWRENCEVILLE	GA		06/01/2021		174,023		24			24		1,149	1,149			
100060955	MEMPHIS	TN		06/01/2021		182,476		25			25		1,205	1,205			
100060957	LONGVIEW	TX		06/01/2021		176,819		19			19		2,374	2,374			
100060959	CLOVIS	CA		06/01/2021		157,065		27			27		4,975	4,975			
100060963	MINNEAPOLIS	MN		06/01/2021		146,727		30			30		5,289	5,289			
100060964	LEESBURG	VA		06/01/2021		236,575		32			32		3,639	3,639			
100060967	RIVERSIDE	CA		06/01/2021		289,958		38			38		6,760	6,760			
100060969	CLARKSVILLE	TN		06/01/2021		111,113		24			24		716	716			
100060970	FRESNO	CA		06/01/2021		149,851		28			28		5,145	5,145			
100060971	CHESAPEAKE	VA		06/01/2021		190,506		42			42		1,667	1,667			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060973	WAYNESBORO	VA		06/01/2021		121,433		17			17		803	803			
100060974	HORSHAM	PA		06/01/2021		179,078		21			21		2,784	2,784			
100060977	TROY	MI		06/01/2021		234,876		28			28		4,827	4,827			
100060978	AUBURN	GA		06/01/2021		95,386		13			13		630	630			
100060979	APPLETON	WI		06/01/2021		167,609		22			22		1,054	1,054			
100060981	GILLSVILLE	GA		06/01/2021		159,897		22			22		694	694			
100060982	EAST BETHEL	MN		06/01/2021		173,162		20			20		2,547	2,547			
100060983	SPRINGFIELD	MA		06/01/2021		169,817		36			36		1,071	1,071			
100060985	WINSTON SALEM	NC		06/01/2021		122,676		81			81		16,891	16,891			
100060986	CONCORD	NC		06/01/2021		227,314		31			31		1,484	1,484			
100060989	WEST JEFFERSON	OH		06/01/2021		141,318		17			17		293	293			
100060990	INDEPENDENCE	MO		06/01/2021		60,022		7			7		775	775			
100060991	WESTMINSTER	MD		06/01/2021		224,699		30			30		1,435	1,435			
100060992	BROWN DEER	WI		06/01/2021		116,239		15			15		1,429	1,429			
100060993	TUCSON	AZ		06/01/2021		80,247		12			12		171	171			
100060994	KANSAS CITY	KS		06/01/2021		133,037		22			22		4,061	4,061			
100060996	RIALTO	CA		06/01/2021		248,814		34			34		1,651	1,651			
100060997	CHATTANOOGA	TN		06/01/2021		97,296		10			10		1,270	1,270			
100060999	FRISCO	TX		06/01/2021		302,061		42			42		2,002	2,002			
100061001	ODESSA	TX		06/01/2021		218,745		30			30		956	956			
100061002	BALTIMORE	MD		06/01/2021		83,903		9			9		1,020	1,020			
100061005	PORT CHARLOTTE	FL		06/01/2021		110,022		19			19		745	745			
100061008	MONT BELVIEU	TX		06/01/2021		258,646		38			38		1,719	1,719			
100061009	INDIO	CA		06/01/2021		205,987		160			160		899	899			
100061010	COLOUMBUS	OH		06/01/2021		97,681		13			13		601	601			
100061012	GAINESVILLE	GA		06/01/2021		75,133		6			6		794	794			
100061013	MIDLAND	TX		06/01/2021		248,937		166			166		33,342	33,342			
100061014	TUCSON	AZ		06/01/2021		142,921		28			28		935	935			
100061015	BAYTOWN	TX		06/01/2021		134,477		18			18		849	849			
100061019	PHOENIX	AZ		06/01/2021		245,953		41			41		7,597	7,597			
100061020	OKLAHOMA CITY	OK		06/01/2021		162,006		29			29		5,327	5,327			
100061021	EAST CHICAGO	IN		06/01/2021		99,976		18			18		622	622			
100061022	SAN ANTONIO	TX		06/01/2021		91,054		14			14		2,269	2,269			
100061023	PHILADELPHIA	PA		06/01/2021		91,554		12			12		590	590			
100061024	GLENN HEIGHTS	TX		06/01/2021		185,630		30			30		2,076	2,076			
100061025	DEWEYVILLE	UT		06/01/2021		168,881		21			21		1,372	1,372			
100061026	GROVE CITY	OH		06/01/2021		130,202		17			17		805	805			
100061027	LUMBERTON	NC		06/01/2021		96,182		14			14		629	629			
100061028	LAS VEGAS	NV		06/01/2021		182,927		33			33		1,559	1,559			
100061029	COLORADO SPRINGS	CO		06/01/2021		244,976		178			178		713	713			
100061030	ATLANTA	GA		06/01/2021		156,872		22			22		1,042	1,042			
100061033	MEMPHIS	TN		06/01/2021		221,252		30			30		1,417	1,417			
100061034	MANTECA	CA		06/01/2021		265,712		36			36		1,719	1,719			
100061037	INDEPENDENCE	MO		06/01/2021		80,317		12			12		2,472	2,472			
100061038	PEARL	MS		06/01/2021		85,757		18			18		560	560			
100061039	CHANDLER	AZ		06/01/2021		215,767		27			27		1,378	1,378			
100061040	CHESAPEAKE	VA		06/01/2021		282,452		34			34		1,249	1,249			
100061041	DISTRICT HTS	MD		06/01/2021		235,164		33			33		1,559	1,559			
100061042	DALLAS	TX		06/01/2021		96,266		12			12		585	585			
100061044	BELCAMP	MD		06/01/2021		133,711		26			26		554	554			
100061047	HEMET	CA		06/01/2021		316,254		43			43		1,369	1,369			
100061048	SAVANNAH	GA		06/01/2021		134,238		6			6		270	270			
100061052	FT WORTH	TX		06/01/2021		159,060		25			25		5,042	5,042			
100061054	LAWRENCEVILLE	GA		06/01/2021		116,003		19			19		1,097	1,097			
100061055	CHICAGO	IL		06/01/2021		125,247		21			21		3,477	3,477			
100061057	WICHITA	KS		06/01/2021		76,504		11			11		667	667			
100061058	TUSCALOOSA	AL		06/01/2021		140,112		6			6		827	827			
100061059	ARLINGTON	TX		06/01/2021		89,991		16			16		548	548			
100061060	PORT HUENEME	CA		06/01/2021		193,386		27			27		1,275	1,275			
100061062	CARROLLTON	TX		06/01/2021		191,963		157			157		828	828			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061064	RINGGOLD	GA		06/01/2021		121,675		23			23		797	797			
100061066	STERLING HEIGHTS	MI		06/01/2021		205,938		23			23		2,238	2,238			
100061067	HOBOKEN	GA		06/01/2021		72,087		14			14		2,461	2,461			
100061068	OAK HILL	OH		06/01/2021		98,256		21			21		824	824			
100061076	HOBBS	NM		06/01/2021		153,024		19			19		978	978			
100061078	MORRISVILLE	PA		06/01/2021		133,052		18			18		873	873			
100061079	BRIGHTWOOD	VA		06/01/2021		213,782		29			29		1,411	1,411			
100061080	LA FOLLETTE	TN		06/01/2021		157,261		18			18		341	341			
100061084	BURLINGTON	NC		06/01/2021		124,151		67			67		554	554			
100061086	HELENDALE	CA		06/01/2021		203,692		34			34		862	862			
100061087	LAS VEGAS	NV		06/01/2021		165,348		22			22		1,073	1,073			
100061089	BAYTOWN	TX		06/01/2021		109,369		19			19		695	695			
100061090	BESSEMER	AL		06/01/2021		169,506		9			9		994	994			
100061093	OAKLAND	MD		06/01/2021		174,806		98			98		264	264			
100061094	CHARLOTTE	NC		06/01/2021		133,255		17			17		847	847			
100061095	SPOKANE VALLEY	WA		06/01/2021		222,371		38			38		1,437	1,437			
100061100	PORT WENTWORTH	GA		06/01/2021		219,634		16			16		1,447	1,447			
100061101	PARMA	OH		06/01/2021		102,769		17			17		3,240	3,240			
100061105	ANDERSON	IN		06/01/2021		59,756		9			9		1,333	1,333			
100061107	ST LOUIS	MO		06/01/2021		148,441		20			20		970	970			
100061111	STOCKTON	CA		06/01/2021		110,922		13			13		650	650			
100061112	WAYCROSS	GA		06/01/2021		46,235		6			6		270	270			
100061115	WAUKESHA	WI		06/01/2021		103,927		12			12		1,987	1,987			
100061119	CHATTANOOGA	TN		06/01/2021		110,909		11			11		893	893			
100061120	INDIANAPOLIS	IN		06/01/2021		107,271		13			13		802	802			
100061122	CHESTER	VA		06/01/2021		199,347		25			25		1,578	1,578			
100061123	SAINT LOUIS	MO		06/01/2021		57,206		15			15		699	699			
100061124	JACKSON	MO		06/01/2021		80,239		15			15		439	439			
100061125	LUBBOCK	TX		06/01/2021		161,784		20			20		1,036	1,036			
100061126	GARDENDALE	AL		06/01/2021		72,242		9			9		419	419			
100061131	MILWAUKEE	WI		06/01/2021		76,939		8			8		1,102	1,102			
100061132	THEODORE	AL		06/01/2021		74,448		13			13		2,362	2,362			
100061134	TRENTON	GA		06/01/2021		101,049		10			10		970	970			
100061138	INDEPENDENCE	MO		06/01/2021		109,136		13			13		640	640			
100061141	SWAINSBORO	GA		06/01/2021		93,341		12			12		560	560			
100061144	KNOXVILLE	TN		06/01/2021		77,785		11			11		509	509			
100061145	LEANDER	TX		06/01/2021		231,015		45			45		1,342	1,342			
100061146	HOUSTON	TX		06/01/2021		142,673		22			22		4,047	4,047			
100061147	CHAMPLIN	MN		06/01/2021		186,980		(90)			(90)		337	337			
100061148	TONEY	AL		06/01/2021		120,957		6			6		698	698			
100061151	SODDY DAISY	TN		06/01/2021		99,131		19			19		587	587			
100061156	NEW BEDFORD	MA		06/01/2021		142,819		18			18		538	538			
100061157	SHAWNEE	KS		06/01/2021		140,149		18			18		832	832			
100061159	ELK RIVER	MN		06/01/2021		150,973		28			28		4,974	4,974			
100061164	SAINT PAUL	MN		06/01/2021		87,738		11			11		487	487			
100061166	SAINT LOUIS	MO		06/01/2021		108,096		65			65		593	593			
100061171	ENTERPRISE	AL		06/01/2021		86,214		5			5		636	636			
100061174	HEMET	CA		06/01/2021		199,399		36			36		781	781			
100061177	CLARKSVILLE	IN		06/01/2021		103,663		17			17		3,028	3,028			
100061180	ELIZABETHTON	TN		06/01/2021		117,504		12			12		641	641			
100061182	ROCKFORD	IL		06/01/2021		109,154		19			19		423	423			
100061183	TOLLESON	AZ		06/01/2021		200,034		25			25		4,511	4,511			
100061184	INDEPENDENCE	MO		06/01/2021		76,268		6			6		696	696			
100061187	LIMA	OH		06/01/2021		108,420		14			14		836	836			
100061191	ARTHUR CITY	TX		06/01/2021		125,149		17			17		3,329	3,329			
100061192	DENHAM SPRINGS	LA		06/01/2021		107,820		13			13		408	408			
100061196	PORT ARTHUR	TX		06/01/2021		98,444		44			44		511	511			
100061197	COLLINSVILLE	AL		06/01/2021		131,997		31			31		1,443	1,443			
100061200	COOKEVILLE	TN		06/01/2021		167,916		10			10		956	956			
100061202	LOUISVILLE	KY		06/01/2021		120,044		75			75		739	739			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061203	TONGANOXIE	KS		06/01/2021		116,742		26			26		756	756			
100061204	SPANAWAY	WA		06/01/2021		249,982		49			49		1,401	1,401			
100061206	FULTONDALE	AL		06/01/2021		229,084		29			29		1,383	1,383			
100061208	INDEPENDENCE	MO		06/01/2021		143,013		18			18		548	548			
100061209	ANGLETON	TX		06/01/2021		182,999		21			21		970	970			
100061214	PALMDALE	CA		06/01/2021		232,815		41			41		835	835			
100061216	BURNSVILLE	MN		06/01/2021		249,094		22			22		3,517	3,517			
100061220	NEWTON	KS		06/01/2021		73,929		10			10		1,761	1,761			
100061222	BROOKLYN PARK	MN		06/01/2021		196,746		25			25		1,193	1,193			
100061224	BALTIMORE	MD		06/01/2021		73,248		9			9		415	415			
100061226	NORTHPORT	AL		06/01/2021		172,107		5			5		578	578			
100061227	BRIGHAM CITY	UT		06/01/2021		124,001		3			3		649	649			
100061228	SAINT LOUIS	MO		06/01/2021		61,608		6			6		288	288			
100061229	ROMEOVILLE	IL		06/01/2021		183,436		18			18		2,882	2,882			
100061231	PHILADELPHIA	PA		06/01/2021		92,090		12			12		2,208	2,208			
100061234	COLLINSVILLE	IL		06/01/2021		120,123		(47)			(47)		460	460			
100061238	DEXTER	MO		06/01/2021		47,781		31			31		6,517	6,517			
100061239	CAMINO	CA		06/01/2021		169,365		22			22		1,060	1,060			
100061242	HIRAM	GA		06/01/2021		100,392		85			85		17,576	17,576			
100061245	N HOLLYWOOD	CA		06/01/2021		394,999		65			65		7,591	7,591			
100061247	HUMBLE	TX		06/01/2021		140,583		(48)			(48)		(4,555)	(4,555)			
100061248	VILLARD	MN		06/01/2021		62,716		11			11		435	435			
100061249	KANSAS CITY	MO		06/01/2021		108,443		16			16		3,038	3,038			
100061252	CHICKASAW	AL		06/01/2021		108,764		9			9		1,198	1,198			
100061256	HIGH POINT	NC		06/01/2021		165,780		22			22		1,166	1,166			
100061257	HENDERSON	NV		06/01/2021		309,954		165			165		33,812	33,812			
100061261	MARNE	MI		06/01/2021		131,138		16			16		935	935			
100061263	SPRINGFIELD	TN		06/01/2021		117,999		20			20		681	681			
100061265	SAND LAKE	MI		06/01/2021		146,127		14			14		282	282			
100061266	ELKTON	MD		06/01/2021		228,036		37			37		5,050	5,050			
100061268	CAMILLA	GA		06/01/2021		64,982		10			10		1,998	1,998			
100061271	SICKLERVILLE	NJ		06/01/2021		136,166		30			30		1,090	1,090			
100061273	READING	PA		06/01/2021		48,012		7			7		364	364			
100061274	FARMINGTON HILLS	MI		06/01/2021		119,565		14			14		655	655			
100061275	METAIRIE	LA		06/01/2021		186,540		80			80		16,341	16,341			
100061279	FREMONT	OH		06/01/2021		61,489		(10)			(10)		(2,768)	(2,768)			
100061280	HUGHESVILLE	MD		06/01/2021		338,823							2,353	2,353			
100061283	ELLENWOOD	GA		06/01/2021		153,090		107			107		21,992	21,992			
100061286	COUNCIL BLUFFS	IA		06/01/2021		70,005		53			53		11,164	11,164			
100061287	MEMPHIS	TN		06/01/2021		99,907		6			6		176	176			
100061288	MANASSAS	VA		06/01/2021		331,507		52			52		9,546	9,546			
100061289	MAPLE HEIGHTS	OH		06/01/2021		70,655		8			8		1,104	1,104			
100061290	SAUK RAPIDS	MN		06/01/2021		144,902		13			13		2,468	2,468			
100061295	PFLUGERVILLE	TX		06/01/2021		283,442		56			56		1,766	1,766			
100061301	MARRERO	LA		06/01/2021		132,344		14			14		451	451			
100061304	VINELAND	NJ		06/01/2021		144,694		16			16		792	792			
100061306	ORANGE COVE	CA		06/01/2021		152,495		19			19		1,055	1,055			
100061308	COVINGTON	LA		06/01/2021		273,562		138			138		846	846			
100061310	HOPKINS	MN		06/01/2021		315,692		39			39		1,801	1,801			
100061311	PINEVILLE	LA		06/01/2021		49,852		86			86		18,533	18,533			
100061317	DUNCANVILLE	TX		06/01/2021		269,901		13			13		(22,477)	(22,477)			
100061326	CALHOUN	GA		06/01/2021		156,289		(14)			(14)		902	902			
100061327	STONE MOUNTAIN	GA		06/01/2021		94,438		7			7		151	151			
100061328	HASTINGS	MN		06/01/2021		166,213		69			69		13,756	13,756			
100061331	LEWISBURG	OH		06/01/2021		119,592		63			63		917	917			
100061332	DOVER	OH		06/01/2021		74,919		53			53		11,180	11,180			
100061336	NEW FRANKLIN	OH		06/01/2021		105,076		15			15		3,073	3,073			
100061340	BATON ROUGE	LA		06/01/2021		109,630		12			12		905	905			
100061342	JACKSONVILLE	FL		06/01/2021		117,932		4			4		718	718			
100061346	STAFFORD	VA		06/01/2021		269,375		30			30		1,320	1,320			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061348	NORTH LAS VEGAS	NV		06/01/2021		245,535		56			56		10,050	10,050			
100061351	SIDNEY	MT		06/01/2021		96,928		15			15		650	650			
100061356	AUSTINTOWN	OH		06/01/2021		90,709		14			14		446	446			
100061357	LOUISVILLE	KY		06/01/2021		104,151		14			14		2,694	2,694			
100061358	HUBERT	NC		06/01/2021		180,558		(46)			(46)		(11,246)	(11,246)			
100061365	PANGUITCH	UT		06/01/2021		193,138		68			68		857	857			
100061377	KNOXVILLE	TN		06/01/2021		160,873		17			17		1,012	1,012			
100061379	AMARILLO	TX		06/01/2021		152,668		(29)			(29)		(7,020)	(7,020)			
100061381	GRAFTON	OH		06/01/2021		88,528		2			2		456	456			
100061382	CLINTON	MA		06/01/2021		223,619		39			39		736	736			
100061385	HENDERSONVILLE	NC		06/01/2021		241,836		(70)			(70)		(15,764)	(15,764)			
100061386	HUMBLE	TX		06/01/2021		176,598		13			13		958	958			
100061388	OTTUMWA	IA		06/01/2021		135,029		(42)			(42)		(10,604)	(10,604)			
100061392	COLORADO SPRINGS	CO		06/01/2021		255,157		155			155		30,425	30,425			
100061395	CINCINNATI	OH		06/01/2021		132,857		26			26		928	928			
100061397	FARMERSVILLE	IL		06/01/2021		121,535		1			1		169	169			
100061401	HILLSIDE	IL		06/01/2021		118,091		(62)			(62)		(13,976)	(13,976)			
100061404	HOMESTEAD	PA		06/01/2021		97,891		20			20		3,599	3,599			
100061405	DALLAS	GA		06/01/2021		277,034		100			100		851	851			
100061407	JONESBORO	GA		06/01/2021		138,965		15			15		685	685			
100061410	BETTENDORF	IA		06/01/2021		114,029		4			4		(12,245)	(12,245)			
100061427	MANCHESTER	TN		06/01/2021		167,238		22			22		1,684	1,684			
100061428	ANSONVILLE	NC		06/01/2021		50,974		6			6		421	421			
100061434	CHICAGO	IL		06/01/2021		126,087		57			57		11,198	11,198			
100061437	MEMPHIS	TN		06/01/2021		163,047		62			62		788	788			
100061443	BAKERSFIELD	CA		06/01/2021		228,922		131			131		972	972			
100061445	FOREST LAKE	MN		06/01/2021		198,372		21			21		697	697			
100061446	GALENA	MO		06/01/2021		121,905		14			14		667	667			
100061447	LOGANVILLE	GA		06/01/2021		280,583		26			26		3,293	3,293			
100061449	AURORA	CO		06/01/2021		284,017		45			45		493	493			
100061450	GLENDALE	AZ		06/01/2021		207,186		26			26		3,795	3,795			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		253,706		37			37		1,329	1,329			
100061456	COLUMBIA	SC		06/01/2021		161,134		64			64		13,216	13,216			
100061458	ARLINGTON	TX		06/01/2021		150,844		115			115		23,858	23,858			
100061460	COTTAGE GROVE	MN		06/01/2021		207,102		24			24		1,112	1,112			
100061462	THORNTON	CO		06/01/2021		181,185		21			21		972	972			
100061463	DES MOINES	IA		06/01/2021		150,844		14			14		1,943	1,943			
100061464	FLORENCE	AL		06/01/2021		113,376		16			16		946	946			
100061470	JONESBORO	GA		06/01/2021		230,551		33			33		6,069	6,069			
100061475	HOUSTON	TX		06/01/2021		138,543		119			119		780	780			
100061477	COLUMBIA	TN		06/01/2021		235,841		24			24		804	804			
100061478	CROFTON	MD		06/01/2021		513,640		74			74		13,668	13,668			
100061480	CORPUS CHRISTI	TX		06/01/2021		123,520		14			14		664	664			
100061481	JASPER	GA		06/01/2021		230,829		40			40		397	397			
100061483	BAYFIELD	CO		06/01/2021		239,117		35			35		7,013	7,013			
100061485	BAKERSFIELD	CA		06/01/2021		141,624		120			120		25,241	25,241			
100061488	ROLAND	AR		06/01/2021		190,077		147			147		30,901	30,901			
100061549	Amsterdam	NLD		06/30/2021		12,764							210	210	(28)		(28)
100061551	Amsterdam	NLD		06/30/2021		17,014							346	346	(46)		(46)
100061555	Amsterdam	NLD		06/30/2021		14,672							239	239	(35)		(35)
100061564	MURDOCK	KS		07/01/2021		67,040							1,104	1,104			
100061568	LAWTON	OK		07/01/2021		66,893		(21)			(21)		263	263			
100061573	LEEDS	AL		07/01/2021		127,854		1			1		275	275			
100061574	PENNSAUKEN	NJ		07/01/2021		126,724		(247)			(247)		1,070	1,070			
100061575	SAN ANTONIO	TX		07/01/2021		84,855		(29)			(29)		418	418			
100061576	COLLINGSWOOD AKA OAKL	NJ		07/01/2021		159,400		(19)			(19)		669	669			
100061578	SPARTA	WI		07/01/2021		66,810		(43)			(43)		123	123			
100061587	PINE BLUFF	AR		07/01/2021		61,593		223			223		392	392			
100061588	JOLIET	IL		07/01/2021		58,470		(101)			(101)		704	704			
100061592	HOBBS	NM		07/01/2021		121,110		(72)			(72)		1,480	1,480			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061597	CANANDAIGUA	NY		07/01/2021		164,727		(8)			(8)		366	366			
100061598	MEMPHIS	TN		07/01/2021		93,836		(45)			(45)		1,153	1,153			
100061599	HOLBROOK	NY		07/01/2021		232,408		(126)			(126)		3,890	3,890			
100061600	WILLSBORO	NY		07/01/2021		103,565		(71)			(71)		753	753			
100061621	NORTH AUGUSTA	SC		07/01/2021		123,151		(71)			(71)		1,243	1,243			
100061627	DAYTON	OH		07/01/2021		67,815		63			63		(7,183)	(7,183)			
100061642	PORT NECHES	TX		07/01/2021		150,402		(604)			(604)		25,145	25,145			
100061647	WHITMAN	MA		07/01/2021		261,668		251			251		1,320	1,320			
100061648	HOLYOKE	MA		07/01/2021		115,084		(14)			(14)		240	240			
100061653	EVELETH	MN		07/01/2021		145,043		(85)			(85)		1,177	1,177			
100061654	BYRON	GA		07/01/2021		72,454		(30)			(30)		2,644	2,644			
100061668	WEST HAVEN	CT		07/01/2021		162,795		(66)			(66)		777	777			
100061669	LOUISVILLE	KY		07/01/2021		77,943		(4)			(4)		4,538	4,538			
100061671	PLYMOUTH	MA		07/01/2021		312,376		(96)			(96)		1,240	1,240			
100061695	CUDDY	PA		07/01/2021		56,003		(23)			(23)		393	393			
100061698	SCHENECTADY	NY		07/01/2021		127,615		(123)			(123)		1,951	1,951			
100061702	MATTESON	IL		07/01/2021		70,130		(8)			(8)		325	325			
100061708	LOUISVILLE	KY		07/01/2021		190,205		(123)			(123)		5,307	5,307			
100061721	CENTRAL CITY	KY		07/01/2021		114,932		(3)			(3)		6,210	6,210			
100061725	BREMEN	KY		07/01/2021		31,463		(6)			(6)		222	222			
100061740	LUMBERTON	NC		07/01/2021		107,723		(10)			(10)		160	160			
100061742	SANDSTON	VA		07/01/2021		136,276		46			46		(7,465)	(7,465)			
100061745	CHICAGO	IL		07/01/2021		251,206		(59)			(59)		1,869	1,869			
100061756	MCMURRAY	PA		07/01/2021		245,534		(58)			(58)		2,606	2,606			
100061764	GRAND BLANC	MI		07/01/2021		85,073		(16)			(16)		546	546			
100061766	THOMASVILLE	NC		07/01/2021		128,314		(89)			(89)		8,357	8,357			
100061768	BELLA VISTA	AR		07/01/2021		117,449		(172)			(172)		13,814	13,814			
100061775	FORT WORTH	TX		07/01/2021		120,108		(62)			(62)		752	752			
100061781	LOUISVILLE	KY		07/01/2021		125,590		(64)			(64)		5,069	5,069			
100061783	NEW CASTLE	DE		07/01/2021		112,228		69			69		(5,412)	(5,412)			
100061792	MCDONOUGH	GA		07/01/2021		171,465		(73)			(73)		622	622			
100061807	PALM BAY	FL		07/01/2021		135,436		(52)			(52)		3,593	3,593			
100061810	BERWICK	PA		07/01/2021		91,348		(7)			(7)		168	168			
100061812	MIRAMAR	FL		07/01/2021		181,921		(33)			(33)		2,523	2,523			
100061814	CENTRAL SQUARE	NY		07/01/2021		112,764		(65)			(65)		2,536	2,536			
100061815	HILTON	NY		07/01/2021		121,875		(122)			(122)		681	681			
100061816	AVON	IN		07/01/2021		185,774		(71)			(71)		2,805	2,805			
100061819	CITRUS HEIGHTS	CA		07/01/2021		197,243		112			112		(13,190)	(13,190)			
100061820	CAPE CORAL	FL		07/01/2021		399,787		(38)			(38)		684	684			
100061823	GALVESTON	IN		07/01/2021		103,369		(29)			(29)		438	438			
100061827	CAMDEN	NY		07/01/2021		48,200		(12)			(12)		264	264			
100061829	BRIDGEPORT	NJ		07/01/2021		106,927		22			22		4,363	4,363			
100061830	WHEATON	IL		07/01/2021		335,955		(166)			(166)		2,119	2,119			
100061831	VESTAL	NY		07/01/2021		86,148		(41)			(41)		514	514			
100061833	CHEEKTOWAGA	NY		07/01/2021		76,156		(36)			(36)		556	556			
100061837	ROCHESTER	NY		07/01/2021		161,656		25			25		(3,493)	(3,493)			
100061839	CHEEKTOWAGA	NY		07/01/2021		111,262		(39)			(39)		462	462			
100061842	SOUTH PARK	PA		07/01/2021		91,203		(11)			(11)		574	574			
100061844	PASO ROBLES	CA		07/01/2021		278,289		49			49		1,356	1,356			
100061848	ROCK ISLAND	IL		07/01/2021		115,022		(49)			(49)		233	233			
100061849	KENNESAW	GA		07/01/2021		170,596		(15)			(15)		1,120	1,120			
100061854	CROWN POINT	IN		07/01/2021		177,192		(14)			(14)		755	755			
100061860	BRONX	NY		07/01/2021		435,624		(78)			(78)		6,736	6,736			
100061864	CLOVER	SC		07/01/2021		112,303		(63)			(63)		755	755			
100061865	GREGORY	MI		07/01/2021		146,774		(41)			(41)		1,838	1,838			
100061867	KNOX	IN		07/01/2021		118,406		(53)			(53)		773	773			
100061868	WILMINGTON	NC		07/01/2021		276,271		(494)			(494)		30,840	30,840			
100061870	LANSING	IL		07/01/2021		149,890		(16)			(16)		640	640			
100061872	INDIANAPOLIS	IN		07/01/2021		119,852		(74)			(74)		587	587			
100061876	JACKSONVILLE	FL		07/01/2021		169,337		(15)			(15)		1,036	1,036			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061880	ROSWELL	NM		07/01/2021		138,499		(298)			(298)		730	730			
100061881	GROVETOWN	GA		07/01/2021		137,319		(75)			(75)		975	975			
100061882	SCOTTSBLUFF	NE		07/01/2021		128,320		(95)			(95)		765	765			
100061884	PORT SAINT LUCIE	FL		07/01/2021		138,211		283			283		(17,691)	(17,691)			
100061886	WEIRTON	WV		07/01/2021		119,031		(75)			(75)		553	553			
100061888	WILLINGBORO	NJ		07/01/2021		192,930		(211)			(211)		6,791	6,791			
100061890	PORTSMOUTH	VA		07/01/2021		164,649		(36)			(36)		1,004	1,004			
100061894	KISSIMMEE	FL		07/01/2021		215,716		(31)			(31)		1,111	1,111			
100061895	SWINK	CO		07/01/2021		142,951		(415)			(415)		31,801	31,801			
100061898	GREENVILLE	SC		07/01/2021		136,729		(208)			(208)		13,641	13,641			
100061899	EASLEY	SC		07/01/2021		157,638		(199)			(199)		14,793	14,793			
100061902	CHICAGO	IL		07/01/2021		145,786		(92)			(92)		593	593			
100061903	EAST BRUNSWICK	NJ		07/01/2021		251,498		159			159		(8,778)	(8,778)			
100061904	KATY	TX		07/01/2021		278,620		(34)			(34)		1,461	1,461			
100061905	HARRISON	TN		07/01/2021		126,408		(69)			(69)		979	979			
100061907	ROSENBERG	TX		07/01/2021		177,947		(48)			(48)		1,475	1,475			
100061912	CRETE	IL		07/01/2021		132,063		(52)			(52)		2,158	2,158			
100061914	WHITE PLAINS	NY		07/01/2021		322,760		15			15		695	695			
100061915	ROCHESTER	NY		07/01/2021		126,077		17			17		609	609			
100061916	NORTH EAST	PA		07/01/2021		114,369		(21)			(21)		1,227	1,227			
100061918	MEADVILLE	PA		07/01/2021		126,582		(36)			(36)		794	794			
100061921	HOLBROOK	NY		07/01/2021		236,662		(8)			(8)		1,490	1,490			
100061922	JACKSONVILLE	FL		07/01/2021		163,645		9			9		712	712			
100061924	GLENVILLE	NY		07/01/2021		161,530		51			51		1,083	1,083			
100061925	UTICA	NY		07/01/2021		79,269		(3)			(3)		2,475	2,475			
100061926	MIRAMAR	FL		07/01/2021		251,963		5			5		1,609	1,609			
100061931	PITTSBURGH	PA		07/01/2021		107,706		(33)			(33)		597	597			
100061933	FRANKLIN PARK	NJ		07/01/2021		516,487		(163)			(163)		7,910	7,910			
100061934	BARTLESVILLE	OK		07/01/2021		92,170		21			21		369	369			
100061936	CAPE CORAL	FL		07/01/2021		249,903		(796)			(796)		42,909	42,909			
100061937	SAN ANTONIO	TX		07/01/2021		105,809		162			162		(12,763)	(12,763)			
100061941	JACKSONVILLE	FL		07/01/2021		308,472		(177)			(177)		1,598	1,598			
100061943	ARLINGTON	TX		07/01/2021		89,522		(188)			(188)		9,577	9,577			
100061944	POUGHKEEPSIE	NY		07/01/2021		120,235		88			88		15,789	15,789			
100061954	HOT SPRINGS	SD		07/01/2021		88,091		23			23		(6,747)	(6,747)			
100061956	SLIDELL	LA		07/01/2021		129,347		(97)			(97)		818	818			
100061957	LESAGE	WV		07/01/2021		108,530		1			1		220	220			
100061958	OAK GROVE	KY		07/01/2021		57,498		(33)			(33)		686	686			
100061959	SLIDELL	LA		07/01/2021		103,771		(44)			(44)		921	921			
100061961	ALTOONA	PA		07/01/2021		102,402		(47)			(47)		578	578			
100061962	BUTLER	PA		07/01/2021		97,549		(20)			(20)		597	597			
100061963	ELKVIEW	WV		07/01/2021		159,619		(138)			(138)		26,979	26,979			
100061967	PADUCAH	KY		07/01/2021		110,798		(18)			(18)		2,502	2,502			
100061968	INDIAN LAND	SC		07/01/2021		153,100		(26)			(26)		1,604	1,604			
100061970	HUBER HEIGHTS	OH		07/01/2021		102,642		(167)			(167)		8,810	8,810			
100061972	CHICAGO	IL		07/01/2021		111,700		(119)			(119)		15,369	15,369			
100061976	COXS CREEK	KY		07/01/2021		147,469		(8)			(8)		295	295			
100061977	HOUSTON	TX		07/01/2021		194,853		(125)			(125)		1,216	1,216			
100061982	SAN ANTONIO	TX		07/01/2021		148,225		(68)			(68)		576	576			
100061986	NORTH LAUDERDALE	FL		07/01/2021		185,288		(247)			(247)		15,349	15,349			
100061987	ELKO NEW MARKET	MN		07/01/2021		255,900		291			291		(16,966)	(16,966)			
100061988	WASHINGTON	DC		07/01/2021		252,166		296			296		38,968	38,968			
100061989	VALLEY STREAM	NY		07/01/2021		272,828		10			10		1,690	1,690			
100061995	SAN ANTONIO	TX		07/01/2021		161,500		(56)			(56)		2,779	2,779			
100061997	VERO BEACH	FL		07/01/2021		148,238		46			46		918	918			
100061999	LADSON	SC		07/01/2021		142,705		25			25		739	739			
100062000	HAMPTON	GA		07/01/2021		156,157		(18)			(18)		836	836			
100062001	YONKERS	NY		07/01/2021		468,398		(8)			(8)		2,067	2,067			
100062002	OLD HICKORY	TN		07/01/2021		193,786		(66)			(66)		1,102	1,102			
100062003	PHILADELPHIA	PA		07/01/2021		142,437		25			25		(12,465)	(12,465)			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062004	MOBILE	AL		07/01/2021		124,396		(21)			(21)		977	977			
100062008	SUNLAND PARK	NM		07/01/2021		137,578		(114)			(114)		2,129	2,129			
100062009	FAYETTEVILLE	NC		07/01/2021		73,040		(4)			(4)		631	631			
100062010	BARTLETT	TN		07/01/2021		86,547		(60)			(60)		516	516			
100062013	MILWAUKEE	WI		07/01/2021		128,126		(49)			(49)		955	955			
100062019	LEXINGTON	KY		07/01/2021		93,734		(33)			(33)		879	879			
100062020	DALLAS	GA		07/01/2021		343,414		(8)			(8)		1,711	1,711			
100062024	MOBILE	AL		07/01/2021		95,737		(30)			(30)		1,545	1,545			
100062025	PORT WENTWORTH	GA		07/01/2021		137,943		(8)			(8)		1,122	1,122			
100062026	MOUNT IDA	AR		07/01/2021		102,895		(54)			(54)		679	679			
100062028	LUCEDALE	MS		07/01/2021		94,328		(45)			(45)		814	814			
100062035	MOBILE	AL		07/01/2021		175,923		(12)			(12)		2,386	2,386			
100062037	SAN ANTONIO	TX		07/01/2021		165,065		(74)			(74)		135	135			
100062039	MARIETTA	GA		07/01/2021		331,788		(42)			(42)		2,594	2,594			
100062041	HINESVILLE	GA		07/01/2021		153,507		(330)			(330)		15,755	15,755			
100062042	HINESVILLE	GA		07/01/2021		266,141		(50)			(50)		1,631	1,631			
100062043	KILLEEN	TX		07/01/2021		98,732		(24)			(24)		534	534			
100062044	CANTON	GA		07/01/2021		116,689		(53)			(53)		663	663			
100062049	RICHLAND	MO		07/01/2021		66,878		(52)			(52)		625	625			
100062051	WATERFORD	MI		07/01/2021		137,149		(64)			(64)		1,196	1,196			
100062054	HAMDEN	CT		07/01/2021		180,453		(80)			(80)		282	282			
100062056	FORT WORTH	TX		07/01/2021		127,663		(56)			(56)		730	730			
100062057	DAYTON	OH		07/01/2021		134,615		(77)			(77)		787	787			
100062060	CARENCRO	LA		07/01/2021		158,430		(6)			(6)		615	615			
100062061	KNOXVILLE	TN		07/01/2021		115,691		(18)			(18)		966	966			
100062063	TAMARAC	FL		07/01/2021		118,819		(18)			(18)		266	266			
100062065	KENNER	LA		07/01/2021		152,170		(209)			(209)		14,804	14,804			
100062066	CANTON	MS		07/01/2021		179,819		55			55		1,088	1,088			
100062070	EAST HAMPTON	CT		07/01/2021		229,014		(140)			(140)		1,052	1,052			
100062071	LOVELAND	CO		07/01/2021		230,489		(333)			(333)		37,493	37,493			
100062072	WOONSOCKET	RI		07/01/2021		217,714		(12)			(12)		638	638			
100062074	DADE CITY	FL		07/01/2021		154,971		(74)			(74)		904	904			
100062078	OCEAN SPRINGS	MS		07/01/2021		123,479		(47)			(47)		1,743	1,743			
100062079	MINNEAPOLIS	MN		07/01/2021		263,763		(112)			(112)		7,492	7,492			
100062084	WINSTON	GA		07/01/2021		173,602		(21)			(21)		1,234	1,234			
100062087	PHILADELPHIA	PA		07/01/2021		147,363		(19)			(19)		519	519			
100062089	AZLE	TX		07/01/2021		132,658		(126)			(126)		1,817	1,817			
100062090	TUSCALOOSA	AL		07/01/2021		96,727		(42)			(42)		(9,647)	(9,647)			
100062095	ALTAMONT	NY		07/01/2021		194,472		(85)			(85)		862	862			
100062097	WHITE OAK	PA		07/01/2021		70,818		(21)			(21)		689	689			
100062098	NEWNAN	GA		07/01/2021		103,036		(78)			(78)		636	636			
100062099	ROANOKE	VA		07/01/2021		120,597		(289)			(289)		19,947	19,947			
100062100	HARVARD	IL		07/01/2021		108,435		(32)			(32)		4,152	4,152			
100062103	ELIZABETHTOWN	KY		07/01/2021		97,654		(4)			(4)		405	405			
100062105	CONWAY	SC		07/01/2021		81,658		76			76		(6,436)	(6,436)			
100062108	GRIFFITH	IN		07/01/2021		120,076		3			3		4,287	4,287			
100062109	KATY	TX		07/01/2021		168,015		(52)			(52)		910	910			
100062110	THOMASVILLE	NC		07/01/2021		70,537		(8)			(8)		453	453			
100062111	STEVENS	PA		07/01/2021		147,534		7			7		1,035	1,035			
100062113	LEXINGTON	SC		07/01/2021		107,192		(72)			(72)		429	429			
100062115	DU BOIS	PA		07/01/2021		116,861		33			33		800	800			
100062119	SAVANNA	IL		07/01/2021		66,707							132	132			
100062121	BATON ROUGE	LA		07/01/2021		67,380		(32)			(32)		511	511			
100062124	SCHENECTADY	NY		07/01/2021		103,186		(14)			(14)		2,362	2,362			
100062131	ELMONT	NY		07/01/2021		330,097		(175)			(175)		10,480	10,480			
100062136	MILWAUKEE	WI		07/01/2021		155,690		(9)			(9)		580	580			
100062138	KEYPORT	NJ		07/01/2021		217,150		(53)			(53)		21,239	21,239			
100062139	WEST BABYLON	NY		07/01/2021		334,417		280			280		(19,880)	(19,880)			
100062142	CHULA VISTA	CA		07/01/2021		493,169		10			10		1,032	1,032			
100062143	NORTH VERSAILLES	PA		07/01/2021		68,163							109	109			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062144	EAST SYRACUSE	NY		07/01/2021		79,087		95			95		10,751	10,751			
100062145	WOODBRIDGE	VA		07/01/2021		398,313		(185)			(185)		2,519	2,519			
100062147	AMSTON	CT		07/01/2021		135,149		7			7		893	893			
100062152	ISLIP TERRACE	NY		07/01/2021		158,238		30			30		5,076	5,076			
100062157	STONY POINT	NY		07/01/2021		362,525		(832)			(832)		79,465	79,465			
100062158	GUSTON	KY		07/01/2021		130,780		30			30		3,753	3,753			
100062160	MARLTON	NJ		07/01/2021		273,333		(25)			(25)		2,400	2,400			
100062162	SAN ANTONIO	TX		07/01/2021		135,429		(83)			(83)		3,634	3,634			
100062165	HUNTSVILLE	AR		07/01/2021		101,016		(31)			(31)		1,079	1,079			
100062167	DAMASCUS	MD		07/01/2021		231,637		(3)			(3)		666	666			
100062169	DUNDALK	MD		07/01/2021		194,221		(81)			(81)		3,071	3,071			
100062170	BRISTOL	PA		07/01/2021		199,774		(37)			(37)		(9,800)	(9,800)			
100062171	TULSA	OK		07/01/2021		185,535		(122)			(122)		5,433	5,433			
100062175	DES MOINES	IA		07/01/2021		88,889		49			49		9,578	9,578			
100062176	DULUTH	MN		07/01/2021		107,474		6			6		690	690			
100062177	DELMAR	DE		07/01/2021		306,700		(79)			(79)		8,926	8,926			
100062178	DULUTH	MN		07/01/2021		105,663		6			6		4,338	4,338			
100062179	SAVANNAH	GA		07/01/2021		111,410		(8)			(8)		712	712			
100062180	ANNISTON	AL		07/01/2021		116,907		82			82		(5,896)	(5,896)			
100062182	CANNELTON	IN		07/01/2021		47,982		629			629		44,000	44,000			
100062185	SCHENECTADY	NY		07/01/2021		150,572		(24)			(24)		818	818			
100062188	MATTESON	IL		07/01/2021		143,008		(71)			(71)		14,709	14,709			
100062189	STOCKBRIDGE	GA		07/01/2021		356,854		(631)			(631)		45,334	45,334			
100062191	PENNSAUKEN	NJ		07/01/2021		196,019		(2)			(2)		2,503	2,503			
100062193	SAN ANTONIO	TX		07/01/2021		127,718		(67)			(67)		781	781			
100062203	LEWISTON	ID		07/01/2021		134,237		(46)			(46)		643	643			
100062206	KULA	HI		07/01/2021		325,779		(183)			(183)		(14,319)	(14,319)			
100062207	HAPPY VALLEY	OR		07/01/2021		357,221		(86)			(86)		(18,536)	(18,536)			
100062211	SANFORD	FL		07/01/2021		298,686		46			46		1,336	1,336			
100062214	MAITLAND	FL		07/01/2021		220,408		(49)			(49)		989	989			
100062217	EL PASO	TX		07/01/2021		112,911		(32)			(32)		912	912			
100062218	SAINT CLOUD	FL		07/01/2021		206,351		(105)			(105)		1,694	1,694			
100062221	NORTH HARTLAND	VT		07/01/2021		173,528		(24)			(24)		1,123	1,123			
100062222	DELTONA	FL		07/01/2021		140,828		(15)			(15)		1,197	1,197			
100062223	ADDISON	IL		07/01/2021		204,872		(17)			(17)		890	890			
100062224	APOPKA	FL		07/01/2021		103,839		(1)			(1)		688	688			
100062226	PALM BAY	FL		07/01/2021		122,261		7			7		3,426	3,426			
100062228	FAYETTEVILLE	GA		07/01/2021		120,111		(35)			(35)		800	800			
100062229	ATLANTA	GA		07/01/2021		155,310		77			77		957	957			
100062232	ATLANTA	GA		07/01/2021		134,517		(4)			(4)		257	257			
100062236	DOUGLASVILLE	GA		07/01/2021		200,601		(36)			(36)		1,047	1,047			
100062242	HAINES CITY	FL		07/01/2021		208,423		(41)			(41)		3,600	3,600			
100062243	GROVEPORT	OH		07/01/2021		218,750		49			49		1,205	1,205			
100062244	DOVER	FL		07/01/2021		146,468		(113)			(113)		23,182	23,182			
100062245	LEHIGH ACRES	FL		07/01/2021		178,412		301			301		748	748			
100062250	FINLEYVILLE	PA		07/01/2021		118,987		46			46		653	653			
100062251	PORT MONMOUTH	NJ		07/01/2021		339,254		1,681			1,681		53,790	53,790			
100062252	YORK	PA		07/01/2021		50,653		(11)			(11)		286	286			
100062255	FISHERS	IN		07/01/2021		137,678		(3)			(3)		969	969			
100062262	OAK GROVE	KY		07/01/2021		112,981		(12)			(12)		225	225			
100062263	DEATSVILLE	AL		07/01/2021		198,121		(108)			(108)		2,143	2,143			
100062268	WATFORD CITY	ND		07/01/2021		238,269		(80)			(80)		3,682	3,682			
100062269	WACO	TX		07/01/2021		248,062		(236)			(236)		788	788			
100062273	MILWAUKEE	WI		07/01/2021		157,766		(42)			(42)		1,054	1,054			
100062274	PARIS	KY		07/01/2021		174,618		(77)			(77)		1,128	1,128			
100062275	BEULAH	MI		07/01/2021		194,047		(248)			(248)		27,788	27,788			
100062276	LANSING	IL		07/01/2021		111,418		8			8		1,175	1,175			
100062277	MARSHALL	IL		07/01/2021		73,667		(136)			(136)		25,215	25,215			
100062278	DUBLIN	VA		07/01/2021		166,293		(67)			(67)		2,616	2,616			
100062279	WARREN	PA		07/01/2021		121,739		(2)			(2)		1,057	1,057			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion									
100062284	PICKERINGTON	OH		07/01/2021		195,115		15			15		1,302	1,302			
100062288	BALTIMORE	MD		07/01/2021		139,767		(168)			(168)		1,385	1,385			
100062289	FAYETTEVILLE	NC		07/01/2021		133,723		59			59		(7,213)	(7,213)			
100062290	NEWPORT	NC		07/01/2021		157,697		(43)			(43)		2,410	2,410			
100062292	SEVERN	MD		07/01/2021		379,534		(12)			(12)		574	574			
100062294	LAKE ELSINORE	CA		07/01/2021		310,688		(153)			(153)		8,065	8,065			
100062296	MONTGOMERY	AL		07/01/2021		107,389		(73)			(73)		1,462	1,462			
100062297	HUNTSVILLE	AL		07/01/2021		212,433		(50)			(50)		1,864	1,864			
100062299	LAWRENCEVILLE	GA		07/01/2021		207,768		(90)			(90)		1,474	1,474			
100062300	SPRING CREEK	NV		07/01/2021		355,852		(5,512)			(5,512)		323,089	323,089			
100062301	COLUMBUS	GA		07/01/2021		134,832		(37)			(37)		1,407	1,407			
100062303	PALM COAST	FL		07/01/2021		161,310		(78)			(78)		1,626	1,626			
100062305	WASHINGTON	DC		07/01/2021		269,750		41			41		1,391	1,391			
100062307	TUCSON	AZ		07/01/2021		112,551		(108)			(108)		1,360	1,360			
100062313	WEST PALM BEACH	FL		07/01/2021		196,061		(77)			(77)		1,149	1,149			
100062317	COSBY	TN		07/01/2021		157,810		(22)			(22)		(331)	(331)			
100062319	MOOSUP	CT		07/01/2021		213,522		(168)			(168)		1,089	1,089			
100062320	BILLINGS	MT		07/01/2021		219,889		(109)			(109)		1,371	1,371			
100062322	SAGINAW	TX		07/01/2021		169,156		50			50		(6,766)	(6,766)			
100062325	MILLBROOK	AL		07/01/2021		98,479		(21)			(21)		1,148	1,148			
100062326	NORTH LAS VEGAS	NV		07/01/2021		230,182		73			73		1,277	1,277			
100062327	VERSAILLES	KY		07/01/2021		186,179		(17)			(17)		2,273	2,273			
100062328	MURFREESBORO	TN		07/01/2021		248,288		126			126		(17,306)	(17,306)			
100062329	GRANTSVILLE	UT		07/01/2021		293,873		179			179		(17,382)	(17,382)			
100062330	TRENTON	NJ		07/01/2021		176,306		(35)			(35)		(19,998)	(19,998)			
100062333	PADUCAH	KY		07/01/2021		197,613		(90)			(90)		4,652	4,652			
100062336	CALVERT CITY	KY		07/01/2021		295,011		(129)			(129)		6,315	6,315			
100062338	ERDA	UT		07/01/2021		429,084		(23)			(23)		1,378	1,378			
100062339	HAMPTON	VA		07/01/2021		216,540		(695)			(695)		38,335	38,335			
100062343	STOCKBRIDGE	GA		07/01/2021		282,249		(10)			(10)		1,987	1,987			
100062344	PAWTUCKET	RI		07/01/2021		175,663		(6)			(6)		271	271			
100062348	DALLAS	OR		07/01/2021		284,369		(34)			(34)		1,415	1,415			
100062350	APACHE JUNCTION	AZ		07/01/2021		212,964		147			147		(9,682)	(9,682)			
100062353	ROSELLE	NJ		07/01/2021		218,988		166			166		1,158	1,158			
100062368	PARMA	OH		07/01/2021		197,832		(40)			(40)		4,733	4,733			
100062383	SEGUIN	TX		07/01/2021		104,479		(45)			(45)		2,504	2,504			
100062385	ARLINGTON	VA		07/01/2021		95,864		(54)			(54)		765	765			
100062392	TUSCALOOSA	AL		07/01/2021		124,930		(60)			(60)		1,011	1,011			
100062397	EL PASO	TX		07/01/2021		83,693		(34)			(34)		674	674			
100062398	WILLIAMSTOWN	NJ		07/01/2021		110,175		11			11		989	989			
100062404	LANSDOWNE	PA		07/01/2021		137,047		(39)			(39)		1,652	1,652			
100062411	JACKSON	TN		07/01/2021		87,035		(204)			(204)		13,862	13,862			
100062419	EL PASO	TX		07/01/2021		134,738		(85)			(85)		1,009	1,009			
100062424	PLEASUREVILLE	KY		07/01/2021		78,641		(35)			(35)		2,354	2,354			
100062426	PIEDMONT	OK		07/01/2021		131,497		(103)			(103)		642	642			
100062435	MIDLAND	NC		07/01/2021		161,324		(54)			(54)		1,860	1,860			
100062443	KILLEN	AL		07/01/2021		98,592		(7)			(7)		4,154	4,154			
100062445	AKRON	OH		07/01/2021		46,826		(52)			(52)		312	312			
100062446	ALPHARETTA	GA		07/01/2021		126,981		(8)			(8)		936	936			
100062450	SAN ANTONIO	TX		07/01/2021		237,619		46			46		2,252	2,252			
100062451	VIRGINIA BEACH	VA		07/01/2021		138,970		(28)			(28)		1,132	1,132			
100062452	MOORHEAD	MN		07/01/2021		75,951		(4)			(4)		2,624	2,624			
100062456	MIDWEST CITY	OK		07/01/2021		91,557		(19)			(19)		566	566			
100062464	SAN ANTONIO	TX		07/01/2021		114,976		(46)			(46)		544	544			
100062466	CHEYENNE	WY		07/01/2021		302,484		170			170		(21,268)	(21,268)			
100062467	CHURCHVILLE	VA		07/01/2021		202,652		(4)			(4)		460	460			
100062468	FINCHVILLE	KY		07/01/2021		226,001		(108)			(108)		2,130	2,130			
100062469	PLATTE CITY	MO		07/01/2021		77,881		79			79		(7,731)	(7,731)			
100062470	DES PLAINES	IL		07/01/2021		233,059		(26)			(26)		940	940			
100062474	DAVENPORT	IA		07/01/2021		93,843		(9)			(9)		1,025	1,025			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062478	CLINTON	IA		07/01/2021		42,226		(5)			(5)		293	293			
100062480	APPLETON	WI		07/01/2021		97,916		(46)			(46)		240	240			
100062482	MONROE	LA		07/01/2021		140,214		(60)			(60)		3,266	3,266			
100062484	PORTSMOUTH	VA		07/01/2021		202,286		(443)			(443)		22,319	22,319			
100062492	MOUNT JULIET	TN		07/01/2021		146,056		(259)			(259)		27,865	27,865			
100062494	MORROW	GA		07/01/2021		91,302		(54)			(54)		7,149	7,149			
100062498	HARRISBURG	PA		07/01/2021		150,410		(13)			(13)		933	933			
100062502	VIRGINIA BEACH	VA		07/01/2021		200,038		(640)			(640)		41,288	41,288			
100062504	MESQUITE	TX		07/01/2021		168,192		(386)			(386)		25,509	25,509			
100062508	MONTGOMERY	AL		07/01/2021		90,655		(63)			(63)		380	380			
100062511	RUSSELL SPRINGS	KY		07/01/2021		121,285		3			3		848	848			
100062512	TUPELO	MS		07/01/2021		83,573		(30)			(30)		520	520			
100062514	DOVER	DE		07/01/2021		80,713		(19)			(19)		1,286	1,286			
100062515	VICTORIA	TX		07/01/2021		104,197		(61)			(61)		663	663			
100062517	NORTH BEACH	MD		07/01/2021		348,471		(207)			(207)		1,535	1,535			
100062518	COLUMBUS	GA		07/01/2021		92,507		(19)			(19)		3,802	3,802			
100062523	STARKE	FL		07/01/2021		83,354		(13)			(13)		(8,932)	(8,932)			
100062525	SPARTA	NY		07/01/2021		166,680		(100)			(100)		1,184	1,184			
100062527	PATASKALA	OH		07/01/2021		222,403		133			133		1,094	1,094			
100062528	MILLSTADT	IL		07/01/2021		133,249		(48)			(48)		874	874			
100062536	ACCOKEEK	MD		07/01/2021		444,776		340			340		(26,174)	(26,174)			
100062537	SHAKOPEE	MN		07/01/2021		194,635		(56)			(56)		1,876	1,876			
100062545	MT VERNON	NY		07/01/2021		443,525		(17)			(17)		1,976	1,976			
100062547	NILES	IL		07/01/2021		209,114		(17)			(17)		8,476	8,476			
100062549	MIDDLEFIELD	OH		07/01/2021		168,860		(36)			(36)		682	682			
100062562	KINGWOOD	TX		07/01/2021		258,168		(157)			(157)		(6,461)	(6,461)			
100062563	VINA	AL		07/01/2021		80,793		(38)			(38)		382	382			
100062567	BARTLESVILLE	OK		07/01/2021		131,941		(16)			(16)		627	627			
100062570	BRIDGEPORT	CT		07/01/2021		157,135		(77)			(77)		1,013	1,013			
100062572	CLINTON	MD		07/01/2021		147,053		(64)			(64)		1,249	1,249			
100062574	WOODBRIDGE	NJ		07/01/2021		198,401		(109)			(109)		1,392	1,392			
100062575	AMHERST	OH		07/01/2021		173,007		(85)			(85)		1,116	1,116			
100062578	HIALEAH	FL		07/01/2021		189,134		(127)			(127)		5,124	5,124			
100062583	ALBUQUERQUE	NM		07/01/2021		56,573		46			46		(3,692)	(3,692)			
100062590	LEAGUE CITY	TX		07/01/2021		177,204		(75)			(75)		1,239	1,239			
100062593	MADISON	MD		07/01/2021		196,102		193			193		(19,322)	(19,322)			
100062596	MENAHGA	MN		07/01/2021		150,419		2			2		651	651			
100062600	ROCHESTER	NY		07/01/2021		54,086		11			11		255	255			
100062601	WOODBRIDGE	VA		07/01/2021		227,039		(128)			(128)		1,499	1,499			
100062602	GREENCASTLE	PA		07/01/2021		71,535		(40)			(40)		1,933	1,933			
100062605	PHILADELPHIA	PA		07/01/2021		142,092		(28)			(28)		3,297	3,297			
100062607	MACON	GA		07/01/2021		75,988		(5)			(5)		503	503			
100062608	PENNSAUKEN	NJ		07/01/2021		101,078		94			94		(7,728)	(7,728)			
100062610	SAGINAW	MI		07/01/2021		53,334		55			55		480	480			
100062611	SIERRA VISTA	AZ		07/01/2021		77,994		(50)			(50)		549	549			
100062612	KILLEEN	TX		07/01/2021		100,239		(61)			(61)		2,343	2,343			
100062616	EDENTON	NC		07/01/2021		144,388		(139)			(139)		727	727			
100062618	BANKSTON	AL		07/01/2021		44,232		(13)			(13)		286	286			
100062620	CEDARTOWN	GA		07/01/2021		74,815		(32)			(32)		231	231			
100062623	MERRILLVILLE	IN		07/01/2021		115,438		(76)			(76)		738	738			
100062625	SUMMERFIELD	FL		07/01/2021		305,425		(11)			(11)		2,143	2,143			
100062627	DANVILLE	VA		07/01/2021		130,713		(90)			(90)		1,093	1,093			
100062629	COLUMBIA	MO		07/01/2021		105,898		(49)			(49)		695	695			
100062631	JUPITER	FL		07/01/2021		258,456		(93)			(93)		4,009	4,009			
100062632	SILVER SPRING	MD		07/01/2021		284,004		51			51		1,859	1,859			
100062634	BLOOMFIELD	NJ		07/01/2021		347,278		(97)			(97)		2,372	2,372			
100062640	STOCKTON	CA		07/01/2021		401,296		(17)			(17)		594	594			
100062644	LINCOLN	CA		07/01/2021		319,373		(129)			(129)		2,057	2,057			
100062645	TEHACHAPI	CA		07/01/2021		241,582		140			140		1,133	1,133			
100062652	PROSPECT PARK	PA		07/01/2021		169,316		(47)			(47)		1,189	1,189			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062653	TUCSON	AZ		07/01/2021		117,224		(50)			(50)		771	771			
100062654	KISSIMMEE	FL		07/01/2021		144,188		(74)			(74)		866	866			
100062658	VACHERIE	LA		07/01/2021		276,671		(127)			(127)		5,030	5,030			
100062659	LAWRENCEBURG	TN		07/01/2021		127,616		69			69		(10,046)	(10,046)			
100062661	BUTLER	PA		07/01/2021		83,047		(19)			(19)		356	356			
100062662	TEMPLETON	MA		07/01/2021		197,306		(89)			(89)		1,266	1,266			
100062668	SAVANNAH	TN		07/01/2021		111,412		(45)			(45)		543	543			
100062669	LAS VEGAS	NV		07/01/2021		188,995		(198)			(198)		4,604	4,604			
100062671	NASHVILLE	IN		07/01/2021		192,820							768	768			
100062672	LAREDO	TX		07/01/2021		126,087		(60)			(60)		402	402			
100062677	CHESAPEAKE	VA		07/01/2021		322,902		(170)			(170)		2,735	2,735			
100062681	UTICA	NY		07/01/2021		92,385		9			9		402	402			
100062682	BESSEMER	AL		07/01/2021		52,065		2			2		312	312			
100062683	ROANOKE	VA		07/01/2021		120,691		(40)			(40)		2,827	2,827			
100062686	ACWORTH	GA		07/01/2021		141,510		(25)			(25)		1,198	1,198			
100062696	PIEDMONT	SC		07/01/2021		130,102		(44)			(44)		205	205			
100062697	LINCOLN	ND		07/01/2021		165,094		(61)			(61)		1,057	1,057			
100062699	COLUMBUS	GA		07/01/2021		182,504		(443)			(443)		30,382	30,382			
100062701	DECATUR	GA		07/01/2021		135,860		122			122		(18,791)	(18,791)			
100062702	HOUSTON	TX		07/01/2021		147,903		(54)			(54)		2,523	2,523			
100062704	COVINGTON	TN		07/01/2021		43,288		(16)			(16)		346	346			
100062705	KISSIMMEE	FL		07/01/2021		184,854		(173)			(173)		4,156	4,156			
100062706	COLORADO SPRINGS	CO		07/01/2021		174,903		(54)			(54)		1,064	1,064			
100062712	KATY	TX		07/01/2021		237,606		(359)			(359)		1,096	1,096			
100062713	BLYTHE	CA		07/01/2021		70,439		(36)			(36)		2,158	2,158			
100062716	GLENROCK	WY		07/01/2021		138,704		(7)			(7)		5,653	5,653			
100062721	CORPUS CHRISTI	TX		07/01/2021		202,338		(57)			(57)		1,698	1,698			
100062722	MANASSAS	VA		07/01/2021		229,621		(146)			(146)		1,854	1,854			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		229,970		(105)			(105)		1,462	1,462			
100062727	RIVERVIEW	FL		07/01/2021		143,048		(69)			(69)		1,471	1,471			
100062728	ASHLAND	NE		07/01/2021		110,098		(23)			(23)		711	711			
100062729	HANFORD	CA		07/01/2021		223,172		(25)			(25)		1,398	1,398			
100062730	SUNRISE	FL		07/01/2021		240,053		(142)			(142)		1,488	1,488			
100062732	BRIDGEPORT	CT		07/01/2021		180,914		(96)			(96)		1,120	1,120			
100062733	BELCAMP	MD		07/01/2021		215,950		(95)			(95)		1,012	1,012			
100062736	PACKWOOD	IA		07/01/2021		86,847		(37)			(37)		548	548			
100062737	SUNBURY	PA		07/01/2021		118,924		202			202		472	472			
100062738	MIDLAND	TX		07/01/2021		176,843		(50)			(50)		3,558	3,558			
100062740	ORANGE	MA		07/01/2021		71,306		(19)			(19)		150	150			
100062745	CORAOPOLIS	PA		07/01/2021		137,465		(6)			(6)		612	612			
100062747	HARRISBURG	PA		07/01/2021		118,754		(3)			(3)		249	249			
100062752	FORNEY	TX		07/01/2021		223,228		(113)			(113)		6,889	6,889			
100062755	ROANOKE	VA		07/01/2021		93,216		(31)			(31)		956	956			
100062756	LEMOORE	CA		07/01/2021		202,400		(60)			(60)		4,362	4,362			
100062757	BARNWELL	SC		07/01/2021		118,041		(42)			(42)		484	484			
100062760	CLAYTON	OH		07/01/2021		49,018		167			167		(12,924)	(12,924)			
100062763	LOUISVILLE	KY		07/01/2021		53,136		(17)			(17)		304	304			
100062766	MARLTON	NJ		07/01/2021		176,753		(3)			(3)		1,082	1,082			
100062767	LANCASTER	KY		07/01/2021		77,785		(30)			(30)		337	337			
100062771	PONCA CITY	OK		07/01/2021		79,620		1			1		509	509			
100062772	AUSTELL	GA		07/01/2021		105,418		(14)			(14)		4,514	4,514			
100062773	VIRGINIA BEACH	VA		07/01/2021		222,201		(88)			(88)		1,415	1,415			
100062775	WESTFIELD	MA		07/01/2021		142,385		(79)			(79)		856	856			
100062777	YORK	PA		07/01/2021		157,151		(86)			(86)		6,410	6,410			
100062781	FRESNO	CA		07/01/2021		196,019		(328)			(328)		14,440	14,440			
100062782	NORTH BROOKFIELD	MA		07/01/2021		152,394		(191)			(191)		10,679	10,679			
100062785	PITTSVIEW	AL		07/01/2021		179,971		(89)			(89)		1,098	1,098			
100062787	GRAND RIDGE	IL		07/01/2021		57,944		106			106		(5,251)	(5,251)			
100062789	ELDRIDGE	IA		07/01/2021		149,528		197			197		(15,058)	(15,058)			
100062790	MAYLENE	AL		07/01/2021		188,770		(124)			(124)		1,529	1,529			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062791	RAMONA	CA		07/01/2021		285,166		(24)			(24)		1,163	1,163			
100062797	CHESAPEAKE	VA		07/01/2021		206,092		(4)			(4)		295	295			
100062800	WALDORF	MD		07/01/2021		256,906		(188)			(188)		2,068	2,068			
100062801	KERNERSVILLE	NC		07/01/2021		147,213		85			85		1,238	1,238			
100062805	ANCHORAGE	AK		07/01/2021		289,773		(91)			(91)		1,877	1,877			
100062806	NEW HAVEN	CT		07/01/2021		175,312		(19)			(19)		765	765			
100062810	ELK GROVE	CA		07/01/2021		320,717		(151)			(151)		9,436	9,436			
100062815	JANESVILLE	WI		07/01/2021		106,873		(14)			(14)		2,862	2,862			
100062816	KNOXVILLE	MD		07/01/2021		205,769		21			21		1,271	1,271			
100062818	BALTIMORE	MD		07/01/2021		153,071		(25)			(25)		972	972			
100062820	DAWSONVILLE	GA		07/01/2021		145,059		(15)			(15)		590	590			
100062821	BROOKLYN PARK	MN		07/01/2021		162,206		21			21		3,363	3,363			
100062824	EUFAULA	AL		07/01/2021		90,186		(38)			(38)		819	819			
100062825	CLARKSVILLE	TN		07/01/2021		204,261		(102)			(102)		1,274	1,274			
100062826	LAGRANGE	GA		07/01/2021		95,669		(33)			(33)		1,677	1,677			
100062828	EL PASO	TX		07/01/2021		83,440		(44)			(44)		484	484			
100062829	SAN ANTONIO	TX		07/01/2021		168,138		55			55		885	885			
100062832	MECHANICSVILLE	VA		07/01/2021		230,663		(119)			(119)		4,799	4,799			
100062833	DAVIE	FL		07/01/2021		196,868		(84)			(84)		6,409	6,409			
100062835	BALTIMORE	MD		07/01/2021		120,041		(3)			(3)		773	773			
100062836	LOVELAND	OH		07/01/2021		180,761		(4)			(4)		770	770			
100062837	PORTSMOUTH	VA		07/01/2021		81,598		(41)			(41)		518	518			
100062838	LENOX	GA		07/01/2021		78,985		(17)			(17)		517	517			
100062840	CHRISTIANSBURG	VA		07/01/2021		198,556		(76)			(76)		1,346	1,346			
100062841	SAN ANTONIO	TX		07/01/2021		159,133		(91)			(91)		982	982			
100062843	PARIS	MO		07/01/2021		84,849		(6)			(6)		287	287			
100062845	OAK RIDGE	TN		07/01/2021		84,811		(3)			(3)		577	577			
100062846	MANLEY	NE		07/01/2021		118,777		(55)			(55)		244	244			
100062847	HAVERHILL	MA		07/01/2021		258,565		(81)			(81)		1,134	1,134			
100062848	BARBERTON	OH		07/01/2021		68,210		1			1		459	459			
100062849	MARIETTA	OH		07/01/2021		115,702		(63)			(63)		1,050	1,050			
100062851	LOGANVILLE	GA		07/01/2021		149,612		(29)			(29)		896	896			
100062854	WYNNE	AR		07/01/2021		80,897		(41)			(41)		2,408	2,408			
100062855	SACO	ME		07/01/2021		148,544		81			81		653	653			
100062856	PEARLAND	TX		07/01/2021		211,137		(116)			(116)		848	848			
100062857	COOKEVILLE	TN		07/01/2021		81,175		(2)			(2)		147	147			
100062860	ANTIOCH	TN		07/01/2021		144,597		(50)			(50)		903	903			
100062863	GREECE	NY		07/01/2021		145,826		(85)			(85)		877	877			
100062872	GRAND RAPIDS	MI		07/01/2021		122,762		(50)			(50)		809	809			
100062873	ATLANTA	GA		07/01/2021		129,500		(66)			(66)		777	777			
100062875	JONESBORO	GA		07/01/2021		201,403		(124)			(124)		1,164	1,164			
100062876	MILWAUKEE	WI		07/01/2021		142,417		(69)			(69)		4,896	4,896			
100062878	WAHIAWA	HI		07/01/2021		427,523		10			10		877	877			
100062879	EPHRATA	PA		07/01/2021		154,727		19			19		977	977			
100062880	ABERDEEN	MD		07/01/2021		128,688		55			55		(4,929)	(4,929)			
100062883	COLUMBUS	GA		07/01/2021		258,707		(26)			(26)		914	914			
100062886	BALTIMORE	MD		07/01/2021		133,955		(81)			(81)		698	698			
100062891	O FALLON	MO		07/01/2021		128,723		4			4		848	848			
100062894	WEST SENECA	NY		07/01/2021		111,415		(27)			(27)		473	473			
100062897	DUMFRIES	VA		07/01/2021		315,055		(484)			(484)		1,310	1,310			
100062900	WARNER ROBINS	GA		07/01/2021		77,028		(24)			(24)		511	511			
100062901	GRESHAM	OR		07/01/2021		237,602		(128)			(128)		1,454	1,454			
100062903	SUMTER	SC		07/01/2021		69,437		(21)			(21)		1,079	1,079			
100062905	PEMBROKE PINES	FL		07/01/2021		289,609		152			152		(10,637)	(10,637)			
100062906	FOUNTAIN	NC		07/01/2021		62,132		(22)			(22)		129	129			
100062908	RAPID CITY	SD		07/01/2021		244,988		(133)			(133)		991	991			
100062913	TUSCALOOSA	AL		07/01/2021		118,512		(60)			(60)		728	728			
100062915	SPRING	TX		07/01/2021		182,507		(103)			(103)		1,108	1,108			
100062916	HOUSTON	TX		07/01/2021		137,134		(63)			(63)		882	882			
100062917	HAMILTON	NJ		07/01/2021		166,548		(121)			(121)		23,664	23,664			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062920	LAS CRUCES	NM		07/01/2021		207,933		(85)			(85)		3,976	3,976			
100062921	NORTHPORT	AL		07/01/2021		175,963		(88)			(88)		769	769			
100062923	HUMMELSTOWN	PA		07/01/2021		173,628		(67)			(67)		4,766	4,766			
100062924	CRESTWOOD	KY		07/01/2021		96,739		36			36		419	419			
100062925	SAINT LOUIS	MO		07/01/2021		87,151		(9)			(9)		673	673			
100062926	BELLEVILLE	IL		07/01/2021		77,638		11			11		518	518			
100062927	ASHVILLE	OH		07/01/2021		131,893		(63)			(63)		3,829	3,829			
100062929	ROCK ISLAND	IL		07/01/2021		139,122		(15)			(15)		1,179	1,179			
100062930	COATESVILLE	PA		07/01/2021		185,730		(78)			(78)		1,834	1,834			
100062931	NORTH AUGUSTA	SC		07/01/2021		113,328							730	730			
100062932	REYNOLDSBURG	OH		07/01/2021		85,217		(8)			(8)		523	523			
100062933	HIXSON	TN		07/01/2021		121,864		(296)			(296)		516	516			
100062935	PINE	CO		07/01/2021		276,098		(123)			(123)		1,701	1,701			
100062936	ROBESONIA	PA		07/01/2021		142,206		(31)			(31)		4,614	4,614			
100062937	CLEVELAND	OH		07/01/2021		107,534		36			36		4,258	4,258			
100062938	COHUTTA	GA		07/01/2021		70,705		(16)			(16)		304	304			
100062939	HOOVER	AL		07/01/2021		176,031		(76)			(76)		4,626	4,626			
100062940	TOMS RIVER	NJ		07/01/2021		160,737		(26)			(26)		1,302	1,302			
100062941	MONTICELLO	GA		07/01/2021		90,089		(5)			(5)		778	778			
100062942	NEENAH	WI		07/01/2021		119,280		(67)			(67)		3,288	3,288			
100062951	OMAHA	NE		07/01/2021		161,432		(40)			(40)		2,239	2,239			
100062952	ELIZABETH	CO		07/01/2021		365,242		5			5		2,936	2,936			
100062953	MARRERO	LA		07/01/2021		104,080		(7)			(7)		154	154			
100062960	HAMILTON	NJ		07/01/2021		135,010		(4)			(4)		932	932			
100062961	ROUND ROCK	TX		07/01/2021		266,929		(194)			(194)		3,439	3,439			
100062964	MIDLOTHIAN	VA		07/01/2021		284,005		(50)			(50)		1,147	1,147			
100062965	LAREDO	TX		07/01/2021		143,821		(16)			(16)		1,588	1,588			
100062966	WEST YARMOUTH	MA		07/01/2021		230,482		(286)			(286)		22,293	22,293			
100062967	CORRYTON	TN		07/01/2021		135,247		(35)			(35)		1,137	1,137			
100062968	PHILADELPHIA	PA		07/01/2021		110,184		(45)			(45)		2,416	2,416			
100062969	VICTORVILLE	CA		07/01/2021		190,365		(62)			(62)		3,641	3,641			
100062971	LITTLEROCK	CA		07/01/2021		183,389		(85)			(85)		4,659	4,659			
100062973	VERNON	NJ		07/01/2021		180,209		(7)			(7)		(12,951)	(12,951)			
100062980	BALTIMORE	MD		07/01/2021		129,604		(46)			(46)		3,763	3,763			
100062981	ST CLOUD	FL		07/01/2021		219,895		(90)			(90)		1,550	1,550			
100062982	CLARKSVILLE	TN		07/01/2021		116,631		(15)			(15)		734	734			
100062983	BLOOMFIELD	NJ		07/01/2021		272,472		(55)			(55)		1,814	1,814			
100062984	ATHENS	TN		07/01/2021		53,569		(10)			(10)		322	322			
100062986	HENRICO	VA		07/01/2021		142,174		(69)			(69)		593	593			
100062987	KNOXVILLE	TN		07/01/2021		149,684		(22)			(22)		651	651			
100062989	HAMILTON	GA		07/01/2021		161,548		216			216		(13,401)	(13,401)			
100062990	ASHFORD	AL		07/01/2021		212,778		(52)			(52)		2,300	2,300			
100062992	ZION	IL		07/01/2021		151,993		6			6		907	907			
100062993	PITTSBURGH	PA		07/01/2021		125,884		(38)			(38)		789	789			
100062997	BRISTOL	PA		07/01/2021		103,331		(92)			(92)		(14,447)	(14,447)			
100062998	COLLEGE PARK	GA		07/01/2021		132,390		(46)			(46)		824	824			
100063001	MADISON	AL		07/01/2021		158,085		(26)			(26)		1,038	1,038			
100063002	FAYETTEVILLE	NC		07/01/2021		215,548		(24)			(24)		1,275	1,275			
100063006	ORLANDO	FL		07/01/2021		195,051		(52)			(52)		2,134	2,134			
100063007	MEDFORD LAKES	NJ		07/01/2021		232,483		91			91		8,011	8,011			
100063009	COVINGTON	GA		07/01/2021		118,101		(5)			(5)		3,596	3,596			
100063010	WARWICK	RI		07/01/2021		149,935		(13)			(13)		3,833	3,833			
100063012	REDDING	CA		07/01/2021		179,679		(45)			(45)		5,247	5,247			
100063015	SAPULPA	OK		07/01/2021		183,920		(93)			(93)		551	551			
100063022	ABILENE	TX		07/01/2021		153,716		143			143		(12,983)	(12,983)			
100063023	MARION	IN		07/01/2021		74,187		(23)			(23)		464	464			
100063025	YUMA	AZ		07/01/2021		84,129		(39)			(39)		610	610			
100063026	COLUMBUS	GA		07/01/2021		78,486		(3)			(3)		151	151			
100063034	LAWRENCE	MA		07/01/2021		239,697		6			6		1,000	1,000			
100063035	GRETNA	LA		07/01/2021		119,346		(67)			(67)		653	653			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063036	INDIANAPOLIS	IN		07/01/2021		108,239		(14)			(14)		2,292	2,292			
100063037	SYRACUSE	NY		07/01/2021		60,043		28			28		368	368			
100063038	ALBANY	GA		07/01/2021		119,084		(133)			(133)		519	519			
100063040	MADERA	PA		07/01/2021		49,310		(2)			(2)		187	187			
100063042	SODUS	NY		07/01/2021		53,791		138			138		7,185	7,185			
100063044	HOOVER	AL		07/01/2021		158,119		(4)			(4)		308	308			
100063046	PHILADELPHIA	PA		07/01/2021		120,586		(21)			(21)		740	740			
100063047	BALDWIN	NY		07/01/2021		338,384		(36)			(36)		2,678	2,678			
100063048	POTTSTOWN	PA		07/01/2021		186,747		133			133		(12,843)	(12,843)			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		164,190		285			285		(25,713)	(25,713)			
100063051	LOUISVILLE	KY		07/01/2021		90,155		2			2		182	182			
100063052	COATESVILLE	PA		07/01/2021		126,387		(217)			(217)		21,083	21,083			
100063054	TRENTON	NJ		07/01/2021		110,315		(8)			(8)		1,226	1,226			
100063055	BEEVILLE	TX		07/01/2021		111,623		(30)			(30)		1,536	1,536			
100063059	HAZARD	KY		07/01/2021		162,349		(29)			(29)		1,014	1,014			
100063060	MANDEVILLE	LA		07/01/2021		158,410		(44)			(44)		1,019	1,019			
100063061	RAINSVILLE	AL		07/01/2021		94,060		57			57		15,138	15,138			
100063062	OWINGS MILLS	MD		07/01/2021		325,545		(131)			(131)		2,045	2,045			
100063063	BROWNSVILLE	TN		07/01/2021		95,948		(4)			(4)		405	405			
100063064	HAMILTON	OH		07/01/2021		90,934		(19)			(19)		2,437	2,437			
100063066	WALDORF	MD		07/01/2021		187,861		(84)			(84)		1,515	1,515			
100063067	SAN ANTONIO	TX		07/01/2021		203,237		156			156		(14,985)	(14,985)			
100063069	BROWN DEER	WI		07/01/2021		188,720		2			2		783	783			
100063070	COVINGTON	GA		07/01/2021		181,346		19			19		1,924	1,924			
100063071	SUMTER	SC		07/01/2021		165,028		(59)			(59)		1,023	1,023			
100063072	MIDDLETOWN	DE		07/01/2021		166,634		55			55		1,091	1,091			
100063077	NUNDA	NY		07/01/2021		102,582		(20)			(20)		633	633			
100063079	DUNCAN	SC		07/01/2021		253,204		209			209		(8,953)	(8,953)			
100063080	AVONDALE	LA		07/01/2021		91,048		59			59		(4,918)	(4,918)			
100063085	SWAINSBORO	GA		07/01/2021		109,003		(218)			(218)		16,760	16,760			
100063086	UNION	KY		07/01/2021		289,042		135			135		1,920	1,920			
100063087	DESOTO	TX		07/01/2021		249,986		458			458		(32,031)	(32,031)			
100063089	DENHAM SPRINGS	LA		07/01/2021		140,115		(23)			(23)		884	884			
100063091	COOKEVILLE	TN		07/01/2021		172,084		(19)			(19)		1,440	1,440			
100063092	CLAY	NY		07/01/2021		126,749		3			3		1,181	1,181			
100063094	SPRINGFIELD	MA		07/01/2021		119,799		(44)			(44)		3,347	3,347			
100063097	MONTGOMERY	AL		07/01/2021		86,573		(42)			(42)		3,209	3,209			
100063098	SEVEN VALLEYS	PA		07/01/2021		253,077		(133)			(133)		1,721	1,721			
100063100	PLANO	IL		07/01/2021		177,486		10			10		1,093	1,093			
100063101	FREDERICKSBURG	VA		07/01/2021		265,412		193			193		(14,508)	(14,508)			
100063103	LEAGUE CITY	TX		07/01/2021		316,064		(76)			(76)		3,092	3,092			
100063104	STOCKBRIDGE	GA		07/01/2021		177,993		(14)			(14)		769	769			
100063105	FAIRBURN	GA		07/01/2021		166,673		(434)			(434)		470	470			
100063106	CONOWINGO	MD		07/01/2021		164,407		29			29		1,083	1,083			
100063107	PITTSBURGH	PA		07/01/2021		148,469		9			9		945	945			
100063108	LEWISTON	NY		07/01/2021		106,880		27			27		708	708			
100063109	MONTGOMERY	AL		07/01/2021		227,615		(120)			(120)		1,170	1,170			
100063113	LINCOLN	NE		07/01/2021		93,409		14			14		785	785			
100063114	JACKSON	GA		07/01/2021		150,238		(18)			(18)		974	974			
100063115	PLYMOUTH	MN		07/01/2021		95,402		14			14		650	650			
100063118	CINCINNATI	OH		07/01/2021		72,877		(9)			(9)		414	414			
100063119	EL DORADO	KS		07/01/2021		70,385		42			42		324	324			
100063121	BLAINE	MN		07/01/2021		164,347		40			40		6,455	6,455			
100063122	MONROE	GA		07/01/2021		210,946		(49)			(49)		2,177	2,177			
100063123	ANDERSON	SC		07/01/2021		90,730		(38)			(38)		353	353			
100063125	WINCHESTER	VA		07/01/2021		152,508		(48)			(48)		659	659			
100063128	BALTIMORE	MD		07/01/2021		132,676		(59)			(59)		919	919			
100063130	KAPOLEI	HI		07/01/2021		510,872		(161)			(161)		912	912			
100063131	GLENN HEIGHTS	TX		07/01/2021		228,859		(94)			(94)		6,615	6,615			
100063132	SACRAMENTO	CA		07/01/2021		201,013		8			8		1,229	1,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063133	ANDOVER	NY		07/01/2021		60,682		26			26		395	395			
100063136	WILLINGBORO	NJ		07/01/2021		132,303		(10)			(10)		842	842			
100063139	VILLA RICA	GA		07/01/2021		140,194		(1)			(1)		2,016	2,016			
100063141	CONOWINGO	MD		07/01/2021		231,927		(10)			(10)		2,376	2,376			
100063143	EAST GARRISON	CA		07/01/2021		465,176		(2)			(2)		2,753	2,753			
100063144	GARLAND	TX		07/01/2021		114,415		(54)			(54)		3,313	3,313			
100063145	HAVERHILL	MA		07/01/2021		201,590		(51)			(51)		1,306	1,306			
100063146	BLOOMSBURG	PA		07/01/2021		113,736							738	738			
100063147	GARDENDALE	AL		07/01/2021		119,527		(4)			(4)		512	512			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		195,958		(248)			(248)		10,362	10,362			
100063153	PUYALLUP	WA		07/01/2021		208,026		43			43		2,221	2,221			
100063158	HOUSTON	TX		07/01/2021		176,585		(82)			(82)		980	980			
100063160	CINCINNATI	OH		07/01/2021		114,490		(8)			(8)		746	746			
100063163	CARLOS	MN		07/01/2021		126,474		(77)			(77)		3,295	3,295			
100063168	CLAYTON	NJ		07/01/2021		118,398		(38)			(38)		(13,795)	(13,795)			
100063169	KATY	TX		07/01/2021		170,414		(59)			(59)		679	679			
100063171	PORT CHARLOTTE	FL		07/01/2021		125,495		(42)			(42)		4,384	4,384			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		250,565		(17)			(17)		(452)	(452)			
100063177	PHENIX CITY	AL		07/01/2021		171,261		(84)			(84)		993	993			
100063181	REPUBLIC	MO		07/01/2021		219,750		24			24		1,278	1,278			
100063184	STATESBORO	GA		07/01/2021		95,996		(16)			(16)		429	429			
100063185	JEFFERSON CITY	TN		07/01/2021		111,403		(64)			(64)		635	635			
100063190	BRISTOL	PA		07/01/2021		109,750		(7)			(7)		548	548			
100063191	SAVANNAH	GA		07/01/2021		249,293		(69)			(69)		955	955			
100063192	YUBA CITY	CA		07/01/2021		182,795		(69)			(69)		702	702			
100063193	COPPERAS COVE	TX		07/01/2021		116,153		(296)			(296)		13,638	13,638			
100063197	WALLINGFORD	PA		07/01/2021		202,253		(1)			(1)		3,999	3,999			
100063200	HUTCHINSON	MN		07/01/2021		107,157		(3)			(3)		2,124	2,124			
100063203	FLORENCE	SC		07/01/2021		168,318		(289)			(289)		1,206	1,206			
100063205	MONTGOMERY	AL		07/01/2021		88,819		17			17		524	524			
100063206	ABSECON	NJ		07/01/2021		136,415		(10)			(10)		3,717	3,717			
100063210	DECATUR	GA		07/01/2021		156,386		(2)			(2)		933	933			
100063213	NORTHPORT	AL		07/01/2021		131,958		(214)			(214)		16,087	16,087			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		204,951		(99)			(99)		3,982	3,982			
100063225	GREECE	NY		07/01/2021		66,800		(5)			(5)		(7,258)	(7,258)			
100063230	KAPOLEI	HI		07/01/2021		378,223		(53)			(53)		2,196	2,196			
100063232	LEXINGTON	KY		07/01/2021		185,102		(31)			(31)		3,295	3,295			
100063234	HOUSTON	TX		07/01/2021		207,666		(109)			(109)		1,125	1,125			
100063236	ASHBURN	VA		07/01/2021		135,622		(6)			(6)		1,117	1,117			
100063237	WILMINGTON	NC		07/01/2021		179,276		(82)			(82)		1,012	1,012			
100063243	PORT SAINT LUCIE	FL		07/01/2021		161,122		(368)			(368)		23,242	23,242			
100063245	MANOR	TX		07/01/2021		144,057		74			74		1,153	1,153			
100063248	HAMBURG	NY		07/01/2021		127,928		16			16		1,404	1,404			
100063249	ASHLAND	KY		07/01/2021		71,664		33			33		339	339			
100063252	SANTA FE	TX		07/01/2021		247,650		(120)			(120)		933	933			
100063255	CATAULA	GA		07/01/2021		60,086		(7)			(7)		2,121	2,121			
100063256	HAVELOCK	NC		07/01/2021		152,516		(13)			(13)		6,218	6,218			
100063258	LANHAM	MD		07/01/2021		243,439		(18)			(18)		3,355	3,355			
100063264	NEWARK	DE		07/01/2021		160,819		(133)			(133)		720	720			
100063265	ESPERANCE	NY		07/01/2021		71,904		(6)			(6)		1,846	1,846			
100063266	LA PLACE	LA		07/01/2021		159,413							526	526			
100063267	CARROLLTON	GA		07/01/2021		121,789		(186)			(186)		11,188	11,188			
100063270	RANDALLSTOWN	MD		07/01/2021		149,182		(10)			(10)		768	768			
100063271	LOUISVILLE	KY		07/01/2021		170,606		(15)			(15)		1,372	1,372			
100063272	LEXINGTON	KY		07/01/2021		161,502		(260)			(260)		459	459			
100063273	MARTHASVILLE	MO		07/01/2021		150,051		119			119		(9,822)	(9,822)			
100063274	OCALA	FL		07/01/2021		108,900		(51)			(51)		3,924	3,924			
100063276	FORT WORTH	TX		07/01/2021		188,009		(251)			(251)		30,656	30,656			
100063278	SALINA	KS		07/01/2021		145,174		(245)			(245)		26,368	26,368			
100063280	HUFFMAN	TX		07/01/2021		175,086		(77)			(77)		1,223	1,223			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063283	CONYERS	GA		07/01/2021		106,338		(45)			(45)		755	755			
100063284	HAMMONTON	NJ		07/01/2021		188,147		18			18		1,478	1,478			
100063287	GRAND RAPIDS	MN		07/01/2021		143,373		(63)			(63)		507	507			
100063288	TUCSON	AZ		07/01/2021		154,470		(15)			(15)		(9,150)	(9,150)			
100063290	SPRING	TX		07/01/2021		166,110		47			47		1,015	1,015			
100063292	WALDORF	MD		07/01/2021		238,167		(27)			(27)		820	820			
100063293	MIDLOTHIAN	VA		07/01/2021		177,309		(9)			(9)		285	285			
100063297	LONGWOOD	FL		07/01/2021		226,607		(90)			(90)		1,191	1,191			
100063299	PHILADELPHIA	PA		07/01/2021		289,794		(200)			(200)		868	868			
100063306	BOWIE	MD		07/01/2021		246,985		(12)			(12)		(19,858)	(19,858)			
100063308	ENTERPRISE	AL		07/01/2021		169,616		(23)			(23)		1,029	1,029			
100063309	LENEXA	KS		07/01/2021		145,579		(71)			(71)		994	994			
100063311	SENECA	SC		07/01/2021		224,868		(127)			(127)		832	832			
100063312	UTICA	NY		07/01/2021		94,746		(43)			(43)		2,542	2,542			
100063314	ELBERTON	GA		07/01/2021		130,720		(13)			(13)		883	883			
100063315	ABERDEEN	MD		07/01/2021		104,149		(24)			(24)		779	779			
100063319	WICHITA	KS		07/01/2021		127,931		99			99		473	473			
100063321	FORNEY	TX		07/01/2021		255,763		(27)			(27)		2,151	2,151			
100063323	CHICAGO	IL		07/01/2021		86,023		(65)			(65)		8,464	8,464			
100063327	DANVILLE	VA		07/01/2021		153,476		(9)			(9)		541	541			
100063328	LITTLE ELM	TX		07/01/2021		175,628		6			6		917	917			
100063330	LOUISVILLE	KY		07/01/2021		103,102		20			20		650	650			
100063332	FORT WAYNE	IN		07/01/2021		139,778		(69)			(69)		1,240	1,240			
100063333	BURIEN	WA		07/01/2021		400,715		(534)			(534)		1,620	1,620			
100063334	SODUS	NY		07/01/2021		114,355		87			87		14,066	14,066			
100063336	HENDERSON	KY		07/01/2021		95,500		37			37		508	508			
100063339	PORT CHARLOTTE	FL		07/01/2021		196,883		(20)			(20)		4,259	4,259			
100063341	WARNER ROBINS	GA		07/01/2021		58,642		(3)			(3)		347	347			
100063342	WAGENER	SC		07/01/2021		141,965		(43)			(43)		(6,393)	(6,393)			
100063344	WARRENTON	MO		07/01/2021		128,628		(8)			(8)		248	248			
100063346	OMAHA	NE		07/01/2021		117,837		(3)			(3)		210	210			
100063350	SPRINGFIELD	MA		07/01/2021		141,641		(31)			(31)		(4,821)	(4,821)			
100063351	BROWNSVILLE	TX		07/01/2021		151,116		(106)			(106)		907	907			
100063352	ROBBINSVILLE	NJ		07/01/2021		182,875		332			332		(13,842)	(13,842)			
100063353	WHITE MARSH	MD		07/01/2021		527,635		(470)			(470)		(269)	(269)			
100063354	PINSON	AL		07/01/2021		179,052		103			103		1,563	1,563			
100063356	SEMMES	AL		07/01/2021		150,933		27			27		753	753			
100063358	BUFFALO	NY		07/01/2021		60,592		(4)			(4)		395	395			
100063362	SAN ANTONIO	TX		07/01/2021		234,764		(568)			(568)		648	648			
100063366	BESSEMER	AL		07/01/2021		125,085		(163)			(163)		553	553			
100063367	CONWAY	AR		07/01/2021		113,303		(239)			(239)		460	460			
100063368	SICKLERVILLE	NJ		07/01/2021		137,503		26			26		745	745			
100063369	FRONT ROYAL	VA		07/01/2021		394,249		(173)			(173)		2,195	2,195			
100063371	LAKE PLACID	FL		07/01/2021		106,401		(13)			(13)		520	520			
100063373	SW WELLS	MN		07/01/2021		109,234		(5)			(5)		185	185			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		155,244		(34)			(34)		1,394	1,394			
100063379	SAINT LOUIS	MO		07/01/2021		106,079		151			151		(13,873)	(13,873)			
100063380	BONIFAY	FL		07/01/2021		102,101		(30)			(30)		582	582			
100063384	COVINGTON	GA		07/01/2021		84,895		(41)			(41)		445	445			
100063385	MASTIC BEACH	NY		07/01/2021		237,405		(76)			(76)		2,838	2,838			
100063390	OPELIKA	AL		07/01/2021		127,427		(5)			(5)		735	735			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		158,984		(27)			(27)		1,178	1,178			
100063393	GEORGETOWN	TX		07/01/2021		229,182		(50)			(50)		935	935			
100063395	FOLEY	AL		07/01/2021		173,819		36			36		919	919			
100063397	GODDARD	KS		07/01/2021		70,798		(3)			(3)		1,260	1,260			
100063398	CORTLAND	IL		07/01/2021		128,526		(6)			(6)		726	726			
100063401	SCOTIA	NY		07/01/2021		73,613		(29)			(29)		665	665			
100063405	HOUSTON	TX		07/01/2021		188,301		(22)			(22)		1,064	1,064			
100063408	WATERVILLE	NY		07/01/2021		154,484		(55)			(55)		791	791			
100063410	PORTSMOUTH	VA		07/01/2021		201,947		(35)			(35)		(3,441)	(3,441)			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063411	BLUFF CITY	TN		07/01/2021		140,171		(75)			(75)		3,828	3,828			
100063412	SUMRALL	MS		07/01/2021		168,777		(70)			(70)		809	809			
100063413	MULLICA HILL	NJ		07/01/2021		134,249		(244)			(244)		824	824			
100063414	KING GEORGE	VA		07/01/2021		215,181		(51)			(51)		2,012	2,012			
100063416	RAWLINS	WY		07/01/2021		144,803		(47)			(47)		779	779			
100063417	DAPHNE	AL		07/01/2021		228,367		(5)			(5)		1,231	1,231			
100063418	HOUSTON	TX		07/01/2021		145,119		(84)			(84)		3,649	3,649			
100063421	HARRISBURG	PA		07/01/2021		260,316		(26)			(26)		1,143	1,143			
100063422	WESTLAKE	LA		07/01/2021		175,796		3			3		278	278			
100063425	CANDOR	NY		07/01/2021		82,902		(2)			(2)						
100063426	APOPKA	FL		07/01/2021		161,134		(272)			(272)		882	882			
100063428	WADLEY	AL		07/01/2021		87,274		(43)			(43)		467	467			
100063429	BYRON	GA		07/01/2021		171,473		(579)			(579)		37,701	37,701			
100063430	HUMBLE	TX		07/01/2021		186,270		(422)			(422)		1,392	1,392			
100063431	ORRTANNA	PA		07/01/2021		150,709		(31)			(31)		835	835			
100063432	WARSAW	IN		07/01/2021		267,370		(83)			(83)		3,094	3,094			
100063434	ATHENS	GA		07/01/2021		105,610		(10)			(10)		588	588			
100063437	ATHENS	GA		07/01/2021		183,525		(45)			(45)		(8,745)	(8,745)			
100063439	STRATFORD	NJ		07/01/2021		172,027		15			15		628	628			
100063440	BEATRICE	NE		07/01/2021		93,505							528	528			
100063441	GROVETOWN	GA		07/01/2021		161,610		(139)			(139)		774	774			
100063442	WHITE BEAR LAKE	MN		07/01/2021		179,583		(24)			(24)		1,444	1,444			
100063444	MCDONOUGH	GA		07/01/2021		331,198		(1,079)			(1,079)		35,774	35,774			
100063445	BELLEVUE	NE		07/01/2021		126,762		(147)			(147)		3,032	3,032			
100063447	BRIDGEPORT	CT		07/01/2021		228,242		42			42		2,978	2,978			
100063449	HAMBURG	NY		07/01/2021		120,152		12			12		669	669			
100063450	BLAINE	MN		07/01/2021		159,976		35			35		5,924	5,924			
100063453	TUCSON	AZ		07/01/2021		196,933		(462)			(462)		36,728	36,728			
100063455	BALTIMORE	MD		07/01/2021		207,219		22			22		1,014	1,014			
100063458	WHITAKERS	NC		07/01/2021		129,906		(189)			(189)		9,219	9,219			
100063459	LEHI	UT		07/01/2021		297,242		(73)			(73)		6,236	6,236			
100063462	COOKEVILLE	TN		07/01/2021		191,644		(39)			(39)		310	310			
100063463	NORTH LAUDERDALE	FL		07/01/2021		168,410		(393)			(393)		20,756	20,756			
100063465	ENDICOTT	NY		07/01/2021		52,656		(35)			(35)		244	244			
100063468	AVONDALE	PA		07/01/2021		371,335		(19)			(19)		1,238	1,238			
100063473	RICHTON	MS		07/01/2021		75,271		(21)			(21)		1,332	1,332			
100063474	NORFOLK	VA		07/01/2021		182,975		(401)			(401)		39,710	39,710			
100063478	ITALY	TX		07/01/2021		150,508		(46)			(46)		771	771			
100063482	PHILADELPHIA	PA		07/01/2021		123,894		10			10		609	609			
100063483	HOPE MILLS	NC		07/01/2021		156,396		(23)			(23)		(12,717)	(12,717)			
100063484	STATESVILLE	NC		07/01/2021		159,616		(67)			(67)		2,348	2,348			
100063488	WEST SPRINGFIELD	MA		07/01/2021		224,766		(490)			(490)		25,192	25,192			
100063490	CONCORDIA	KS		07/01/2021		58,317		(2)			(2)		77	77			
100063493	PORT SAINT LUCIE	FL		07/01/2021		131,558		(6)			(6)		377	377			
100063497	DES MOINES	IA		07/01/2021		117,716		(18)			(18)		813	813			
100063502	VIENNA	GA		07/01/2021		50,018		(50)			(50)		237	237			
100063508	DEARBORN	MI		07/01/2021		136,788		(63)			(63)		2,366	2,366			
100063509	FARIBAULT	MN		07/01/2021		140,408		(130)			(130)		3,186	3,186			
100063511	ARLINGTON	TN		07/01/2021		256,759		(26)			(26)		1,591	1,591			
100063513	WINSTON	GA		07/01/2021		153,645		(164)			(164)		3,767	3,767			
100063514	JONESBORO	GA		07/01/2021		129,442		(27)			(27)		611	611			
100063516	PINSON	AL		07/01/2021		167,949		(49)			(49)		827	827			
100063517	SAINT CLOUD	FL		07/01/2021		174,550		(34)			(34)		273	273			
100063518	STATESVILLE	NC		07/01/2021		99,162		(6)			(6)		141	141			
100063519	VANCOUVER	WA		07/01/2021		171,918		(41)			(41)		703	703			
100063530	DRY RUN	PA		07/01/2021		148,790		(50)			(50)		624	624			
100063532	HAMPTON	GA		07/01/2021		116,178		4			4		399	399			
100063533	FOSTER	WV		07/01/2021		97,801		(7)			(7)		131	131			
100063535	LANOKA HARBOR	NJ		07/01/2021		306,925		6			6		901	901			
100063536	ROCHESTER	NY		07/01/2021		101,190		37			37		478	478			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063541	MILACA	MN		07/01/2021		272,866		(19)			(19)		1,302	1,302			
100063550	INDIANAPOLIS	IN		07/01/2021		148,972		(44)			(44)		3,580	3,580			
100063566	HOMESTEAD	FL		07/01/2021		342,362		(23)			(23)		1,739	1,739			
100063567	LITHONIA	GA		07/01/2021		149,493		(73)			(73)		672	672			
100063568	WALKERSVILLE	MD		07/01/2021		236,050		(230)			(230)		25,293	25,293			
100063576	BOWLING GREEN	KY		07/01/2021		188,222		(36)			(36)		960	960			
100063579	LAKE CHARLES	LA		07/01/2021		187,555		(28)			(28)		833	833			
100063582	FLAGLER BEACH	FL		07/01/2021		225,230		(9)			(9)		645	645			
100063584	WEST MEMPHIS	AR		07/01/2021		132,062		(80)			(80)		577	577			
100063586	SEFFNER	FL		07/01/2021		180,532		(102)			(102)		1,261	1,261			
100063588	BRISTOL	VA		07/01/2021		127,205		(4)			(4)		189	189			
100063590	ALBUQUERQUE	NM		07/01/2021		212,457		225			225		1,168	1,168			
100063599	MIDDLEVILLE	MI		07/01/2021		245,683		(102)			(102)		866	866			
100063601	ROCHESTER	MN		07/01/2021		140,813		(17)			(17)		651	651			
100063607	BARNESVILLE	GA		07/01/2021		110,094		(209)			(209)		285	285			
100063611	NEWPORT	TN		07/01/2021		51,462		(151)			(151)		7,473	7,473			
100063613	BARRE	MA		07/01/2021		238,339		31			31		(4,228)	(4,228)			
100063628	JACKSON	NJ		07/01/2021		492,255		11			11		4,287	4,287			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		235,813		(23)			(23)		1,366	1,366			
100063634	SIERRA VISTA	AZ		07/01/2021		157,929		(12)			(12)		798	798			
100063636	GATES	NY		07/01/2021		112,078		(6)			(6)		2,657	2,657			
100063638	LITHONIA	GA		07/01/2021		133,390		(81)			(81)		20,536	20,536			
100063641	COLUMBIA	KY		07/01/2021		105,378		60			60		1,612	1,612			
100063644	ELMONT	NY		07/01/2021		478,223		(98)			(98)		2,279	2,279			
100063646	SLINGERLANDS	NY		07/01/2021		307,762		2			2		1,087	1,087			
100063651	LAKEVIEW	NY		07/01/2021		262,103		236			236		1,900	1,900			
100063652	SPRINGFIELD	MA		07/01/2021		146,477		(4)			(4)		455	455			
100063654	ROCHESTER	NY		07/01/2021		229,688		100			100		1,360	1,360			
100063655	ELLENWOOD	GA		07/01/2021		237,430		(16)			(16)		1,238	1,238			
100063661	SICKLERVILLE	NJ		07/01/2021		191,372		(12)			(12)		1,016	1,016			
100063664	POMPANO BEACH	FL		07/01/2021		212,812		8			8		1,370	1,370			
100063666	WIMAUMA	FL		07/01/2021		203,654		(62)			(62)		4,140	4,140			
100063667	NORTH BELLMORE	NY		07/01/2021		394,860		75			75		2,271	2,271			
100063672	CHULA VISTA	CA		07/01/2021		575,696		(2,782)			(2,782)		160,459	160,459			
100063673	COLUMBUS	OH		07/01/2021		169,044		(25)			(25)		4,262	4,262			
100063680	WADENA	MN		07/01/2021		89,521							612	612			
100063683	TEMPLE	GA		07/01/2021		155,673		(270)			(270)		20,543	20,543			
100063685	DUNDALE	FL		07/01/2021		194,839		20			20		608	608			
100063687	OCEAN VIEW	DE		07/01/2021		316,967		(26)			(26)		2,190	2,190			
100063693	MOBILE	AL		07/01/2021		237,460		(51)			(51)		1,022	1,022			
100063696	SICKLERVILLE	NJ		07/01/2021		206,984		(19)			(19)		365	365			
100063697	LAWRENCEVILLE	GA		07/01/2021		171,397		(330)			(330)		788	788			
100063698	RUSSELLVILLE	AL		07/01/2021		158,540		(14)			(14)		999	999			
100063704	RAHWAY	NJ		07/01/2021		287,435		(28)			(28)		1,483	1,483			
100063706	ELLENWOOD	GA		07/01/2021		162,647		27			27		540	540			
100063708	DETROIT	MI		07/01/2021		70,625		(46)			(46)		236	236			
100063713	ATLANTIC CITY	NJ		07/01/2021		81,170		45			45		3,588	3,588			
100063716	PINE HILL	NJ		07/01/2021		149,080		(17)			(17)		764	764			
100063721	TAYLORVILLE	IL		07/01/2021		155,668		60			60		(4,561)	(4,561)			
100063722	CLARKSVILLE	TN		07/01/2021		131,905		(14)			(14)		695	695			
100063730	DOVER	DE		07/01/2021		276,006		264			264		1,434	1,434			
100063737	WOODBURY	NJ		07/01/2021		139,006		182			182		17,121	17,121			
100063739	CLAY	NY		07/01/2021		125,211		3			3		3,064	3,064			
100063741	LUFKIN	TX		07/01/2021		123,992		(78)			(78)		2,609	2,609			
100063747	OMAHA	NE		07/01/2021		118,844		(7)			(7)		2,888	2,888			
100063748	CHARLESTON	SC		07/01/2021		384,315		(292)			(292)		58,438	58,438			
100063749	CECILIA	KY		07/01/2021		144,925		(2)			(2)		448	448			
100063751	DECATUR	AL		07/01/2021		167,120		12			12		847	847			
100063752	SUMMERVILLE	SC		07/01/2021		197,214		(84)			(84)		628	628			
100063757	PENSACOLA	FL		07/01/2021		76,001		(5)			(5)		386	386			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063759	WESLEY CHAPEL	FL		07/01/2021		218,012		(19)			(19)		1,119	1,119			
100063760	TOMS RIVER	NJ		07/01/2021		288,918		774			774		49,409	49,409			
100063770	BRIDGEPORT	CT		07/01/2021		202,854		(88)			(88)		647	647			
100063771	KENDALL	NY		07/01/2021		109,711		61			61		575	575			
100063772	SYRACUSE	NY		07/01/2021		115,985		412			412		505	505			
100063775	KANSAS CITY	KS		07/01/2021		113,485		(9)			(9)		573	573			
100063783	FREDERICKTOWN	OH		07/01/2021		133,559		(33)			(33)		674	674			
100063784	MASSILLON	OH		07/01/2021		87,514		43			43		448	448			
100063785	ATLANTA	GA		07/01/2021		236,244		51			51		1,218	1,218			
100063789	FISHERTOWN	PA		07/01/2021		129,132		22			22		462	462			
100063790	PORTSMOUTH	VA		07/01/2021		173,707		(44)			(44)		281	281			
100063793	PLEASANT VALLEY	MO		07/01/2021		138,770		(18)			(18)		742	742			
100063796	LAWRENCEVILLE	GA		07/01/2021		152,335		(19)			(19)		753	753			
100063805	CRUM LYNNE	PA		07/01/2021		101,875		46			46		449	449			
100063811	PENSACOLA	FL		07/01/2021		123,130		(53)			(53)		3,207	3,207			
100063814	WASHINGTON	DC		07/01/2021		315,281		713			713		1,046	1,046			
100063815	ALBUQUERQUE	NM		07/01/2021		129,304		31			31		662	662			
100063820	SICKLERVILLE	NJ		07/01/2021		248,639		23			23		2,482	2,482			
100063822	SPRING	TX		07/01/2021		166,177		(14)			(14)		1,194	1,194			
100063826	LEHIGH ACRES	FL		07/01/2021		142,341		34			34		749	749			
100063829	CRESTON	OH		07/01/2021		224,547		98			98		1,556	1,556			
100063831	PARSONS	KS		07/01/2021		62,817		(10)			(10)		1,259	1,259			
100063834	STOCKTON	CA		07/01/2021		324,288		205			205		1,803	1,803			
100063835	CAMBRIDGE	MN		07/01/2021		242,435		24			24		1,212	1,212			
100063837	TAMPA	FL		07/01/2021		165,003		142			142		1,189	1,189			
100063839	PINGREE GROVE	IL		07/01/2021		168,378		549			549		30,295	30,295			
100063847	ALPHARETTA	GA		07/01/2021		342,825		386			386		49,851	49,851			
100063852	THORNTON	CO		07/01/2021		316,586		15			15		1,670	1,670			
100063859	VINELAND	NJ		07/01/2021		153,494		(5)			(5)		1,255	1,255			
100063863	GROVELAND	FL		07/01/2021		238,881		(125)			(125)		44,860	44,860			
100063875	SURPRISE	AZ		07/01/2021		278,261		81			81		908	908			
100063879	TUCSON	AZ		07/01/2021		122,079		13			13		829	829			
100063888	LOUDON	TN		07/01/2021		121,652		(4)			(4)		3,216	3,216			
100063890	PENNS GROVE	NJ		07/01/2021		115,603		5			5		3,612	3,612			
100063894	SURPRISE	AZ		07/01/2021		270,895		41			41		6,655	6,655			
100063898	SARASOTA	FL		07/01/2021		198,518		(24)			(24)		1,042	1,042			
100063904	CLEVELAND	TN		07/01/2021		164,119		73			73		886	886			
100063908	TANNERSVILLE	PA		07/01/2021		259,137		145			145		1,327	1,327			
100063912	INDIANAPOLIS	IN		07/01/2021		310,543		93			93		1,420	1,420			
100063923	ELK GROVE	CA		07/01/2021		447,624		111			111		1,843	1,843			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		496,887		580			580		2,821	2,821			
100063944	OCALA	FL		07/01/2021		88,472		71			71		451	451			
100063949	WILLIMANTIC	CT		07/01/2021		242,840		(53)			(53)		663	663			
100063964	HARVEST	AL		07/01/2021		142,312		25			25		497	497			
100063968	GLOBE	AZ		07/01/2021		121,137		20			20		3,597	3,597			
100063970	UNION	NJ		07/01/2021		246,321		90			90		1,259	1,259			
100063980	TEMECULA	CA		07/01/2021		394,702		101			101		2,174	2,174			
100064038	HATTIESBURG	MS		07/01/2021		118,292		13			13		212	212			
100064042	PHILADELPHIA	PA		07/01/2021		184,712		388			388		27,701	27,701			
100064044	SATSUMA	AL		07/01/2021		136,848		2			2		761	761			
100064045	MARION	IN		07/01/2021		61,145		187			187		1,664	1,664			
100064046	COVE CITY	NC		07/01/2021		51,059		1			1		322	322			
100064048	PHILADELPHIA	PA		07/01/2021		31,916		5			5		107	107			
100064056	WILLISTON	ND		07/01/2021		242,444		158			158		802	802			
100064057	PLEASANT VALLEY	NY		07/01/2021		180,669		576			576		1,110	1,110			
100064067	PASADENA	TX		07/01/2021		95,143		38			38		969	969			
100064074	CUT OFF	LA		07/01/2021		183,517		308			308		7,413	7,413			
100064078	FORT WASHINGTON	MD		07/01/2021		199,171		92			92		869	869			
100064092	NEW EGYPT	NJ		07/01/2021		263,279		241			241		1,636	1,636			
100064108	LAWRENCE	KS		07/01/2021		145,160		44			44		1,467	1,467			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064111	MONTGOMERY	AL		07/01/2021		97,814		(8)			(8)		540	540			
100064114	SOUTH HOLLAND	IL		07/01/2021		191,698		82			82		2,094	2,094			
100064118	BALTIMORE	MD		07/01/2021		116,873		28			28		1,550	1,550			
100064119	RICHMOND	TX		07/01/2021		120,234		13			13		682	682			
100064121	FAIRHOPE	AL		07/01/2021		321,988		204			204		577	577			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		212,276		95			95		1,759	1,759			
100064137	SAN ANTONIO	TX		07/01/2021		118,169		2			2		450	450			
100064141	COUNTRY CLUB	MO		07/01/2021		127,696		40			40		992	992			
100064142	GROVELAND	NY		07/01/2021		109,156		160			160		501	501			
100064147	FAR ROCKAWAY	NY		07/01/2021		320,683		14			14		527	527			
100064150	DOUGLASVILLE	GA		07/01/2021		79,774		6			6		261	261			
100064151	MANDAN	ND		07/01/2021		136,907		13			13		625	625			
100064153	PITTSBURGH	PA		07/01/2021		79,580		16			16		635	635			
100064154	HAMDEN	CT		07/01/2021		188,856		112			112		1,738	1,738			
100064156	PEKIN	IL		07/01/2021		89,592		60			60		1,357	1,357			
100064158	CHILI	NY		07/01/2021		114,044		45			45		777	777			
100064167	GRANDVIEW	MO		07/01/2021		109,648		30			30		1,258	1,258			
100064173	MURFREESBORO	TN		07/01/2021		158,228		18			18		1,195	1,195			
100064176	LEWISVILLE	NC		07/01/2021		127,352		20			20		858	858			
100064178	HARRISON	OH		07/01/2021		100,046		54			54		704	704			
100064182	PFLUGERVILLE	TX		07/01/2021		217,876		161			161		2,383	2,383			
100064184	BETHLEHEM	PA		07/01/2021		255,879		1,507			1,507		1,098	1,098			
100064185	JAMAICA	NY		07/01/2021		291,720		282			282		2,426	2,426			
100064191	BOARDMAN	OH		07/01/2021		63,079		48			48		997	997			
100064193	FREDONIA	NY		07/01/2021		83,161		68			68		1,627	1,627			
100064206	RIVERVIEW	FL		07/01/2021		213,014		232			232		1,670	1,670			
100064207	TUCKER	GA		07/01/2021		202,839		341			341		986	986			
100064209	SANFORD	FL		07/01/2021		198,843		1,043			1,043		24,267	24,267			
100064210	BETHLEHEM	GA		07/01/2021		180,703		696			696		15,491	15,491			
100064216	PORT SAINT LUCIE	FL		07/01/2021		269,017		522			522		1,346	1,346			
100064217	WIMAUMA	FL		07/01/2021		187,409		112			112		873	873			
100064227	OCOEE	FL		07/01/2021		129,135		178			178		894	894			
100064229	ORLANDO	FL		07/01/2021		200,804		500			500		1,765	1,765			
100064232	KISSIMMEE	FL		07/01/2021		202,662		5,000			5,000		133,723	133,723			
100064234	ORLANDO	FL		07/01/2021		220,674		249			249		1,491	1,491			
100064235	LAKE WORTH	FL		07/01/2021		183,795		325			325		1,520	1,520			
100064236	CALUMET CITY	IL		07/01/2021		102,869		37			37		409	409			
100064237	ORLANDO	FL		07/01/2021		178,749		415			415		984	984			
100064239	WINTER GARDEN	FL		07/01/2021		194,460		250			250		1,307	1,307			
100064240	WINTER GARDEN	FL		07/01/2021		194,738		280			280		1,324	1,324			
100064241	ORLANDO	FL		07/01/2021		140,322		157			157		662	662			
100064242	GROVELAND	FL		07/01/2021		241,831		377			377		1,312	1,312			
100064245	VALDESE	NC		07/01/2021		101,056		327			327		10,336	10,336			
100064246	TAMARAC	FL		07/01/2021		214,924		241			241		1,371	1,371			
100064247	ORLANDO	FL		07/01/2021		125,570		428			428		802	802			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		153,664		141			141		1,053	1,053			
100064249	JACKSON	NJ		07/01/2021		231,332		88			88		1,993	1,993			
100064250	NEPTUNE	NJ		07/01/2021		217,752		969			969		22,217	22,217			
100064251	OCEAN	NJ		07/01/2021		319,667		2,190			2,190		41,034	41,034			
100064252	TRENTON	FL		07/01/2021		135,702		394			394		7,859	7,859			
100064253	ORLANDO	FL		07/01/2021		242,411		804			804		1,580	1,580			
100064254	PITTSBURGH	PA		07/01/2021		136,840		327			327		855	855			
100064256	WINTER HAVEN	FL		07/01/2021		126,104		143			143		555	555			
100064258	KISSIMMEE	FL		07/01/2021		156,604		199			199		1,035	1,035			
100064262	COLUMBUS	OH		07/01/2021		151,505		12			12		274	274			
100064270	DELTONA	FL		07/01/2021		94,610		212			212		707	707			
100064272	ORLANDO	FL		07/01/2021		259,746		967			967		33,622	33,622			
100064273	DAVENPORT	FL		07/01/2021		195,200		1,701			1,701		976	976			
100064279	AUBURNDALE	FL		07/01/2021		170,092		116			116		929	929			
100064281	WINTER HAVEN	FL		07/01/2021		164,593		268			268		848	848			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064289	ORLANDO	FL		07/01/2021		281,218		331			331		2,532	2,532			
100064291	ORLANDO	FL		07/01/2021		132,599		387			387		753	753			
100064298	MINNEOLA	FL		07/01/2021		139,867		150			150		481	481			
100064303	WESTLAKE	FL		07/01/2021		337,519		286			286		1,705	1,705			
100064310	OSTEEN	FL		07/01/2021		280,264		2,266			2,266		806	806			
100064312	JUPITER	FL		07/01/2021		198,611		546			546		14,069	14,069			
100064320	BALTIMORE	MD		07/01/2021		122,209		19			19		594	594			
100064321	CREVE COEUR	IL		07/01/2021		67,261		(320)			(320)		416	416			
100064323	MIDDLETOWN	DE		07/01/2021		274,792		632			632		11,967	11,967			
100064332	ALLENTOWN	PA		07/01/2021		115,547		277			277		7,630	7,630			
100064333	HAMPTON	GA		07/01/2021		186,640		281			281		563	563			
100064338	W BERLIN	NJ		07/01/2021		118,040		120			120		1,058	1,058			
100064352	PEORIA	IL		07/01/2021		84,175		25			25		394	394			
100064355	INDEPENDENCE	KY		07/01/2021		138,660		67			67		1,487	1,487			
100064356	LEAGUE CITY	TX		07/01/2021		92,238		24			24		1,398	1,398			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		441,812		204			204		2,744	2,744			
100064369	BIRMINGHAM	AL		07/01/2021		41,115		2			2		86	86			
100064373	WINDERMERE	FL		07/01/2021		261,676		78			78		2,313	2,313			
100064375	CHICKASAW	AL		07/01/2021		62,692		1			1		308	308			
100064376	BRIDGETON	NJ		07/01/2021		110,499		60			60		1,183	1,183			
100064394	BALTIMORE	MD		07/01/2021		72,779		152			152		3,755	3,755			
100064397	OLNEY	MD		07/01/2021		449,441		236			236		1,265	1,265			
100064398	DES MOINES	IA		07/01/2021		85,294		276			276		7,433	7,433			
100064402	HAMMOND	IN		07/01/2021		55,393		30			30		447	447			
100064403	MILWAUKEE	WI		07/01/2021		158,488		470			470		9,988	9,988			
100064406	IRONDEQUOIT	NY		07/01/2021		118,954		354			354		797	797			
100064407	MT EPHRAIM	NJ		07/01/2021		96,694		13			13		491	491			
100064408	REYNOLDSBURG	OH		07/01/2021		161,919		657			657		18,185	18,185			
100064412	BALTIMORE	MD		07/01/2021		123,522		209			209		552	552			
100064414	ATTLEBORO	MA		07/01/2021		254,195		197			197		1,553	1,553			
100064417	DOTHAN	AL		07/01/2021		126,346		7			7		466	466			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		163,464		18			18		1,007	1,007			
100064420	MOODY	AL		07/01/2021		76,190		54			54		1,601	1,601			
100064422	NORTH DANSVILLE	NY		07/01/2021		142,588		20			20		570	570			
100064423	LEWIS	NY		07/01/2021		121,230		155			155		852	852			
100064425	WEST COVINA	CA		07/01/2021		429,942		511			511		14,775	14,775			
100064427	LINCOLN	ND		07/01/2021		196,934		(710)			(710)		387	387			
100064432	CABOT	AR		07/01/2021		71,576		3			3		751	751			
100064433	NEW BEDFORD	MA		07/01/2021		171,660		33			33		1,093	1,093			
100064435	SARANAC	NY		07/01/2021		82,953		298			298		5,405	5,405			
100064437	HUGHESVILLE	MD		07/01/2021		306,940		63			63		1,250	1,250			
100064438	FOREST CITY	PA		07/01/2021		75,201		247			247		6,883	6,883			
100064444	BRIGHTON	NY		07/01/2021		203,438		159			159		1,325	1,325			
100064445	OCALA	FL		07/01/2021		106,013		5			5		282	282			
100064447	HAMPSHIRE	IL		07/01/2021		164,493		329			329		7,799	7,799			
100064452	SPRING	TX		07/01/2021		133,397		209			209		10,841	10,841			
100064458	LITTLETON	CO		07/01/2021		187,068		63			63		740	740			
100064460	TWINSBURG	OH		07/01/2021		186,481		81			81		1,131	1,131			
100064462	RUSKIN	FL		07/01/2021		234,237		560			560		1,465	1,465			
100064468	PACE	FL		07/01/2021		155,466		163			163		4,644	4,644			
100064470	CONYERS	GA		07/01/2021		152,668		69			69		1,615	1,615			
100064471	TINLEY PARK	IL		07/01/2021		187,618		223			223		2,365	2,365			
100064472	WEST PORTSMOUTH	OH		07/01/2021		55,839		284			284		273	273			
100064473	JURUPA VALLEY	CA		07/01/2021		284,134		225			225		3,352	3,352			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		72,400		41			41		291	291			
100064479	MIAMI	FL		07/01/2021		176,670		1,032			1,032		548	548			
100064480	ROUND LAKE BEACH	IL		07/01/2021		124,060		57			57		964	964			
100064482	EUTAW	AL		07/01/2021		126,552		430			430		746	746			
100064483	FENTON	MO		07/01/2021		157,688		19			19		306	306			
100064486	GRANBY	NY		07/01/2021		88,221		33			33		530	530			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064487	GREEN BAY	WI		07/01/2021		83,861		47			47		509	509			
100064490	ANN ARBOR	MI		07/01/2021		181,654		80			80		1,374	1,374			
100064493	DENTON	TX		07/01/2021		113,456		63			63		688	688			
100064494	BETHLEHEM	PA		07/01/2021		234,702		508			508		10,712	10,712			
100064495	CADIZ	KY		07/01/2021		119,286		46			46		896	896			
100064496	PEEKSKILL	NY		07/01/2021		300,289		146			146		(2,451)	(2,451)			
100064497	GLENN HEIGHTS	TX		07/01/2021		76,093		(306)			(306)		(22,547)	(22,547)			
100064505	CITRUS SPRINGS	FL		07/01/2021		90,848		117			117		3,564	3,564			
100064512	SAVANNAH	GA		07/01/2021		112,890		25			25		1,080	1,080			
100064514	FOLCROFT	PA		07/01/2021		118,883		236			236		5,707	5,707			
100064515	HIGH RIDGE	MO		07/01/2021		135,153		(266)			(266)		(12,773)	(12,773)			
100064518	DAPHNE	AL		07/01/2021		254,204		15			15		483	483			
100064521	MIDDLETOWN	NY		07/01/2021		204,684		(247)			(247)		(19,434)	(19,434)			
100064523	POTTSTOWN	PA		07/01/2021		115,402		32			32		428	428			
100064529	AURORA	CO		07/01/2021		416,074		2,051			2,051		51,990	51,990			
100064536	SAINT CLOUD	FL		07/01/2021		126,679		127			127		3,132	3,132			
100064537	CLIFTON	NJ		07/01/2021		227,217		133			133		1,312	1,312			
100064540	CINCINNATI	OH		07/01/2021		110,479		275			275		5,125	5,125			
100064543	LANCASTER	CA		07/01/2021		273,492		1,098			1,098		1,331	1,331			
100064546	ACCOKEEK	MD		07/01/2021		437,019		11			11		656	656			
100064547	BALTIMORE	MD		07/01/2021		282,700		137			137		1,368	1,368			
100064553	BAYVILLE	NJ		07/01/2021		235,822		19			19		392	392			
100064554	JACKSONVILLE	FL		07/01/2021		159,143		33			33		873	873			
100064555	VICTORVILLE	CA		07/01/2021		119,348		(181)			(181)		(13,622)	(13,622)			
100064568	SOUTH HOLLAND	IL		07/01/2021		131,810		(70)			(70)		(2,342)	(2,342)			
100064576	RIVERDALE	GA		07/01/2021		132,199		4			4		161	161			
100064581	DECATUR	AL		07/01/2021		80,659		1			1		325	325			
100064583	SAINT CLOUD	FL		07/01/2021		243,716		395			395		9,174	9,174			
100064595	MIAMI	FL		07/01/2021		324,041		60			60		1,001	1,001			
100064600	ATWATER	CA		07/01/2021		278,980		1,726			1,726		39,457	39,457			
100064601	MINNEAPOLIS	MN		07/01/2021		140,707		217			217		664	664			
100064604	LAKELAND	FL		07/01/2021		289,623		285			285		1,521	1,521			
100064607	NEWPORT	ME		07/01/2021		124,044		141			141		625	625			
100064616	NORTH MIAMI	FL		07/01/2021		290,595		2,069			2,069		1,374	1,374			
100064617	LILBURN	GA		07/01/2021		232,979		1,013			1,013		29,939	29,939			
100064619	REYNOLDSVILLE	PA		07/01/2021		144,444		305			305		5,680	5,680			
100064620	AMHERST	NY		07/01/2021		172,160		1,494			1,494		24,514	24,514			
100064621	IRONDEQUOIT	NY		07/01/2021		128,704		207			207		3,604	3,604			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		150,298		302			302		6,012	6,012			
100064625	CANBRIA	NY		07/01/2021		132,790		201			201		1,000	1,000			
100064632	LAS VEGAS	NV		07/01/2021		205,839		236			236		1,341	1,341			
100064637	STOCKTON	CA		07/01/2021		377,527		741			741		1,913	1,913			
100064638	ISLAND PARK	NY		07/01/2021		438,718		67			67		671	671			
100064640	MIAMI	FL		07/01/2021		230,790		281			281		1,104	1,104			
100064645	KNIGHTDALE	NC		07/01/2021		309,748		191			191		10,070	10,070			
100064648	HOUMA	LA		07/01/2021		319,805		1,943			1,943		969	969			
100064651	BRIDGEPORT	CT		07/01/2021		271,958		537			537		802	802			
100064655	CHERRY HILL	NJ		07/01/2021		352,867		751			751		1,651	1,651			
100064656	READING	PA		07/01/2021		64,503		94			94		92	92			
100064658	SCHENECTADY	NY		07/01/2021		76,064		104			104		427	427			
100064659	PEMBERTON	NJ		07/01/2021		181,449		1,300			1,300		844	844			
100064661	BLANDFORD	MA		07/01/2021		147,605		161			161		1,006	1,006			
100064662	RUSKIN	FL		07/01/2021		162,568		328			328		841	841			
100064665	ASTON	PA		07/01/2021		171,897		289			289		752	752			
100064671	MIAMI	FL		07/01/2021		218,700		469			469		1,173	1,173			
100064672	HIALEAH	FL		07/14/2021		121,250		(175)			(175)		466	466			
100064673	LYNCHBURG	VA		07/14/2021		87,322		(138)			(138)		335	335			
100064675	PENSACOLA	FL		07/14/2021		78,113		(125)			(125)		305	305			
100064676	REDDING	CA		07/14/2021		63,446		(196)			(196)		850	850			
100064677	LAS VEGAS	NV		07/14/2021		89,473		(134)			(134)		351	351			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064679	HUDSON	FL		07/14/2021		88,397		(137)			(137)		346	346			
100064680	STRONGSVILLE	OH		07/14/2021		88,509		(135)			(135)		347	347			
100064681	GLOUCESTER CITY	NJ		07/14/2021		80,056		(119)			(119)		300	300			
100064682	BALTIMORE	MD		07/14/2021		56,226		(100)			(100)		202	202			
100064683	JACKSONVILLE	FL		07/14/2021		70,785		(204)			(204)		919	919			
100064684	READING	PA		07/14/2021		70,449		(105)			(105)		264	264			
100064685	FORT WORTH	TX		07/14/2021		102,078		(151)			(151)		431	431			
100064686	FLOWER MOUND	TX		07/14/2021		122,176		(2,255)			(2,255)		30,517	30,517			
100064687	CONVERSE	TX		07/14/2021		130,614		(218)			(218)		1,007	1,007			
100064688	CLARKSTON	GA		07/14/2021		95,540		(150)			(150)		450	450			
100064689	JACKSONVILLE	FL		07/14/2021		100,370		(138)			(138)		370	370			
100064690	LAS VEGAS	NV		07/14/2021		127,656		(180)			(180)		326	326			
100064691	BRIGANTINE	NJ		07/14/2021		82,500		(141)			(141)		488	488			
100064693	LA GRANDE	OR		07/14/2021		115,687		(177)			(177)		532	532			
100064694	DAYTON	OH		07/14/2021		82,780		(114)			(114)		312	312			
100064695	MYRTLE BEACH	SC		07/14/2021		97,040		(136)			(136)		382	382			
100064696	LADSON	SC		07/14/2021		59,707		(83)			(83)		230	230			
100064697	MULBERRY	FL		07/14/2021		170,188		(312)			(312)		1,268	1,268			
100064698	WILMINGTON	DE		07/14/2021		99,139		(139)			(139)		401	401			
100064699	SAN ANTONIO	TX		07/14/2021		109,060		(153)			(153)		413	413			
100064700	WICHITA	KS		07/14/2021		51,568		(70)			(70)		204	204			
100064701	LORAIN	OH		07/14/2021		86,079		(116)			(116)		340	340			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		67,582		(93)			(93)		274	274			
100064703	HAGERSTOWN	MD		07/14/2021		56,937		(77)			(77)		226	226			
100064704	UPPER MARLBORO	MD		07/14/2021		75,320		(108)			(108)		344	344			
100064705	ELKHART	IN		07/14/2021		80,628		(129)			(129)		474	474			
100064706	BALTIMORE	MD		07/14/2021		79,310		(108)			(108)		320	320			
100064707	COLUMBIA	SC		07/14/2021		76,931		(105)			(105)		310	310			
100064708	PETERSBURG	VA		07/14/2021		94,413		(174)			(174)		738	738			
100064709	PETERSBURG	VA		07/14/2021		95,013		(127)			(127)		379	379			
100064710	MABLETON	GA		07/14/2021		94,355		(126)			(126)		373	373			
100064711	JEFFERSON	GA		07/14/2021		70,016		(580)			(580)		4,570	4,570			
100064712	HOUSTON	TX		07/14/2021		126,421		(178)			(178)		579	579			
100064713	NEW PORT RICHEY	FL		07/14/2021		91,764		(123)			(123)		362	362			
100064714	WICKLIFFE	OH		07/14/2021		92,964		(162)			(162)		672	672			
100064715	UNION CITY	GA		07/14/2021		122,273		(148)			(148)		454	454			
100064716	MOORE	OH		07/14/2021		85,899		(126)			(126)		337	337			
100064717	MILWAUKEE	WI		07/14/2021		52,878		(68)			(68)		215	215			
100064718	BRIGANTINE	NJ		07/14/2021		90,285		(213)			(213)		1,742	1,742			
100064719	DAYTONA BEACH	FL		07/14/2021		102,071		(124)			(124)		379	379			
100064720	SAVANNAH	GA		07/14/2021		109,195		(153)			(153)		538	538			
100064721	MIAMI	FL		07/14/2021		110,579		(188)			(188)		1,124	1,124			
100064722	BRADLEY	ME		07/14/2021		105,003		(134)			(134)		425	425			
100064723	BROKEN ARROW	OK		07/14/2021		102,766		(137)			(137)		438	438			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		140,070		(215)			(215)		867	867			
100064725	BIRMINGHAM	AL		07/14/2021		90,047		(115)			(115)		365	365			
100064726	BROWNSVILLE	TX		07/14/2021		113,746		(143)			(143)		451	451			
100064727	BALTIMORE	MD		07/14/2021		62,925		(123)			(123)		287	287			
100064728	YORK	PA		07/14/2021		85,713		(112)			(112)		408	408			
100064729	MAHNOMEN	MN		07/14/2021		57,956		(73)			(73)		231	231			
100064730	SANTA ANA	CA		07/14/2021		110,816		(132)			(132)		307	307			
100064731	SOUTH DAYTONA	FL		07/14/2021		163,102		(205)			(205)		661	661			
100064732	SEGUIN	TX		07/14/2021		105,227		(128)			(128)		409	409			
100064733	REYNOLDSBURG	OH		07/14/2021		94,614		(151)			(151)		736	736			
100064734	RITZVILLE	WA		07/14/2021		99,755		(121)			(121)		387	387			
100064735	IONE	WA		07/14/2021		109,436		(133)			(133)		425	425			
100064736	PAW PAW	MI		07/14/2021		90,464		(115)			(115)		375	375			
100064737	FAYETTEVILLE	NC		07/14/2021		83,184		(105)			(105)		345	345			
100064738	CLEVELAND	OH		07/14/2021		96,748		(116)			(116)		376	376			
100064740	HOUSTON	TX		07/14/2021		212,712		(251)			(251)		827	827			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064741	MONTGOMERY	AL		07/14/2021		94,603		(119)			(119)		392	392			
100064742	DUBLIN	GA		07/14/2021		87,883		(111)			(111)		364	364			
100064743	CHARLOTTE	NC		07/14/2021		118,154		(160)			(160)		613	613			
100064744	CROSS JUNCTION	VA		07/14/2021		167,514		(256)			(256)		1,146	1,146			
100064745	SAN ANTONIO	TX		07/14/2021		130,856		(159)			(159)		537	537			
100064746	COVINGTON	GA		07/14/2021		122,042		(147)			(147)		496	496			
100064747	REX	GA		07/14/2021		125,978		(152)			(152)		512	512			
100064748	CAPE CORAL	FL		07/14/2021		168,949		(204)			(204)		687	687			
100064749	ORLANDO	FL		07/14/2021		174,881		(331)			(331)		2,274	2,274			
100064750	COLUMBIA	MO		07/14/2021		106,113		(128)			(128)		434	434			
100064751	LAUREL	DE		07/14/2021		131,175		(158)			(158)		533	533			
100064752	GLOUCESTER CITY	NJ		07/14/2021		111,773		(134)			(134)		454	454			
100064753	VACAVILLE	CA		07/14/2021		104,874		(128)			(128)		445	445			
100064754	LISLE	IL		07/14/2021		81,873		(290)			(290)		2,493	2,493			
100064755	BESSEMER	AL		07/14/2021		67,035		(80)			(80)		274	274			
100064756	CEDAR BLUFF	AL		07/14/2021		69,647		(83)			(83)		283	283			
100064757	SEMINOLE	FL		07/14/2021		206,348		(242)			(242)		826	826			
100064758	HUMBLE	TX		07/14/2021		164,420		(192)			(192)		655	655			
100064759	CENTRAL CITY	SD		07/14/2021		93,102		(109)			(109)		380	380			
100064763	CLARKSVILLE	TN		07/14/2021		94,191		(114)			(114)		402	402			
100064764	LUBBOCK	TX		07/14/2021		113,251		(132)			(132)		451	451			
100064765	SURFSIDE BEACH	SC		07/14/2021		148,394		(172)			(172)		594	594			
100064766	CHATTANOOGA	TN		07/14/2021		98,523		(119)			(119)		419	419			
100064767	ALBANY	NY		07/14/2021		104,829		(123)			(123)		427	427			
100064768	READING	PA		07/14/2021		78,493		(93)			(93)		327	327			
100064769	CHAMBERSBURG	PA		07/14/2021		129,705		(144)			(144)		495	495			
100064770	GULF BREEZE	FL		07/14/2021		177,506		(310)			(310)		1,659	1,659			
100064771	TEXARKANA	TX		07/14/2021		80,149		(92)			(92)		319	319			
100064772	ALPHARETTA	GA		07/14/2021		188,527		(218)			(218)		768	768			
100064773	CHATTANOOGA	TN		07/14/2021		128,340		(144)			(144)		501	501			
100064774	GRAND PRAIRIE	TX		07/14/2021		138,114		(155)			(155)		539	539			
100064775	GEORGETOWN	SC		07/14/2021		171,781		(197)			(197)		700	700			
100064776	AVENAL	CA		07/14/2021		154,846		(212)			(212)		1,128	1,128			
100064777	CROMWELL	CT		07/14/2021		136,079		(156)			(156)		555	555			
100064778	OAK PARK	MI		07/14/2021		146,972		(168)			(168)		602	602			
100064779	TAMPA	FL		07/14/2021		146,371		(160)			(160)		562	562			
100064780	HIXSON	TN		07/14/2021		114,962		(225)			(225)		1,047	1,047			
100064781	ORLANDO	FL		07/14/2021		164,816		(181)			(181)		644	644			
100064782	MEMPHIS	TN		07/14/2021		141,202		(162)			(162)		589	589			
100064784	CANTONMENT	FL		07/14/2021		141,154		(165)			(165)		614	614			
100064785	WICHITA FALLS	TX		07/14/2021		93,684		(112)			(112)		525	525			
100064786	HARTFORD	WI		07/14/2021		83,325		(118)			(118)		548	548			
100064787	TUCSON	AZ		07/14/2021		175,693		(191)			(191)		686	686			
100064788	PINEHURST	TX		07/14/2021		145,868		(263)			(263)		1,519	1,519			
100064790	OCALA	FL		07/14/2021		141,139		(156)			(156)		564	564			
100064791	JACKSONVILLE	FL		07/14/2021		120,261		(450)			(450)		858	858			
100064792	TULARE	CA		07/14/2021		156,830		(175)			(175)		640	640			
100064793	SCOTTSDALE	AZ		07/14/2021		192,057		(208)			(208)		750	750			
100064794	GLENSIDE	PA		07/14/2021		146,329		(173)			(173)		798	798			
100064796	JACKSONVILLE	NC		07/14/2021		117,018		(131)			(131)		497	497			
100064797	JACKSONVILLE	FL		07/14/2021		79,355		(87)			(87)		317	317			
100064798	LOS BANOS	CA		07/14/2021		127,939		(140)			(140)		511	511			
100064799	PENSACOLA	FL		07/14/2021		116,872		(127)			(127)		469	469			
100064800	WAVERLY	IA		07/14/2021		108,487		(120)			(120)		445	445			
100064801	HOUSTON	TX		07/14/2021		125,393		(136)			(136)		501	501			
100064802	JERSEY CITY	NJ		07/14/2021		117,495		(125)			(125)		509	509			
100064803	FLORISSANT	MO		07/14/2021		103,047		(124)			(124)		538	538			
100064804	DES MOINES	IA		07/14/2021		98,194		(108)			(108)		401	401			
100064805	ST. JOHNS	FL		07/14/2021		201,832		(8,210)			(8,210)		2,434	2,434			
100064806	TALLAHASSEE	FL		07/14/2021		111,983		(123)			(123)		457	457			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064807	KATY	TX		07/14/2021		206,101		(254)			(254)		1,098	1,098			
100064808	WEST DEPTFORD	NJ		07/14/2021		163,586		(171)			(171)		632	632			
100064809	BENSENVILLE	IL		07/14/2021		138,453		(183)			(183)		865	865			
100064810	EASLEY	SC		07/14/2021		145,915		(155)			(155)		574	574			
100064812	JACKSON	TN		07/14/2021		108,606		(119)			(119)		444	444			
100064814	JONESBOROUGH	TN		07/14/2021		175,898		(2,457)			(2,457)		45,179	45,179			
100064815	MERRILLVILLE	IN		07/14/2021		133,626		(140)			(140)		523	523			
100064816	DES MOINES	IA		07/14/2021		110,896		(118)			(118)		444	444			
100064817	INDIANAPOLIS	IN		07/14/2021		105,783		(145)			(145)		737	737			
100064818	DAVID CITY	NE		07/14/2021		79,282		(86)			(86)		331	331			
100064819	SPRINGFIELD	MA		07/14/2021		140,933		(148)			(148)		552	552			
100064820	SEBRING	FL		07/14/2021		108,768		(119)			(119)		455	455			
100064821	ORLANDO	FL		07/14/2021		179,363		(187)			(187)		718	718			
100064822	GARFIELD HEIGHTS	OH		07/14/2021		109,440		(116)			(116)		440	440			
100064823	LONG BEACH	CA		07/14/2021		189,791		(198)			(198)		760	760			
100064824	SAVANNAH	GA		07/14/2021		162,227		(211)			(211)		1,469	1,469			
100064825	PLEASANT GROVE	AL		07/14/2021		121,965		(127)			(127)		491	491			
100064826	SPRINGVILLE	UT		07/14/2021		203,347		(212)			(212)		814	814			
100064827	AUBURN	CA		07/14/2021		187,389		(182)			(182)		752	752			
100064828	BELTON	SC		07/14/2021		130,356		(142)			(142)		560	560			
100064829	LAFAYETTE	LA		07/14/2021		97,820		(103)			(103)		391	391			
100064830	TEMPE	AZ		07/14/2021		129,661		(190)			(190)		1,054	1,054			
100064831	CLINTON	TN		07/14/2021		164,210		(165)			(165)		630	630			
100064832	CHICAGO	IL		07/14/2021		112,328		(129)			(129)		603	603			
100064833	HAZELWOOD	MO		07/14/2021		105,259		(110)			(110)		431	431			
100064834	SCRANTON	PA		07/14/2021		54,706		(59)			(59)		234	234			
100064835	WICHITA	KS		07/14/2021		134,601		(131)			(131)		552	552			
100064836	NAVARRE	FL		07/14/2021		144,514		(155)			(155)		618	618			
100064837	FORNEY	TX		07/14/2021		218,409		(247)			(247)		1,090	1,090			
100064838	PANAMA CITY BEACH	FL		07/14/2021		233,548		(245)			(245)		978	978			
100064839	BRAWLEY	CA		07/14/2021		124,917		(174)			(174)		727	727			
100064840	BALTIMORE	MD		07/14/2021		120,882		(121)			(121)		346	346			
100064841	BALTIMORE	MD		07/14/2021		124,782		(125)			(125)		357	357			
100064842	SOUTHGATE	KY		07/14/2021		152,320		(152)			(152)		598	598			
100064843	SACRAMENTO	CA		07/14/2021		175,866		(246)			(246)		1,341	1,341			
100064844	TAMPA	FL		07/14/2021		102,360		(131)			(131)		813	813			
100064845	SOUTHAMPTON	NJ		07/14/2021		136,803		(138)			(138)		552	552			
100064846	TOWSON	MD		07/14/2021		155,315		(158)			(158)		637	637			
100064848	DAVIDSON	NC		07/14/2021		161,491		(199)			(199)		1,159	1,159			
100064849	EDEN	ID		07/14/2021		145,692		(145)			(145)		585	585			
100064850	FORT WORTH	TX		07/14/2021		173,193		(181)			(181)		749	749			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		144,187		(145)			(145)		591	591			
100064852	DESERT HOT SPRINGS	CA		07/14/2021		255,937		(376)			(376)		1,301	1,301			
100064853	HARVEY	LA		07/14/2021		122,458		(142)			(142)		788	788			
100064854	PATERSON	NJ		07/14/2021		84,008		(83)			(83)		337	337			
100064855	CLINTON	IL		07/14/2021		107,234		(118)			(118)		614	614			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		116,995		(134)			(134)		646	646			
100064857	CLINTON	IL		07/14/2021		107,234		(118)			(118)		614	614			
100064858	CLINTON	IL		07/14/2021		107,234		(118)			(118)		614	614			
100064859	KENOSHA	WI		07/14/2021		95,639		(98)			(98)		410	410			
100064860	CLINTON	IL		07/14/2021		107,234		(118)			(118)		614	614			
100064861	CLINTON	IL		07/14/2021		107,234		(111)			(111)		460	460			
100064864	CAPE CORAL	FL		07/14/2021		186,784		(192)			(192)		806	806			
100064866	BALTIMORE	MD		07/14/2021		97,077		(103)			(103)		535	535			
100064867	FT WORTH	TX		07/14/2021		182,819		(187)			(187)		787	787			
100064868	CHOCTAW	OK		07/14/2021		145,820		(154)			(154)		866	866			
100064869	LAS VEGAS	NV		07/14/2021		238,388		(230)			(230)		947	947			
100064870	DENVER	PA		07/14/2021		178,739		(172)			(172)		702	702			
100064871	TULARE	CA		07/14/2021		169,180		(198)			(198)		1,005	1,005			
100064872	STOW	OH		07/14/2021		148,915		(138)			(138)		560	560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064873	MODESTO	CA		07/14/2021		210,480		(201)			(201)		827	827			
100064874	SUMMERVILLE	SC		07/14/2021		178,624		(173)			(173)		719	719			
100064875	CLAWSON	MI		07/14/2021		157,379		(154)			(154)		646	646			
100064876	MURRELLS INLET	SC		07/14/2021		173,981		(263)			(263)		1,331	1,331			
100064877	EVANS	GA		07/14/2021		173,841		(209)			(209)		1,183	1,183			
100064878	PHOENIX	AZ		07/14/2021		160,465		(160)			(160)		819	819			
100064879	FRESNO	CA		07/14/2021		176,504		(201)			(201)		1,081	1,081			
100064881	KAUFMAN	TX		07/14/2021		232,723		(326)			(326)		3,119	3,119			
100064882	NORTH LAS VEGAS	NV		07/14/2021		124,656		(122)			(122)		512	512			
100064884	SHERMAN	TX		07/14/2021		145,727		(138)			(138)		573	573			
100064887	PORT ORANGE	FL		07/14/2021		165,396		(192)			(192)		967	967			
100064888	GREER	SC		07/14/2021		108,981		(101)			(101)		461	461			
100064889	LAS VEGAS	NV		07/14/2021		136,806		(416)			(416)		2,127	2,127			
100064890	VILLAS	NJ		07/14/2021		136,077		(125)			(125)		572	572			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		171,106		(166)			(166)		940	940			
100064892	PORTERVILLE	CA		07/14/2021		126,885		(127)			(127)		544	544			
100064893	GRAPEVINE	TX		07/14/2021		172,127		(167)			(167)		707	707			
100064894	CASA GRANDE	AZ		07/14/2021		120,293		(113)			(113)		581	581			
100064895	COVINGTON	GA		07/14/2021		178,825		(174)			(174)		735	735			
100064896	HANAHAN	SC		07/14/2021		207,320		(204)			(204)		875	875			
100064897	OCEAN RIDGE	FL		07/14/2021		224,321		(225)			(225)		1,296	1,296			
100064898	RIO RANCHO	NM		07/14/2021		153,819		(169)			(169)		830	830			
100064899	SUWANEE	GA		07/14/2021		214,029		(212)			(212)		919	919			
100064900	WHITING	IN		07/14/2021		97,881		(99)			(99)		429	429			
100064901	SAN ANTONIO	FL		07/14/2021		237,760		(235)			(235)		1,020	1,020			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		306,576		(286)			(286)		1,213	1,213			
100064903	SAN BERNARDINO	CA		07/14/2021		414,235		(385)			(385)		1,630	1,630			
100064904	TWIN FALLS	ID		07/14/2021		155,773		(152)			(152)		654	654			
100064905	GAINESVILLE	FL		07/14/2021		269,868		(246)			(246)		1,048	1,048			
100064906	COLUMBIA	SC		07/14/2021		126,210		(119)			(119)		508	508			
100064907	MAYS LANDING	NJ		07/14/2021		112,025		(106)			(106)		461	461			
100064908	REYNOLDSBURG	OH		07/14/2021		142,559		(134)			(134)		663	663			
100064909	HIALEAH	FL		07/14/2021		130,256		(143)			(143)		725	725			
100064910	HUNTSVILLE	AL		07/14/2021		237,212		(219)			(219)		955	955			
100064912	JACKSONVILLE	FL		07/14/2021		192,191		(184)			(184)		801	801			
100064913	QUINLAN	TX		07/14/2021		145,082		(136)			(136)		597	597			
100064914	ROCKLIN	CA		07/14/2021		310,998		(290)			(290)		1,280	1,280			
100064915	GARLAND	TX		07/14/2021		140,945		(132)			(132)		580	580			
100064916	SOUTH WINDSOR	CT		07/14/2021		182,552		(160)			(160)		692	692			
100064917	DALLAS	TX		07/14/2021		233,249		(217)			(217)		960	960			
100064918	NORTH BEACH	MD		07/14/2021		188,751		(168)			(168)		728	728			
100064919	BALTIMORE	MD		07/14/2021		174,298		(164)			(164)		818	818			
100064920	DALLAS	TX		07/14/2021		220,809		(206)			(206)		909	909			
100064921	STOCKTON	CA		07/14/2021		248,799		(232)			(232)		1,024	1,024			
100064922	DURHAM	NC		07/14/2021		155,439		(146)			(146)		654	654			
100064923	DAYTON	OH		07/14/2021		103,223		(93)			(93)		297	297			
100064924	LAS VEGAS	NV		07/14/2021		214,630		(205)			(205)		927	927			
100064925	SHERWOOD	AR		07/14/2021		100,321		(91)			(91)		404	404			
100064926	GLENVIEW	IL		07/14/2021		134,656		(113)			(113)		489	489			
100064927	BOSTON	MA		07/14/2021		183,370		(162)			(162)		723	723			
100064928	DEERFIELD BEACH	FL		07/14/2021		242,917		(231)			(231)		1,045	1,045			
100064930	MIAMI	FL		07/14/2021		318,575		(281)			(281)		1,263	1,263			
100064931	KATY	TX		07/14/2021		206,248		(222)			(222)		1,218	1,218			
100064932	PEACHTREE CTY	GA		07/14/2021		193,466		(184)			(184)		859	859			
100064933	BAY VILLAGE	OH		07/14/2021		133,313		(130)			(130)		754	754			
100064934	HOLLYWOOD	FL		07/14/2021		161,760		(215)			(215)		1,429	1,429			
100064936	KATY	TX		07/14/2021		173,563		(218)			(218)		1,385	1,385			
100064937	DALLAS	GA		07/14/2021		148,253		(135)			(135)		625	625			
100064938	BENTONVILLE	AR		07/14/2021		162,257		(145)			(145)		669	669			
100064939	KANSAS CITY	MO		07/14/2021		126,037		(116)			(116)		552	552			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064940	POMPANO BEACH	FL		07/14/2021		184,927		(172)			(172)		801	801			
100064941	CHICOPEE	MA		07/14/2021		166,783		(150)			(150)		703	703			
100064942	ABILENE	TX		07/14/2021		78,587		(73)			(73)		346	346			
100064943	COLUMBIA	NJ		07/14/2021		149,767		(141)			(141)		881	881			
100064944	OVIEDO	FL		07/14/2021		78,468		(73)			(73)		347	347			
100064945	LAKELAND	FL		07/14/2021		137,593		(120)			(120)		555	555			
100064946	SAINT PETERSBURG	FL		07/14/2021		103,731		(98)			(98)		468	468			
100064947	LAKEWOOD	NJ		07/14/2021		165,249		(152)			(152)		716	716			
100064948	FORT WORTH	TX		07/14/2021		112,419		(105)			(105)		337	337			
100064949	FORT WALTON BEACH	FL		07/14/2021		191,851		(166)			(166)		775	775			
100064950	MEBANE	NC		07/14/2021		122,275		(112)			(112)		541	541			
100064951	CAPE CORAL	FL		07/14/2021		216,613		(199)			(199)		958	958			
100064952	VERMILLION	SD		07/14/2021		119,954		(110)			(110)		531	531			
100064954	RED OAK	TX		07/14/2021		171,157		(164)			(164)		818	818			
100064955	RALEIGH	NC		07/14/2021		126,145		(115)			(115)		558	558			
100064956	CHICAGO	IL		07/14/2021		159,889		(505)			(505)		1,280	1,280			
100064957	GREENFIELD	WI		07/14/2021		193,445		(170)			(170)		820	820			
100064958	DUNELLEN	NJ		07/14/2021		204,529		(286)			(286)		2,127	2,127			
100064959	TAYLORS	SC		07/14/2021		159,194		(176)			(176)		1,190	1,190			
100064960	BLUE RIVER	CO		07/14/2021		163,821		(151)			(151)		714	714			
100064962	LITTLE RIVER	SC		07/14/2021		434,985		(369)			(369)		1,767	1,767			
100064963	REDDING	CA		07/14/2021		217,091		(170)			(170)		813	813			
100064964	ONALASKA	WI		07/14/2021		113,121		(117)			(117)		678	678			
100064965	KISSIMMEE	FL		07/14/2021		232,250		(202)			(202)		1,002	1,002			
100064966	COVINGTON	WA		07/14/2021		209,503		(238)			(238)		1,242	1,242			
100064967	KNOXVILLE	TN		07/14/2021		149,624		(132)			(132)		660	660			
100064968	KNOXVILLE	TN		07/14/2021		139,309		(120)			(120)		601	601			
100064969	COLUMBUS	OH		07/14/2021		151,468		(131)			(131)		657	657			
100064970	NEW PRAGUE	MN		07/14/2021		136,987		(118)			(118)		591	591			
100064972	NEWMAN	CA		07/14/2021		199,704		(163)			(163)		794	794			
100064973	GERMANTOWN	MD		07/14/2021		186,261		(161)			(161)		804	804			
100064974	DENVER	CO		07/14/2021		323,448		(313)			(313)		2,340	2,340			
100064975	LOS ANGELES	CA		07/14/2021		173,869		(147)			(147)		735	735			
100064976	HAZLET	NJ		07/14/2021		226,040		(186)			(186)		914	914			
100064977	RICHWOOD	OH		07/14/2021		100,064		(93)			(93)		590	590			
100064978	DENVER	CO		07/14/2021		270,838		(225)			(225)		1,120	1,120			
100064979	RAVENNA	OH		07/14/2021		108,062		(91)			(91)		459	459			
100064980	IRVINGTON	NJ		07/14/2021		223,918		(176)			(176)		868	868			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		64,225		(63)			(63)		370	370			
100064982	BANGOR	PA		07/14/2021		249,326		(240)			(240)		1,064	1,064			
100064983	JONESBORO	AR		07/14/2021		144,375		(120)			(120)		610	610			
100064984	IDAHO FALLS	ID		07/14/2021		166,766		(144)			(144)		984	984			
100064985	SHARPSBURG	GA		07/14/2021		155,162		(133)			(133)		685	685			
100064987	MARYSVILLE	WA		07/14/2021		602,896		(485)			(485)		2,496	2,496			
100064988	KILL DEVIL HILLS	NC		07/14/2021		363,732		(319)			(319)		2,075	2,075			
100064989	PITTSBURG	CA		07/14/2021		244,293		(456)			(456)		1,453	1,453			
100064990	RANSON	WV		07/14/2021		154,600		(141)			(141)		777	777			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		393,631		(322)			(322)		1,665	1,665			
100064994	COLUMBIA	MD		07/14/2021		187,487		(158)			(158)		832	832			
100064995	CORDOVA	TN		07/14/2021		199,401		(168)			(168)		885	885			
100064996	SAN ANTONIO	TX		07/14/2021		220,001		(180)			(180)		931	931			
100064997	AUBURN	AL		07/14/2021		191,092		(173)			(173)		1,053	1,053			
100064998	MIAMI BEACH	FL		07/14/2021		181,921		(189)			(189)		1,270	1,270			
100064999	OVIEDO	FL		07/14/2021		186,793		(218)			(218)		1,186	1,186			
100065000	LEXINGTON	KY		07/14/2021		177,381		(149)			(149)		787	787			
100065001	LEBANON	NJ		07/14/2021		200,084		(170)			(170)		907	907			
100065002	CHARLOTTE	NC		07/14/2021		177,204		(149)			(149)		788	788			
100065003	OMAHA	NE		07/14/2021		185,956		(160)			(160)		908	908			
100065004	BATON ROUGE	LA		07/14/2021		197,659		(156)			(156)		819	819			
100065005	BALTIMORE	MD		07/14/2021		177,632		(148)			(148)		785	785			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065006	TELFORD	PA		07/14/2021		138,299		(109)			(109)		573	573			
100065009	LOS BANOS	CA		07/14/2021		205,809		(168)			(168)		910	910			
100065010	LOS BANOS	CA		07/14/2021		205,809		(168)			(168)		910	910			
100065011	LOS BANOS	CA		07/14/2021		205,369		(169)			(169)		914	914			
100065012	MIAMI	FL		07/14/2021		212,147		(221)			(221)		1,149	1,149			
100065013	DEARBORN	MI		07/14/2021		85,468		(71)			(71)		388	388			
100065014	IRVINE	CA		07/14/2021		246,188		(198)			(198)		1,084	1,084			
100065015	ABERDEEN	WA		07/14/2021		167,164		(128)			(128)		678	678			
100065016	GLEN BURNIE	MD		07/14/2021		203,346		(226)			(226)		2,055	2,055			
100065017	SARTELL	MN		07/14/2021		219,738		(180)			(180)		999	999			
100065018	FORT WORTH	TX		07/14/2021		174,081		(142)			(142)		787	787			
100065019	CLARKSVILLE	TN		07/14/2021		126,632		(153)			(153)		1,428	1,428			
100065020	PHILADELPHIA	PA		07/14/2021		636,346		(503)			(503)		2,757	2,757			
100065021	HANAHAN	SC		07/14/2021		205,661		(159)			(159)		872	872			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		246,743		(201)			(201)		1,116	1,116			
100065023	SOMERSWORTH	NH		07/14/2021		315,710		(248)			(248)		1,832	1,832			
100065024	CEDAR CITY	UT		07/14/2021		184,827		(143)			(143)		787	787			
100065025	CITRUS HEIGHTS	CA		07/14/2021		296,827		(237)			(237)		1,340	1,340			
100065026	DONNELLY	ID		07/14/2021		206,428		(156)			(156)		864	864			
100065027	MODESTO	CA		07/14/2021		225,873		(178)			(178)		985	985			
100065028	PHOENIX	AZ		07/14/2021		238,517		(179)			(179)		990	990			
100065029	CANDLER	NC		07/14/2021		217,955		(164)			(164)		905	905			
100065030	PHOENIX	AZ		07/14/2021		279,640		(210)			(210)		1,161	1,161			
100065031	CONYERS	GA		07/14/2021		209,507		(153)			(153)		837	837			
100065032	HERCULES	CA		07/14/2021		367,468		(301)			(301)		1,723	1,723			
100065034	ORLANDO	FL		07/14/2021		201,557		(161)			(161)		916	916			
100065035	FORT WORTH	TX		07/14/2021		194,587		(146)			(146)		812	812			
100065036	SILVER SPRING	MD		07/14/2021		226,166		(157)			(157)		860	860			
100065037	GILBERT	AZ		07/14/2021		267,730		(205)			(205)		1,167	1,167			
100065039	LOUISVILLE	CO		07/14/2021		241,208		(199)			(199)		1,223	1,223			
100065041	SAN BERNARDINO	CA		07/14/2021		184,810		(144)			(144)		836	836			
100065042	CARY	NC		07/14/2021		305,444		(229)			(229)		1,325	1,325			
100065043	LAKEWOOD	NJ		07/14/2021		222,795		(167)			(167)		966	966			
100065045	SUNRISE	FL		07/14/2021		228,404		(526)			(526)		4,611	4,611			
100065046	BATON ROUGE	LA		07/14/2021		131,819		(116)			(116)		814	814			
100065047	PHILADELPHIA	PA		07/14/2021		205,232		(145)			(145)		835	835			
100065048	MCCLOUD	CA		07/14/2021		138,525		(106)			(106)		627	627			
100065049	JACKSONVILLE	FL		07/14/2021		161,851		(121)			(121)		714	714			
100065050	LANCASTER	PA		07/14/2021		130,389		(98)			(98)		567	567			
100065051	HIALEAH	FL		07/14/2021		152,419		(118)			(118)		697	697			
100065052	KATY	TX		07/14/2021		203,629		(277)			(277)		2,858	2,858			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		159,004		(124)			(124)		1,027	1,027			
100065054	RICHARDSON	TX		07/14/2021		226,957		(172)			(172)		1,028	1,028			
100065055	CLARKSVILLE	TN		07/14/2021		136,441		(102)			(102)		605	605			
100065056	BALTIMORE	MD		07/14/2021		177,393		(135)			(135)		807	807			
100065057	DURHAM	NC		07/14/2021		143,568		(108)			(108)		651	651			
100065058	LOS ANGELES	CA		07/14/2021		416,991		(291)			(291)		1,706	1,706			
100065059	GLENDALE	AZ		07/14/2021		134,700		(92)			(92)		642	642			
100065060	ASBURY PARK	NJ		07/14/2021		345,685		(254)			(254)		1,511	1,511			
100065061	SAINT LOUIS	MO		07/14/2021		102,518		(76)			(76)		465	465			
100065062	PHILADELPHIA	PA		07/14/2021		164,119		(120)			(120)		747	747			
100065063	MOUNTAIN HOME	ID		07/14/2021		229,809		(156)			(156)		915	915			
100065064	ELGIN	IL		07/14/2021		223,077		(156)			(156)		928	928			
100065065	HAMPTON	VA		07/14/2021		73,055		(54)			(54)		312	312			
100065066	ATLANTA	GA		07/14/2021		217,497		(148)			(148)		866	866			
100065067	NORTH WALES	PA		07/14/2021		160,960		(110)			(110)		719	719			
100065069	IRVING	TX		07/14/2021		235,899		(185)			(185)		1,232	1,232			
100065071	MAPLETON	MN		07/14/2021		118,661		(88)			(88)		544	544			
100065072	NORTH CHARLESTON	SC		07/14/2021		115,264		(84)			(84)		523	523			
100065073	BRIGHTON	CO		07/14/2021		241,834		(171)			(171)		1,051	1,051			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065074	MELBOURNE	FL		07/14/2021		221,167		(163)			(163)		1,011	1,011			
100065075	WATERLOO	IA		07/14/2021		67,888		(49)			(49)		308	308			
100065076	TOMS RIVER	NJ		07/14/2021		399,359		(263)			(263)		1,620	1,620			
100065078	OXON HILL	MD		07/14/2021		192,501		(136)			(136)		855	855			
100065079	TAMPA	FL		07/14/2021		931,344		(613)			(613)		4,149	4,149			
100065080	STOCKTON	CA		07/14/2021		182,047		(153)			(153)		1,178	1,178			
100065081	FRUITLAND	ID		07/14/2021		383,095		(267)			(267)		1,703	1,703			
100065082	HIXSON	TN		07/14/2021		113,930		(79)			(79)		506	506			
100065083	YUCAIPA	CA		07/14/2021		401,117		(299)			(299)		2,761	2,761			
100065084	LAS VEGAS	NV		07/14/2021		231,939		(177)			(177)		1,232	1,232			
100065085	PHILADELPHIA	PA		07/14/2021		460,298		(314)			(314)		1,994	1,994			
100065086	SURPRISE	AZ		07/14/2021		252,229		(173)			(173)		1,098	1,098			
100065087	MILWAUKEE	WI		07/14/2021		111,271		(80)			(80)		516	516			
100065088	NEWPORT NEWS	VA		07/14/2021		217,319		(151)			(151)		978	978			
100065089	NORTH PALM BEACH	FL		07/14/2021		380,113		(265)			(265)		1,867	1,867			
100065090	STATESVILLE	NC		07/14/2021		142,922		(99)			(99)		640	640			
100065091	GRANTS PASS	OR		07/14/2021		259,977		(179)			(179)		1,147	1,147			
100065092	BLUE ISLAND	IL		07/14/2021		140,568		(101)			(101)		657	657			
100065093	CROFTON	MD		07/14/2021		283,225		(195)			(195)		1,281	1,281			
100065094	MESA	AZ		07/14/2021		300,868		(200)			(200)		1,282	1,282			
100065095	SACRAMENTO	CA		07/14/2021		250,343		(171)			(171)		1,097	1,097			
100065096	OAKLAND PARK	FL		07/14/2021		365,861		(236)			(236)		1,035	1,035			
100065097	MCKINNEY	TX		07/14/2021		306,786		(207)			(207)		1,365	1,365			
100065098	MAPLEWOOD	NJ		07/14/2021		408,369		(257)			(257)		1,630	1,630			
100065099	PITTSBORO	NC		07/14/2021		233,876		(157)			(157)		1,041	1,041			
100065100	WILTON	NH		07/14/2021		256,905		(173)			(173)		1,143	1,143			
100065101	FAIRFAX	VA		07/14/2021		429,412		(288)			(288)		1,911	1,911			
100065102	PITTSBURG	CA		07/14/2021		283,719		(190)			(190)		1,263	1,263			
100065103	ERIE	CO		07/14/2021		255,603		(171)			(171)		1,137	1,137			
100065104	VIENNA	VA		07/14/2021		511,062		(346)			(346)		2,324	2,324			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		332,672		(216)			(216)		1,445	1,445			
100065106	CLEVELAND	OH		07/14/2021		57,443		(47)			(47)		335	335			
100065107	BENTONVILLE	AR		07/14/2021		207,321		(134)			(134)		924	924			
100065108	CENTRAL FALLS	RI		07/14/2021		214,112		(151)			(151)		1,195	1,195			
100065109	TEMECULA	CA		07/14/2021		560,762		(361)			(361)		2,486	2,486			
100065110	MEDINA	MN		07/14/2021		268,491		(173)			(173)		1,190	1,190			
100065111	BOULDER CITY	NV		07/14/2021		167,140		(122)			(122)		944	944			
100065112	SPANAWAY	WA		07/14/2021		206,280		(133)			(133)		919	919			
100065113	WINCHESTER	CA		07/14/2021		352,018		(243)			(243)		1,642	1,642			
100065114	LOVELAND	CO		07/14/2021		223,145		(214)			(214)		1,596	1,596			
100065115	MILILANI	HI		07/14/2021		367,458		(252)			(252)		1,699	1,699			
100065116	RICHMOND	VA		07/14/2021		167,474		(115)			(115)		778	778			
100065117	PHOENIX	AZ		07/14/2021		159,173		(110)			(110)		743	743			
100065118	HUNTERSVILLE	NC		07/14/2021		183,662		(127)			(127)		857	857			
100065119	WELLINGTON	FL		07/14/2021		451,177		(498)			(498)		6,086	6,086			
100065120	NASHVILLE	TN		07/14/2021		221,130		(153)			(153)		1,032	1,032			
100065121	FOUNTAIN INN	SC		07/14/2021		177,574		(109)			(109)		1,593	1,593			
100065122	YUCAIPA	CA		07/14/2021		327,497		(205)			(205)		1,431	1,431			
100065123	WIMBERLEY	TX		07/14/2021		347,098		(217)			(217)		1,517	1,517			
100065124	HAZEL CREST	IL		07/14/2021		145,476		(93)			(93)		648	648			
100065126	KALAMAZOO	MI		07/14/2021		180,334		(132)			(132)		1,139	1,139			
100065127	WESTMINSTER	CA		07/14/2021		458,749		(306)			(306)		2,852	2,852			
100065128	SAN JOSE	CA		07/14/2021		458,605		(304)			(304)		2,142	2,142			
100065129	ROCKVILLE	MD		07/14/2021		251,100		(166)			(166)		1,168	1,168			
100065131	SUGARLOAF	CA		07/14/2021		157,703		(104)			(104)		733	733			
100065132	SAN DIEGO	CA		07/14/2021		326,634		(215)			(215)		1,519	1,519			
100065133	SUN VALLEY	CA		07/14/2021		400,459		(418)			(418)		3,472	3,472			
100065134	PLANO	TX		07/14/2021		371,413		(244)			(244)		2,310	2,310			
100065135	SAN DIEGO	CA		07/14/2021		204,044		(135)			(135)		949	949			
100065136	CROSBY	TX		07/14/2021		162,129		(101)			(101)		739	739			

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100065137	STERLING	VA		07/14/2021		355,111		(236)			(236)		1,680	1,680			
100065138	ALBANY	OR		07/14/2021		272,057		(178)			(178)		1,265	1,265			
100065139	BATON ROUGE	LA		07/14/2021		157,062		(235)			(235)		2,034	2,034			
100065140	RIVERSIDE	CA		07/14/2021		228,561		(150)			(150)		1,064	1,064			
100065141	WILLIAMSBURG	VA		07/14/2021		97,680		(61)			(61)		473	473			
100065142	COLORADO SPRINGS	CO		07/14/2021		285,902		(230)			(230)		1,182	1,182			
100065143	NORFOLK	VA		07/14/2021		213,214		(128)			(128)		982	982			
100065144	WARNER ROBINS	GA		07/14/2021		107,362		(65)			(65)		503	503			
100065145	WEST HARTFORD	CT		07/14/2021		342,201		(204)			(204)		1,561	1,561			
100065146	OAKLAND	CA		07/14/2021		407,740		(256)			(256)		1,898	1,898			
100065147	COLUMBUS	OH		07/14/2021		299,184		(301)			(301)		2,578	2,578			
100065148	SAN DIEGO	CA		07/14/2021		290,514		(182)			(182)		1,353	1,353			
100065149	WALDORF	MD		07/14/2021		209,880		(118)			(118)		901	901			
100065150	LAKE VILLA	IL		07/14/2021		137,340		(81)			(81)		630	630			
100065152	SANTA MONICA	CA		07/14/2021		825,489		(210)			(210)		3,741	3,741			
100065153	TEMPE	AZ		07/14/2021		362,257		(210)			(210)		1,734	1,734			
100065154	PALMETTO	FL		07/14/2021		129,105		(76)			(76)		592	592			
100065155	EAST WENATCHEE	WA		07/14/2021		271,682		(150)			(150)		1,189	1,189			
100065156	CLERMONT	FL		07/14/2021		229,505		(154)			(154)		1,381	1,381			
100065157	GRESHAM	OR		07/14/2021		198,119		(121)			(121)		1,114	1,114			
100065158	SANTA CLARITA	CA		07/14/2021		414,990		(230)			(230)		1,897	1,897			
100065159	WEST NEW YORK	NJ		07/14/2021		177,372		(107)			(107)		1,240	1,240			
100065160	BATON ROUGE	LA		07/14/2021		83,285		(281)			(281)		4,073	4,073			
100065161	RIVERSIDE	CA		07/14/2021		366,622		(193)			(193)		1,572	1,572			
100065162	LAKEWOOD	OH		07/14/2021		205,059		(111)			(111)		902	902			
100065163	RIVERSIDE	CA		07/14/2021		359,481		(190)			(190)		1,541	1,541			
100065165	SAINT PAUL	MN		07/14/2021		128,329		(74)			(74)		602	602			
100065166	ALPHARETTA	GA		07/14/2021		286,262		(154)			(154)		1,349	1,349			
100065167	INDEPENDENCE	MO		07/14/2021		87,087		(48)			(48)		411	411			
100065168	FRESNO	CA		07/14/2021		312,254		(180)			(180)		1,464	1,464			
100065169	DALLAS	TX		07/14/2021		198,267		(114)			(114)		926	926			
100065170	UNIVERSITY PLACE	WA		07/14/2021		412,558		(215)			(215)		1,809	1,809			
100065171	WEST WILDWOOD	NJ		07/14/2021		202,141		(116)			(116)		943	943			
100065172	KENILWORTH	NJ		07/14/2021		342,718		(193)			(193)		1,072	1,072			
100065173	TACOMA	WA		07/14/2021		293,579		(144)			(144)		1,233	1,233			
100065174	MCKINNEY	TX		07/14/2021		235,656		(128)			(128)		1,086	1,086			
100065175	MISSION VIEJO	CA		07/14/2021		410,399		(225)			(225)		1,917	1,917			
100065176	DEPTFORD	NJ		07/14/2021		142,602		(77)			(77)		700	700			
100065177	MISSION VIEJO	CA		07/14/2021		309,831		(170)			(170)		1,448	1,448			
100065178	COLORADO SPGS	CO		07/14/2021		194,585		(106)			(106)		905	905			
100065179	COLORADO SPRINGS	CO		07/14/2021		217,477		(119)			(119)		1,011	1,011			
100065180	PHOENIX	AZ		07/14/2021		309,831		(170)			(170)		1,448	1,448			
100065181	MCKINNEY	TX		07/14/2021		292,562		(160)			(160)		1,367	1,367			
100065182	NEW MARKET	MD		07/14/2021		369,511		(202)			(202)		1,726	1,726			
100065183	TEMPE	AZ		07/14/2021		287,990		(158)			(158)		1,346	1,346			
100065184	GERMANTOWN	MD		07/14/2021		226,764		(205)			(205)		1,998	1,998			
100065186	PRINEVILLE	OR		07/14/2021		242,233		(127)			(127)		1,144	1,144			
100065187	SAN LEANDRO	CA		07/14/2021		556,010		(289)			(289)		2,601	2,601			
100065188	LUBBOCK	TX		07/14/2021		228,213		(119)			(119)		1,068	1,068			
100065190	WEST SACRAMENTO	CA		07/14/2021		182,364		(101)			(101)		997	997			
100065191	GILROY	CA		07/14/2021		530,825		(240)			(240)		2,396	2,396			
100065192	NEW ORLEANS	LA		07/14/2021		258,661		(111)			(111)		910	910			
100065193	COLLEGE PLACE	WA		07/14/2021		289,839		(145)			(145)		1,393	1,393			
100065194	SAN JOSE	CA		07/14/2021		636,846		(272)			(272)		2,928	2,928			
100065195	HAMPTON	NH		07/14/2021		352,198		(166)			(166)		1,687	1,687			
100065196	ORLANDO	FL		07/14/2021		150,719		(106)			(106)		1,081	1,081			
100065197	HARRISBURG	NC		07/14/2021		379,721		(184)			(184)		1,821	1,821			
100065198	COMMERCE CITY	CO		07/14/2021		387,874		(183)			(183)		1,858	1,858			
100065199	FORT WORTH	TX		07/14/2021		277,335		(128)			(128)		1,300	1,300			
100065200	OAKLAND	CA		07/14/2021		403,067		(201)			(201)		2,291	2,291			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065201	AMBLER	PA		07/14/2021		202,434		(94)			(94)		949	949			
100065202	MINNEAPOLIS	MN		07/14/2021		173,797		(84)			(84)		858	858			
100065203	MIAMI	FL		07/14/2021		212,659		(88)			(88)		932	932			
100065204	SANTA CLARA	CA		07/14/2021		853,396		(84)			(84)		13,705	13,705			
100065205	MINNEAPOLIS	MN		07/14/2021		162,143		(78)			(78)		800	800			
100065206	MINNEAPOLIS	MN		07/14/2021		159,893		(77)			(77)		789	789			
100065207	EUGENE	OR		07/14/2021		345,873		(159)			(159)		1,650	1,650			
100065208	PHILADELPHIA	PA		07/14/2021		72,760		(32)			(32)		352	352			
100065209	SAN ANTONIO	TX		07/14/2021		87,241		(36)			(36)		419	419			
100065210	BEACH HAVEN	NJ		07/14/2021		816,766		(148)			(148)		3,876	3,876			
100065211	LOS ANGELES	CA		07/14/2021		807,532		(146)			(146)		3,815	3,815			
100065212	PHILADELPHIA	PA		07/14/2021		187,552		(83)			(83)		895	895			
100065213	PHILADELPHIA	PA		07/14/2021		190,597		(84)			(84)		910	910			
100065214	FRESNO	CA		07/14/2021		161,735		(72)			(72)		776	776			
100065215	CARY	NC		07/14/2021		163,759		(123)			(123)		2,157	2,157			
100065216	SALT LAKE CTY	UT		07/14/2021		287,985		(125)			(125)		1,381	1,381			
100065217	RALEIGH	NC		07/14/2021		163,697		(71)			(71)		785	785			
100065218	HOUSTON	TX		07/14/2021		151,814		(66)			(66)		725	725			
100065219	GLENN HEIGHTS	TX		07/14/2021		176,637		(89)			(89)		1,442	1,442			
100065220	INDIANAPOLIS	IN		07/14/2021		127,524		(55)			(55)		609	609			
100065222	LAFAYETTE	LA		07/14/2021		143,761		(63)			(63)		693	693			
100065223	WOODBRIDGE	VA		07/14/2021		182,896		(79)			(79)		877	877			
100065224	MOBILE	AL		07/14/2021		51,410		(20)			(20)		247	247			
100065225	COLORADO SPRINGS	CO		07/14/2021		339,232		(141)			(141)		1,629	1,629			
100065226	RANDALLSTOWN	MD		07/14/2021		206,157		(87)			(87)		988	988			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		259,903		(173)			(173)		2,586	2,586			
100065228	LOS ANGELES	CA		07/14/2021		339,793		(147)			(147)		1,817	1,817			
100065229	SAN ANTONIO	TX		07/14/2021		173,933		(72)			(72)		854	854			
100065230	MORENO VALLEY	CA		07/14/2021		275,013		(92)			(92)		1,216	1,216			
100065232	OAKLAND	CA		07/14/2021		817,681		(4)			(4)		3,730	3,730			
100065233	HOUSTON	TX		07/14/2021		177,547		(63)			(63)		851	851			
100065234	EAST HAVEN	CT		07/14/2021		133,967		(48)			(48)		642	642			
100065235	LUBBOCK	TX		07/14/2021		145,112		(50)			(50)		695	695			
100065237	HUMBLE	TX		07/14/2021		156,101		(51)			(51)		810	810			
100065238	PHILADELPHIA	PA		07/14/2021		251,299		(87)			(87)		1,210	1,210			
100065239	GUNNISON	CO		07/14/2021		237,051		(98)			(98)		1,495	1,495			
100065240	LAS VEGAS	NV		07/14/2021		312,118		(99)			(99)		1,530	1,530			
100065241	CARY	NC		07/14/2021		245,797		(77)			(77)		1,216	1,216			
100065242	WINDER	GA		07/14/2021		151,411		(49)			(49)		714	714			
100065243	FARMINGTON	UT		07/14/2021		221,628		(71)			(71)		1,103	1,103			
100065244	LOS ANGELES	CA		07/14/2021		648,053		(304)			(304)		5,771	5,771			
100065246	FORT WORTH	TX		07/14/2021		195,812		(78)			(78)		1,770	1,770			
100065247	COSTA MESA	CA		07/14/2021		635,411		1			1		3,096	3,096			
100065248	WILMINGTON	NC		07/14/2021		285,278		(66)			(66)		1,382	1,382			
100065249	MIDLAND	GA		07/14/2021		173,486		(44)			(44)		840	840			
100065250	LA MESA	CA		07/14/2021		367,588		(95)			(95)		1,811	1,811			
100065251	RAPID CITY	SD		07/14/2021		366,835		(110)			(110)		4,150	4,150			
100065252	BALTIMORE	MD		07/14/2021		169,652		(39)			(39)		831	831			
100065253	WARRENTON	VA		07/14/2021		235,874		(43)			(43)		1,345	1,345			
100065254	LAFAYETTE	LA		07/14/2021		148,330		(26)			(26)		755	755			
100065255	SPRING	TX		07/14/2021		146,754		(13)			(13)		745	745			
100065256	WASHINGTON	DC		07/14/2021		708,554		84			84		3,469	3,469			
100065257	FAIRBURN	GA		07/14/2021		215,630		74			74		2,006	2,006			
100065258	OAKLAND	CA		07/14/2021		532,794		(60)			(60)		5,340	5,340			
100065259	SPRINGFIELD	OR		07/14/2021		288,955		(50)			(50)		1,425	1,425			
100065260	PORT ORANGE	FL		07/14/2021		160,894		(28)			(28)		787	787			
100065261	PEORIA	AZ		07/28/2021				(48)			(48)		1,250	1,250			
100065262	CEDAR CITY	UT		07/28/2021		234,886		(155)			(155)		1,001	1,001			
100065263	SANDY HOOK	CT		07/28/2021		280,708		(211)			(211)		1,059	1,059			
100065264	PORTLAND	OR		07/28/2021		499,034		(356)			(356)		2,308	2,308			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065265	PHILADELPHIA	PA		07/28/2021		409,685		(229)			(229)		2,245	2,245			
100065266	JEFFERSON	GA		07/28/2021		230,631		(195)			(195)		1,227	1,227			
100065267	GEORGETOWN	TX		07/28/2021		249,658		(227)			(227)		1,075	1,075			
100065268	PRESCOTT VALLEY	AZ		07/28/2021		278,880		(898)			(898)		4,446	4,446			
100065269	BASTROP	TX		07/28/2021		276,822		(263)			(263)		1,106	1,106			
100065271	HENDERSONVILLE	TN		07/28/2021		277,718		(212)			(212)		1,152	1,152			
100065273	TACOMA	WA		07/28/2021		302,510		(154)			(154)		2,321	2,321			
100065275	RIVERSIDE	CA		07/28/2021		349,373		(261)			(261)		1,787	1,787			
100065276	LOS ANGELES	CA		07/28/2021		254,355		(149)			(149)		1,617	1,617			
100065278	EUGENE	OR		07/28/2021		331,320		(242)			(242)		1,346	1,346			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021				(71)			(71)		1,510	1,510			
100065283	BROOKLYN PARK	MN		07/28/2021		267,059		(177)			(177)		1,064	1,064			
100065284	APEX	NC		07/28/2021		236,009		(205)			(205)		1,101	1,101			
100065286	LAFAYETTE	LA		07/28/2021		142,681		(62)			(62)		1,264	1,264			
100065287	LOS ANGELES	CA		07/28/2021		618,087		(284)			(284)		2,708	2,708			
100065288	LOS ANGELES	CA		07/28/2021		618,087		(284)			(284)		2,708	2,708			
100065289	LOS ANGELES	CA		07/28/2021		941,561		(108)			(108)		4,093	4,093			
100065291	CAPE CORAL	FL		07/28/2021		302,641		(186)			(186)		1,344	1,344			
100065292	THOUSAND OAKS	CA		07/28/2021		407,316		(198)			(198)		1,908	1,908			
100065294	LAGUNA HILLS	CA		07/28/2021		491,466		(244)			(244)		2,341	2,341			
100065295	YUBA CITY	CA		07/28/2021		257,490		(202)			(202)		1,110	1,110			
100065296	AVON LAKE	OH		07/28/2021		246,829		(121)			(121)		720	720			
100065297	JURUPA VALLEY	CA		07/28/2021		477,593		(392)			(392)		2,490	2,490			
100065298	EAST BOSTON	MA		07/28/2021		296,741		(167)			(167)		1,340	1,340			
100065300	LEANDER	TX		07/28/2021		309,804		(249)			(249)		1,346	1,346			
100065302	JEFFERSON	OR		07/28/2021		321,244		38			38		1,645	1,645			
100065303	APPLE VALLEY	CA		07/28/2021		206,779		(297)			(297)		2,615	2,615			
100065304	MONTGOMERY	AL		07/28/2021				(8)			(8)		143	143			
100065305	SEBASTIAN	FL		07/28/2021		285,445		(214)			(214)		1,587	1,587			
100065306	MIAMI	FL		07/28/2021		354,374		(269)			(269)		1,496	1,496			
100065307	SAN DIEGO	CA		07/28/2021				(111)			(111)		1,780	1,780			
100065309	PORT ARANSAS	TX		07/28/2021		276,061		(227)			(227)		829	829			
100065310	MARICOPA	AZ		07/28/2021		221,115		(146)			(146)		922	922			
100065312	REDMOND	OR		07/28/2021		268,912		(197)			(197)		1,227	1,227			
100065314	ATLANTA	GA		07/28/2021				(32)			(32)		550	550			
100065315	RICHLAND	WA		07/28/2021		237,152		(465)			(465)		2,508	2,508			
100065316	WINTER GARDEN	FL		07/28/2021		275,071		(201)			(201)		1,248	1,248			
100065317	BOISE	ID		07/28/2021		373,593		(285)			(285)		1,385	1,385			
100065319	WOODSTOCK	GA		07/28/2021		226,839		(149)			(149)		946	946			
100065324	LITTLE ROCK	AR		07/28/2021		73,039		(62)			(62)		263	263			
100065325	SEVIERVILLE	TN		07/28/2021		213,860		(208)			(208)		883	883			
100065327	MODESTO	CA		07/28/2021		533,228		(439)			(439)		2,127	2,127			
100065328	HUNTERSVILLE	NC		07/28/2021				(51)			(51)		930	930			
100065330	CHANDLER	AZ		07/28/2021				(36)			(36)		598	598			
100065333	CLIFTON	VA		07/28/2021		203,703		(445)			(445)		2,512	2,512			
100065334	PORTLAND	OR		07/28/2021		499,020		(356)			(356)		2,316	2,316			
100065335	COVINGTON	WA		07/28/2021		287,046		(249)			(249)		1,251	1,251			
100065336	MISSION HILLS	CA		07/28/2021		554,314		(378)			(378)		2,294	2,294			
100065337	SWANNANOA	NC		07/28/2021				(76)			(76)		1,064	1,064			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		262,720		(192)			(192)		1,073	1,073			
100065339	BRAINTREE	MA		07/28/2021		392,150		(196)			(196)		1,720	1,720			
100065341	AUSTELL	GA		07/28/2021		241,588		(159)			(159)		1,007	1,007			
100065342	JERSEY CITY	NJ		07/28/2021		361,046		(304)			(304)		1,526	1,526			
100065343	ENGLEWOOD	NJ		07/28/2021				(73)			(73)		1,044	1,044			
100065344	BATON ROUGE	LA		07/28/2021		231,028		(168)			(168)		934	934			
100065346	SCOTTSDALE	AZ		07/28/2021		395,225		(267)			(267)		1,723	1,723			
100065349	AUBURN	WA		07/28/2021				(59)			(59)		913	913			
100065350	RENO	NV		07/28/2021		271,146		(93)			(93)		1,257	1,257			
100065351	LAVEEN	AZ		07/28/2021		237,276		(255)			(255)		2,617	2,617			
100065352	BEAVERTON	OR		07/28/2021		418,133		(280)			(280)		1,821	1,821			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065354	EVANSTON	IL		07/28/2021		385,474		(294)			(294)		1,635	1,635			
100065355	LAWRENCE	MA		07/28/2021		474,435		(362)			(362)		1,968	1,968			
100065356	CLERMONT	FL		07/28/2021		225,952		(183)			(183)		836	836			
100065357	ARLINGTON	TX		07/28/2021		205,644		(559)			(559)		1,316	1,316			
100065359	ROUND ROCK	TX		07/28/2021				(55)			(55)		898	898			
100065362	ROUND LAKE BEACH	IL		07/28/2021		109,238		(109)			(109)		1,194	1,194			
100065363	SURFSIDE BEACH	SC		07/28/2021		370,709		(260)			(260)		1,615	1,615			
100065364	FRESNO	CA		07/28/2021		107,991		(75)			(75)		402	402			
100065367	KEYPORT	NJ		07/28/2021		287,706		(193)			(193)		1,253	1,253			
100065368	WINDERMERE	FL		07/28/2021		350,203		(141)			(141)		1,697	1,697			
100065369	PORTLAND	OR		07/28/2021		312,616		(230)			(230)		1,328	1,328			
100065370	WINDERMERE	FL		07/28/2021		316,994		(127)			(127)		1,536	1,536			
100065371	ATLANTA	GA		07/28/2021		289,589		(240)			(240)		1,280	1,280			
100065372	HOUSTON	TX		07/28/2021		132,385		(117)			(117)		488	488			
100065373	HOUSTON	TX		07/28/2021		318,088		(251)			(251)		1,254	1,254			
100065374	THOMPSONS STATION	TN		07/28/2021		255,271		(206)			(206)		1,033	1,033			
100065375	OAKLAND	CA		07/28/2021		353,843		(172)			(172)		1,556	1,556			
100065376	LAKE WORTH	FL		07/28/2021		246,114		(175)			(175)		1,046	1,046			
100065377	PHILADELPHIA	PA		07/28/2021		248,055		(170)			(170)		1,418	1,418			
100065378	RALEIGH	NC		07/28/2021		233,671		(213)			(213)		1,009	1,009			
100065379	CAPE CORAL	FL		07/28/2021		300,566		(213)			(213)		1,244	1,244			
100065380	CAMAS	WA		07/28/2021		371,255		(288)			(288)		1,644	1,644			
100065382	COLTON	CA		07/28/2021		96,754		(218)			(218)		797	797			
100065384	NASHVILLE	TN		07/28/2021		217,866		(159)			(159)		885	885			
100065385	DENVER	CO		07/28/2021		433,594		(293)			(293)		1,891	1,891			
100065387	LUBBOCK	TX		07/28/2021		62,749		(66)			(66)		235	235			
100065388	ELKTON	MD		07/28/2021		235,027		(201)			(201)		675	675			
100065390	SPOKANE	WA		07/28/2021		257,384		(181)			(181)		1,121	1,121			
100065391	NEPTUNE	NJ		07/28/2021				(41)			(41)		684	684			
100065393	CHANDLER	AZ		07/28/2021		311,267		(225)			(225)		1,382	1,382			
100065394	ZEPHYRHILLS	FL		07/28/2021		212,266		(135)			(135)		843	843			
100065395	CHARLOTTE	NC		07/28/2021		249,219		(156)			(156)		1,160	1,160			
100065396	MINNEAPOLIS	MN		07/28/2021		233,865		(94)			(94)		1,123	1,123			
100065397	SAN DIEGO	CA		07/28/2021				(357)			(357)		5,320	5,320			
100065399	LAKEWOOD	NJ		07/28/2021		242,271		(98)			(98)		1,145	1,145			
100065401	CARY	NC		07/28/2021		211,294		(54)			(54)		1,043	1,043			
100065402	EL PASO	TX		07/28/2021		225,845		(64)			(64)		1,114	1,114			
100065404	LOS ANGELES	CA		07/28/2021		618,087		(284)			(284)		2,708	2,708			
100065409	LAKEWOOD	WA		07/28/2021		503,983		(114)			(114)		2,480	2,480			
100065410	ATLANTA	GA		07/28/2021		273,077		(189)			(189)		1,182	1,182			
100065411	DOWNEY	CA		07/28/2021		1,294,064		170			170		7,103	7,103			
100065412	LAKEWOOD	WA		07/28/2021		485,177		(109)			(109)		2,387	2,387			
100065413	LAKEWOOD	WA		07/28/2021		477,655		(108)			(108)		2,350	2,350			
100065414	OLYMPIA	WA		07/28/2021				(57)			(57)		721	721			
100065415	WEST NEW YORK	NJ		07/28/2021		333,287		(128)			(128)		1,595	1,595			
100065416	SAN JOSE	CA		07/28/2021		253,311		(126)			(126)		1,212	1,212			
100065418	CLIFTON	NJ		07/28/2021		302,547		(132)			(132)		1,592	1,592			
100065419	LOS GATOS	CA		07/28/2021		753,166		(164)			(164)		3,635	3,635			
100065421	FRISCO	TX		07/28/2021		260,201		(153)			(153)		1,157	1,157			
100065422	LEADVILLE	CO		07/28/2021		262,299		(133)			(133)		1,170	1,170			
100065423	PLANO	TX		07/28/2021		250,252		(148)			(148)		1,112	1,112			
100065424	HOLLISTER	CA		07/28/2021		605,776		(152)			(152)		2,853	2,853			
100065425	GEORGETOWN	TX		07/28/2021		271,141		(69)			(69)		1,332	1,332			
100065428	MODESTO	CA		07/28/2021		236,503		(91)			(91)		2,098	2,098			
100065429	DALTON	PA		07/28/2021		138,255		(142)			(142)		610	610			
100065432	MESA	AZ		07/28/2021		420,780		(161)			(161)		1,847	1,847			
100065433	EDEN PRAIRIE	MN		07/28/2021		203,161		(40)			(40)		2,090	2,090			
100065434	CHESTER SPRINGS	PA		07/28/2021		215,879		(83)			(83)		1,033	1,033			
100065435	FRANKLIN CENTER	PA		07/28/2021		242,391		(93)			(93)		1,160	1,160			
100065436	MANASSAS	VA		07/28/2021		408,526		(244)			(244)		1,776	1,776			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065439	CORDOVA	TN		07/28/2021		210,928		(55)			(55)		1,037	1,037			
100065440	BURLINGAME	CA		07/28/2021		684,088		(157)			(157)		3,413	3,413			
100065441	HANFORD	CA		07/28/2021				(47)			(47)		1,301	1,301			
100065442	VALRICO	FL		07/28/2021		269,351		(8)			(8)		1,371	1,371			
100065443	DARRINGTON	WA		07/28/2021		330,144		(7)			(7)		1,638	1,638			
100065444	TACOMA	WA		07/28/2021		249,049		(86)			(86)		1,194	1,194			
100065445	WORCESTER	MA		07/28/2021		230,415		(105)			(105)		1,053	1,053			
100065446	MEMPHIS	TN		07/28/2021		64,016		(59)			(59)		240	240			
100065447	FONTANA	CA		07/28/2021		476,124		(196)			(196)		2,246	2,246			
100065449	BALTIMORE	MD		07/28/2021		86,663		(160)			(160)		714	714			
100065450	RIDGECREST	CA		07/28/2021		213,050		(50)			(50)		1,106	1,106			
100065451	SACRAMENTO	CA		07/28/2021		533,801		(200)			(200)		2,562	2,562			
100065452	ARLINGTON	TN		07/28/2021		259,171		(33)			(33)		1,182	1,182			
100065454	IRVINE	CA		07/28/2021		377,386		(184)			(184)		1,798	1,798			
100065455	BERWYN	PA		07/28/2021		205,689		(140)			(140)		951	951			
100065456	PORTLAND	OR		07/28/2021		301,515		(262)			(262)		1,404	1,404			
100065458	POCONO LAKE	PA		07/28/2021		298,224		(179)			(179)		1,296	1,296			
100065459	LOS ANGELES	CA		07/28/2021		257,627		(96)			(96)		1,207	1,207			
100065460	MEMPHIS	TN		07/28/2021		64,798		(60)			(60)		243	243			
100065462	MANCHESTER	NH		07/28/2021		338,238		(102)			(102)		1,719	1,719			
100065463	ATHENS	GA		07/28/2021				(19)			(19)		312	312			
100065464	HEMET	CA		07/28/2021		261,451		(231)			(231)		1,055	1,055			
100065465	AUSTIN	TX		07/28/2021				(47)			(47)		699	699			
100065467	DENVER	CO		07/28/2021		234,070		(165)			(165)		1,551	1,551			
100065468	TIGARD	OR		07/28/2021				(96)			(96)		1,326	1,326			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		246,269		(205)			(205)		996	996			
100065470	MCKINNEY	TX		07/28/2021				(57)			(57)		892	892			
100065472	SAINT ROBERT	MO		07/28/2021		85,199		(69)			(69)		313	313			
100065473	LOVELAND	CO		07/28/2021		268,128		(197)			(197)		1,114	1,114			
100065474	COLUMBIA	MO		07/28/2021		64,787		(68)			(68)		332	332			
100065476	CLARKSVILLE	TN		07/28/2021		338,730		(249)			(249)		1,801	1,801			
100065478	SCOTTSDALE	AZ		07/28/2021		248,216		(306)			(306)		1,822	1,822			
100065480	ROCKWALL	TX		07/28/2021		252,394		(228)			(228)		1,082	1,082			
100065481	GILBERT	AZ		07/28/2021		299,939		(176)			(176)		1,333	1,333			
100065482	SANTA MARIA	CA		07/28/2021		379,227		(299)			(299)		1,495	1,495			
100065483	SIGNAL HILL	CA		07/28/2021		337,543		(175)			(175)		1,615	1,615			
100065484	LAS VEGAS	NV		07/28/2021		288,782		(228)			(228)		1,144	1,144			
100065485	JOSHUA TREE	CA		07/28/2021		266,519		(176)			(176)		1,086	1,086			
100065487	EUGENE	OR		07/28/2021		469,589		(278)			(278)		2,045	2,045			
100065489	BELLA VISTA	AR		07/28/2021		237,349		(112)			(112)		976	976			
100065490	TAMPA	FL		07/28/2021		346,177		(312)			(312)		1,737	1,737			
100065492	COPPERAS COVE	TX		07/28/2021		110,797		(97)			(97)		992	992			
100065493	CARROLLTON	TX		07/28/2021		244,905		(111)			(111)		1,106	1,106			
100065494	BIG SPRING	TX		07/28/2021		59,101		(48)			(48)		219	219			
100065495	CHOWCHILLA	CA		07/28/2021		234,507		(81)			(81)		1,100	1,100			
100065496	HOUSTON	TX		07/28/2021		229,709		(525)			(525)		1,044	1,044			
100065497	GRAND JUNCTION	CO		07/28/2021		266,092		(211)			(211)		1,054	1,054			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		321,851		(220)			(220)		1,495	1,495			
100065499	GALVESTON	TX		07/28/2021		252,487		(223)			(223)		976	976			
100065500	SALT LAKE CITY	UT		07/28/2021				(70)			(70)		1,178	1,178			
100065501	CARY	NC		07/28/2021		273,713		(164)			(164)		1,190	1,190			
100065502	CUMBERLAND	MD		07/28/2021		85,874		(83)			(83)		420	420			
100065503	FREDERICKSBURG	VA		07/28/2021		285,484		(137)			(137)		1,303	1,303			
100065506	WINCHESTER	CA		07/28/2021				(71)			(71)		1,160	1,160			
100065507	LAS VEGAS	NV		07/28/2021		312,418		(160)			(160)		1,455	1,455			
100065508	PRESCOTT VALLEY	AZ		07/28/2021				(83)			(83)		1,514	1,514			
100065510	NAPA	CA		07/28/2021		520,234		(344)			(344)		2,063	2,063			
100065511	WASHINGTON	DC		07/28/2021		231,572		(159)			(159)		1,081	1,081			
100065512	SPARKS	NV		07/28/2021		374,478		(150)			(150)		1,794	1,794			
100065513	NORTH LAS VEGAS	NV		07/28/2021		230,213		(144)			(144)		1,067	1,067			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065516	ROUND ROCK	TX		07/28/2021		260,030		(155)			(155)		1,207	1,207			
100065518	PORTLAND	OR		07/28/2021		417,716		(337)			(337)		1,691	1,691			
100065519	NEWARK	NJ		07/28/2021		321,371		(111)			(111)		1,547	1,547			
100065520	FORT WASHINGTON	MD		07/28/2021		281,889		(192)			(192)		1,221	1,221			
100065522	MARIETTA	GA		07/28/2021		260,355		(175)			(175)		1,423	1,423			
100065523	MEMPHIS	TN		07/28/2021		66,756		(70)			(70)		248	248			
100065524	AUSTIN	TX		07/28/2021		363,921		(421)			(421)		3,045	3,045			
100065525	BETTENDORF	IA		07/28/2021		317,617		(137)			(137)		1,533	1,533			
100065527	OMAHA	NE		07/28/2021		88,048		(250)			(250)		2,370	2,370			
100065529	SKOKIE	IL		07/28/2021		147,960		32			32		1,393	1,393			
100065530	PORTLAND	OR		07/28/2021		157,201		(333)			(333)		2,627	2,627			
100065532	CENTREVILLE	VA		07/28/2021				(57)			(57)		801	801			
100065534	WESTERN SPRINGS	IL		07/28/2021		277,343		(215)			(215)		1,228	1,228			
100065535	HENRICO	VA		07/28/2021		224,862		(165)			(165)		934	934			
100065541	WASILLA	AK		07/28/2021		279,636		(225)			(225)		1,126	1,126			
100065542	FREDERICKSBURG	VA		07/28/2021		287,244		(415)			(415)		6,248	6,248			
100065543	PFLUGERVILLE	TX		07/28/2021		264,712		(159)			(159)		1,234	1,234			
100065544	MIAMI	FL		07/28/2021		294,549		(246)			(246)		1,308	1,308			
100065546	RICHMOND	CA		07/28/2021		370,786		(291)			(291)		1,598	1,598			
100065548	LOS ANGELES	CA		07/28/2021		1,041,707		47			47		4,762	4,762			
100065550	SAN CLEMENTE	CA		07/28/2021		347,101		(274)			(274)		1,503	1,503			
100065552	SALT LAKE CITY	UT		07/28/2021				(68)			(68)		934	934			
100065556	ELIZABETHTOWN	KY		07/28/2021		241,034		(197)			(197)		1,411	1,411			
100065557	ANTIOCH	TN		07/28/2021		248,977		(167)			(167)		1,089	1,089			
100065558	ELIZABETH CITY	NC		07/28/2021		211,493		(58)			(58)		1,203	1,203			
100065559	SAVANNAH	GA		07/28/2021		223,059		(265)			(265)		1,316	1,316			
100065560	PFLUGERVILLE	TX		07/28/2021		233,101		(194)			(194)		1,035	1,035			
100065561	UNION CITY	CA		07/28/2021				(63)			(63)		992	992			
100065562	MIAMI	FL		07/28/2021		215,181		(176)			(176)		1,213	1,213			
100065563	SPARKS	NV		07/28/2021		276,181		(202)			(202)		1,259	1,259			
100065564	NASHVILLE	TN		07/28/2021		444,449		(302)			(302)		1,947	1,947			
100065565	RED BLUFF	CA		07/28/2021		253,904		(398)			(398)		3,233	3,233			
100065567	ANACORTES	WA		07/28/2021				(80)			(80)		1,089	1,089			
100065569	NILES	OH		07/28/2021		76,484		(137)			(137)		967	967			
100065571	FRESNO	CA		07/28/2021		217,103		(430)			(430)		2,735	2,735			
100065575	EVERETT	WA		07/28/2021		329,221		(303)			(303)		1,386	1,386			
100065576	WOODLAND	CA		07/28/2021		278,667		(246)			(246)		1,228	1,228			
100065578	FATE	TX		07/28/2021				(47)			(47)		735	735			
100065579	THORNTON	CO		07/28/2021		334,067		(241)			(241)		1,483	1,483			
100065581	ELK GROVE	CA		07/28/2021		228,470		(262)			(262)		898	898			
100065582	FULLERTON	CA		07/28/2021		456,413		(356)			(356)		2,031	2,031			
100065583	SAN TAN VALLEY	AZ		07/28/2021		278,093		(225)			(225)		1,132	1,132			
100065584	HOUSTON	TX		07/28/2021		151,198		(249)			(249)		1,919	1,919			
100065586	BIRMINGHAM	AL		07/28/2021		71,705		(61)			(61)		261	261			
100065587	KYLE	TX		07/28/2021		301,165		(250)			(250)		1,331	1,331			
100065588	AUSTIN	TX		07/28/2021				(54)			(54)		1,434	1,434			
100065589	RIPON	CA		07/28/2021		284,430		(252)			(252)		1,260	1,260			
100065590	LEHI	UT		07/28/2021		282,161		(175)			(175)		1,286	1,286			
100065591	ALBUQUERQUE	NM		07/28/2021		102,091		(195)			(195)		1,278	1,278			
100065592	PHILADELPHIA	PA		07/28/2021		192,945		(358)			(358)		1,821	1,821			
100065593	SANTA FE	NM		07/28/2021		323,824		(269)			(269)		1,431	1,431			
100065595	LOS ANGELES	CA		07/28/2021				(159)			(159)		1,312	1,312			
100065596	WATSONVILLE	CA		07/28/2021				(103)			(103)		1,324	1,324			
100065597	SEGUIN	TX		07/28/2021		290,579		(178)			(178)		1,296	1,296			
100065598	MEMPHIS	TN		07/28/2021				(36)			(36)		587	587			
100065599	MALIN	OR		07/28/2021		461,484		(411)			(411)		2,791	2,791			
100065600	OAKLAND	CA		07/28/2021		695,811		(414)			(414)		3,045	3,045			
100065601	CHICAGO	IL		07/28/2021		109,297		(161)			(161)		526	526			
100065602	SALINAS	CA		07/28/2021		504,419		(204)			(204)		2,397	2,397			
100065605	COLUMBIA	MO		07/28/2021		64,787		(68)			(68)		332	332			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065606	MILWAUKEE	WI		07/28/2021		55,428		(50)			(50)		203	203			
100065607	MORENO VALLEY	CA		07/28/2021		140,585		(139)			(139)		519	519			
100065608	LAS VEGAS	NV		07/28/2021		310,508		(372)			(372)		3,538	3,538			
100065609	HILLSBORO	OR		07/28/2021		240,445		(316)			(316)		1,974	1,974			
100065610	LONG BEACH	CA		07/28/2021		279,434		(206)			(206)		1,282	1,282			
100065611	CARPINTERIA	CA		07/28/2021		303,859		(151)			(151)		1,510	1,510			
100065613	CINCINNATI	OH		07/28/2021		260,714		(231)			(231)		1,023	1,023			
100065615	LAS VEGAS	NV		07/28/2021		234,867		(227)			(227)		982	982			
100065616	PHOENIX	AZ		07/28/2021		209,929		(202)			(202)		870	870			
100065617	CINCINNATI	OH		07/28/2021		268,159		(564)			(564)		3,286	3,286			
100065618	MODESTO	CA		07/28/2021		297,004		(227)			(227)		1,232	1,232			
100065620	PORT SAINT LUCIE	FL		07/28/2021		323,376		(311)			(311)		1,236	1,236			
100065623	LAWRENCE	MA		07/28/2021		286,464		(198)			(198)		1,358	1,358			
100065625	REEDLEY	CA		07/28/2021		260,254		(205)			(205)		1,026	1,026			
100065626	GRAND JUNCTION	CO		07/28/2021		289,697		(220)			(220)		1,196	1,196			
100065628	WARWICK	RI		07/28/2021		259,178		(273)			(273)		1,555	1,555			
100065630	OAKLAND	CA		07/28/2021				(88)			(88)		1,383	1,383			
100065631	MEMPHIS	TN		07/28/2021		105,839		(80)			(80)		382	382			
100065633	GREEN BAY	WI		07/28/2021		121,279		(115)			(115)		443	443			
100065634	HOFFMAN ESTATES	IL		07/28/2021		104,472		(127)			(127)		396	396			
100065635	MAPLE SHADE	NJ		07/28/2021				(34)			(34)		556	556			
100065637	MONTGOMERY	TX		07/28/2021		111,663		(91)			(91)		413	413			
100065638	MOSCOW	ID		07/28/2021		387,631		(218)			(218)		1,687	1,687			
100065639	WEEHAWKEN	NJ		07/28/2021		664,360		(95)			(95)		3,211	3,211			
100065641	WASHINGTON	DC		07/28/2021		500,259		(328)			(328)		2,075	2,075			
100065642	THURMONT	MD		07/28/2021		401,847		(264)			(264)		1,667	1,667			
100065643	BROWNSVILLE	TX		07/28/2021		64,448		(337)			(337)		1,717	1,717			
100065644	TUCSON	AZ		07/28/2021		210,695		(169)			(169)		849	849			
100065645	ASHLAND	VA		07/28/2021		239,905		(116)			(116)		1,692	1,692			
100065646	HAVERHILL	MA		07/28/2021		390,134		(360)			(360)		3,169	3,169			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		222,093		(179)			(179)		817	817			
100065649	DORCHESTER	MA		07/28/2021		233,659		(208)			(208)		896	896			
100065650	JACKSONVILLE	FL		07/28/2021		129,350		(97)			(97)		491	491			
100065651	ANCHORAGE	AK		07/28/2021		282,680		(166)			(166)		1,263	1,263			
100065653	BELCAMP	MD		07/28/2021		214,302		(55)			(55)		1,058	1,058			
100065654	COLUMBUS	GA		07/28/2021		57,815		(44)			(44)		218	218			
100065655	BIRDSBORO	PA		07/28/2021		103,242		(78)			(78)		390	390			
100065657	FORT LAUDERDALE	FL		07/28/2021		249,439		(146)			(146)		1,109	1,109			
100065658	MATTHEWS	NC		07/28/2021		243,892		(202)			(202)		1,435	1,435			
100065659	TAMPA	FL		07/28/2021		139,757		(227)			(227)		1,033	1,033			
100065660	LEANDER	TX		07/28/2021		238,493		(216)			(216)		1,022	1,022			
100065661	ALBUQUERQUE	NM		07/28/2021		259,089		(593)			(593)		11,270	11,270			
100065662	SILVER CITY	NM		07/28/2021		106,511		(99)			(99)		675	675			
100065663	TAUNTON	MA		07/28/2021		479,606		(361)			(361)		1,990	1,990			
100065664	KENMORE	WA		07/28/2021		493,962		(240)			(240)		2,303	2,303			
100065668	ALBUQUERQUE	NM		07/28/2021		122,595		(143)			(143)		775	775			
100065669	CICERO	IL		07/28/2021		231,647		(174)			(174)		957	957			
100065670	MAITLAND	FL		07/28/2021		227,295		(111)			(111)		939	939			
100065672	SAINT LOUIS	MO		07/28/2021		213,828		(179)			(179)		803	803			
100065674	JOPLIN	MO		07/28/2021		161,379		(136)			(136)		599	599			
100065675	COLORADO SPRINGS	CO		07/28/2021		272,057		(243)			(243)		1,097	1,097			
100065677	CEDARPINES PK	CA		07/28/2021		346,496		(306)			(306)		1,502	1,502			
100065678	RICHFIELD	UT		07/28/2021		219,330		(169)			(169)		874	874			
100065680	HYATTSVILLE	MD		07/28/2021		265,677		(258)			(258)		1,789	1,789			
100065681	AUSTIN	TX		07/28/2021		241,496		(135)			(135)		1,085	1,085			
100065684	PHOENIX	AZ		07/28/2021				(47)			(47)		970	970			
100065686	SAN BERNARDINO	CA		07/28/2021		307,672		(219)			(219)		1,308	1,308			
100065688	JACKSON	CA		07/28/2021		283,554		(297)			(297)		1,811	1,811			
100065690	FORT COLLINS	CO		07/28/2021		213,612		(153)			(153)		869	869			
100065691	HAWTHORNE	CA		07/28/2021		794,393		(590)			(590)		3,154	3,154			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065692	OVIEDO	FL		07/28/2021		331,683		(255)			(255)		1,322	1,322			
100065693	BRISTOL	CT		07/28/2021				(23)			(23)		512	512			
100065696	LODI	CA		07/28/2021				(73)			(73)		1,175	1,175			
100065697	VAIL	AZ		07/28/2021		295,771		(212)			(212)		1,203	1,203			
100065698	CHICOPEE	MA		07/28/2021		218,399		(168)			(168)		866	866			
100065703	METAIRIE	LA		07/28/2021		157,996		(263)			(263)		2,695	2,695			
100065707	TARPON SPRINGS	FL		07/28/2021				(36)			(36)		300	300			
100065709	INDIALANTIC	FL		07/28/2021		233,731		(210)			(210)		985	985			
100065711	FERGUSON	NC		07/28/2021		388,339		(246)			(246)		1,657	1,657			
100065714	JACKSONVILLE	FL		07/28/2021		88,832		(109)			(109)		320	320			
100065715	MODESTO	CA		07/28/2021		157,869		(183)			(183)		574	574			
100065716	CITRUS HEIGHTS	CA		07/28/2021		252,506		(258)			(258)		1,383	1,383			
100065717	WEST MILTON	OH		07/28/2021		207,638		(161)			(161)		852	852			
100065720	CINCINNATI	OH		07/28/2021		232,941		(206)			(206)		854	854			
100065722	LONGWOOD	FL		07/28/2021		298,408		(189)			(189)		1,273	1,273			
100065723	ANAHEIM	CA		07/28/2021		653,658		(162)			(162)		2,824	2,824			
100065724	NEWARK	NJ		07/28/2021		309,293		(155)			(155)		1,332	1,332			
100065725	PORTLAND	OR		07/28/2021				(112)			(112)		1,434	1,434			
100065729	PORTLAND	OR		07/28/2021		221,052		(144)			(144)		1,033	1,033			
100065731	NEW ORLEANS	LA		07/28/2021		189,847		(65)			(65)		2,716	2,716			
100065733	NEWARK	NJ		07/28/2021		261,861		(169)			(169)		993	993			
100065734	WASHINGTON	DC		07/28/2021		707,331		386			386		3,670	3,670			
100065735	MURFREESBORO	TN		07/28/2021				(62)			(62)		940	940			
100065738	IRVINE	CA		07/28/2021		293,534		(270)			(270)		2,682	2,682			
100065739	CHARLESTON	SC		07/28/2021		675,482		(338)			(338)		2,899	2,899			
100065741	DENVER	CO		07/28/2021				(41)			(41)		730	730			
100065742	ALBUQUERQUE	NM		07/28/2021		245,015		(61)			(61)		1,181	1,181			
100065743	SAN DIEGO	CA		07/28/2021		451,692		(376)			(376)		1,962	1,962			
100065746	FULLERTON	CA		07/28/2021		339,213		(303)			(303)		1,367	1,367			
100065747	ANAHEIM	CA		07/28/2021		470,195		(91)			(91)		2,337	2,337			
100065753	FRANKLINTON	NC		07/28/2021		215,956		(156)			(156)		893	893			
100065754	MEMPHIS	TN		07/28/2021		42,001		(68)			(68)		298	298			
100065755	SELBYVILLE	DE		07/28/2021		302,923		(191)			(191)		1,286	1,286			
100065756	SAN FRANCISCO	CA		07/28/2021		630,269		(114)			(114)		3,740	3,740			
100065757	WILKES BARRE	PA		07/28/2021		67,654		(67)			(67)		247	247			
100065760	KISSIMMEE	FL		07/28/2021		368,855		(149)			(149)		1,634	1,634			
100065761	KENNER	LA		07/28/2021		137,532		(324)			(324)		2,045	2,045			
100065762	ANN ARBOR	MI		07/28/2021		322,140		(190)			(190)		1,495	1,495			
100065764	BEAUMONT	CA		07/28/2021		329,436		(86)			(86)		1,631	1,631			
100065765	GLENDORA	CA		07/28/2021		642,316		(180)			(180)		4,071	4,071			
100065766	REDONDO BEACH	CA		07/28/2021		349,517		(148)			(148)		1,634	1,634			
100065767	BOTHELL	WA		07/28/2021		337,396		(223)			(223)		1,535	1,535			
100065768	KAHULUI	HI		07/28/2021				(93)			(93)		1,419	1,419			
100065770	MIRAMAR	FL		07/28/2021		329,665		(204)			(204)		1,618	1,618			
100065771	LEXINGTON PARK	MD		07/28/2021		269,863		(38)			(38)		1,339	1,339			
100065772	POPLAR BLUFF	MO		07/28/2021		53,158		(981)			(981)		20,238	20,238			
100065773	CHARLESTON	SC		07/28/2021		321,829		(206)			(206)		1,403	1,403			
100065776	SAN DIEGO	CA		07/28/2021		356,845		(204)			(204)		1,493	1,493			
100065777	BELLE CHASSE	LA		07/28/2021		245,628		(153)			(153)		1,020	1,020			
100065779	ANAHEIM	CA		07/28/2021		487,578		(95)			(95)		2,425	2,425			
100065781	BRIDGEPORT	CT		07/28/2021		170,643		(220)			(220)		2,208	2,208			
100065782	OXNARD	CA		07/28/2021		259,049		(213)			(213)		1,431	1,431			
100065783	BAKERSFIELD	CA		07/28/2021		265,654		(210)			(210)		1,426	1,426			
100065784	BURBANK	CA		07/28/2021		313,301		(215)			(215)		1,269	1,269			
100065785	PEORIA	AZ		07/28/2021		202,778		(165)			(165)		750	750			
100065786	LONG POND	PA		07/28/2021		190,363		(154)			(154)		704	704			
100065788	GILBERT	AZ		07/28/2021		259,813		(252)			(252)		1,044	1,044			
100065790	BONITA SPRINGS	FL		07/28/2021		244,751		(251)			(251)		980	980			
100065792	HENDERSON	NV		07/28/2021		264,083		(202)			(202)		1,042	1,042			
100065793	SANFORD	FL		07/28/2021				(18)			(18)		323	323			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065794	FORT COLLINS	CO		07/28/2021		268,403		(241)			(241)		1,513	1,513			
100065797	KYLE	TX		07/28/2021		271,961		(209)			(209)		1,079	1,079			
100065798	ALLENTOWN	PA		07/28/2021		213,383		(97)			(97)		874	874			
100065799	LEICESTER	MA		07/28/2021		260,966		(214)			(214)		1,106	1,106			
100065802	NEW MARKET	VA		07/28/2021		231,927		(110)			(110)		1,041	1,041			
100065806	TUCSON	AZ		07/28/2021		211,105		(124)			(124)		859	859			
100065807	PACE	FL		07/28/2021		215,653		(157)			(157)		896	896			
100065808	TAVARES	FL		07/28/2021		283,800		(227)			(227)		1,169	1,169			
100065810	GEARHART	OR		07/23/2021		686,414		(607)			(607)		2,648	2,648			
100065811	SAG HARBOR	NY		07/23/2021		1,767,355		(2,286)			(2,286)		14,034	14,034			
100065813	WAYNE	NJ		07/23/2021		636,556		(590)			(590)		2,411	2,411			
100065814	MAKAWAO	HI		07/23/2021		655,112		(593)			(593)		2,618	2,618			
100065815	OAKLAND	CA		07/23/2021		943,316		(824)			(824)		4,756	4,756			
100065816	NEWPORT BEACH	CA		07/23/2021		1,365,558		(1,343)			(1,343)		6,186	6,186			
100065817	JACKSONVILLE	FL		07/23/2021		88,736		(194)			(194)		975	975			
100065818	WALDORF	MD		07/23/2021		212,133		(379)			(379)		4,028	4,028			
100065819	WEST HOLLYWOOD	CA		07/23/2021		1,236,613		(1,226)			(1,226)		5,673	5,673			
100065820	GREENBELT	MD		07/23/2021		104,081		(81)			(81)		331	331			
100065821	SAN DIMAS	CA		07/23/2021		1,033,814		(1,304)			(1,304)		10,525	10,525			
100065823	HACKENSACK	NJ		07/23/2021		313,540		(263)			(263)		1,117	1,117			
100065825	ARCADIA	CA		07/23/2021		1,663,477		(1,546)			(1,546)		6,913	6,913			
100065826	EL CAJON	CA		07/23/2021		1,182,282		(1,171)			(1,171)		5,416	5,416			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		1,908,917		(1,941)			(1,941)		10,885	10,885			
100065829	HAPPY VALLEY	OR		07/23/2021		405,476		(945)			(945)		1,178	1,178			
100065830	AGOURA HILLS	CA		07/23/2021		518,881		(504)			(504)		2,312	2,312			
100065831	MIAMI BEACH	FL		07/23/2021		981,918		(1,284)			(1,284)		11,430	11,430			
100065832	WARREN	NJ		07/23/2021		1,139,971		(994)			(994)		4,301	4,301			
100065833	ENCINO	CA		07/23/2021		1,484,453		(1,306)			(1,306)		6,287	6,287			
100065834	RICHMOND	TX		07/23/2021		216,429		(167)			(167)		499	499			
100065835	RANCHO MIRAGE	CA		07/23/2021		583,245		(544)			(544)		2,434	2,434			
100065836	PARKLAND	FL		07/23/2021		1,114,702		(17,810)			(17,810)		333,316	333,316			
100065837	CHATSWORTH	CA		07/23/2021		1,193,971		(982)			(982)		4,118	4,118			
100065838	NEWPORT BEACH	CA		07/23/2021		934,296		(877)			(877)		3,953	3,953			
100065839	SANTA ROSA	CA		07/23/2021		477,438		(427)			(427)		1,386	1,386			
100065840	LA CANADA FLINTRIDGE	CA		07/23/2021		2,024,114		(1,954)			(1,954)		8,826	8,826			
100065841	RICHMOND	TX		07/23/2021		893,207		(1,001)			(1,001)		9,349	9,349			
100065842	OLYMPIC VALLEY	CA		07/23/2021		338,191		(274)			(274)		1,138	1,138			
100065843	EASTON	PA		07/23/2021		346,995		(289)			(289)		1,239	1,239			
100065844	SAN ANTONIO	TX		07/23/2021		309,521		(258)			(258)		1,092	1,092			
100065845	OCALA	FL		07/23/2021		309,493		(262)			(262)		1,117	1,117			
100065846	BOCA RATON	FL		07/23/2021		634,672		(573)			(573)		2,525	2,525			
100065847	WEST LONG BRANCH	NJ		07/23/2021		466,000		(403)			(403)		1,735	1,735			
100065848	KINNELON	NJ		07/23/2021		1,830,848		(1,565)			(1,565)		6,701	6,701			
100065849	PHOENIX	AZ		07/23/2021		623,278		(602)			(602)		2,899	2,899			
100065851	LOS ANGELES	CA		07/27/2021		269,328		19			19		1,371	1,371			
100065854	LAHAINA	HI		07/27/2021		329,788		(222)			(222)		1,317	1,317			
100065855	WOODLAND HILLS	CA		07/27/2021		1,708,293		(578)			(578)		7,511	7,511			
100065856	MIAMI	FL		07/27/2021		223,467		(107)			(107)		867	867			
100065858	LITTLE ELM	TX		07/27/2021		317,286		(70)			(70)		1,208	1,208			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		1,478,116		(3,783)			(3,783)		15,409	15,409			
100065860	ENCINO	CA		07/27/2021		783,921		(145)			(145)		500	500			
100065861	LOS ANGELES	CA		07/27/2021		1,342,340		(575)			(575)		5,625	5,625			
100065862	MENLO PARK	CA		07/27/2021		1,947,242		(295)			(295)		1,500	1,500			
100065863	WEST HOLLYWOOD	CA		07/27/2021		1,124,673		362			362		5,663	5,663			
100065864	MIAMI	FL		07/27/2021		272,067		(175)			(175)		1,017	1,017			
100065868	GREATER LONDON	GBR		07/30/2021		334,597							42	42	(361)		(361)
100065876	Amsterdam	NLD		07/30/2021		17,577							355	355	(47)		(47)
100065882	Amsterdam	NLD		07/30/2021		107,764							849	849	(126)		(126)
100065888	Amsterdam	NLD		07/30/2021		10,986							222	222	(29)		(29)
100065900	Amsterdam	NLD		07/30/2021		8,349							169	169	(22)		(22)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065903	Amsterdam	NLD		07/30/2021		7,084							115	115	(16)		(16)
100065906	Amsterdam	NLD		07/30/2021		14,611							238	238	(32)		(32)
100065918	Amsterdam	NLD		07/30/2021		19,511							394	394	(52)		(52)
100065924	Amsterdam	NLD		07/30/2021		44,257							730	730	(98)		(98)
100065930	Amsterdam	NLD		07/30/2021		44,729							721	721	(98)		(98)
100065933	Amsterdam	NLD		07/30/2021		14,721							298	298	(39)		(39)
100065939	Amsterdam	NLD		07/30/2021		64,707							1,316	1,316	(158)		(158)
100065942	Amsterdam	NLD		07/30/2021		15,497							251	251	(34)		(34)
100065960	Amsterdam	NLD		07/30/2021		16,818							277	277	(37)		(37)
100065965	LEXINGTON PARK	MD		08/02/2021		195,845		(99)			(99)		1,504	1,504			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		467,719		(87)			(87)		11,875	11,875			
100065970	WILLINGBORO	NJ		08/02/2021		132,612		47			47		(4,493)	(4,493)			
100065971	WETUMPKA	AL		08/02/2021		87,411		(67)			(67)		879	879			
100065974	GREEN BAY	WI		08/02/2021		63,928		(26)			(26)		1,125	1,125			
100065989	MACEDONIA	OH		08/02/2021		140,786		8			8		23,797	23,797			
100065990	FORT WORTH	TX		08/02/2021		166,326		(45)			(45)		2,290	2,290			
100065993	SEDALIA	MO		08/02/2021		97,008		(50)			(50)		3,221	3,221			
100065999	SAINT LEONARD	MD		08/02/2021		227,824		(46)			(46)		1,201	1,201			
100066001	HEBRON	IN		08/02/2021		146,055		(1)			(1)		1,375	1,375			
100066003	PORT SAINT LUCIE	FL		08/02/2021		73,865		(29)			(29)		(189)	(189)			
100066010	BROOKLYN	CT		08/02/2021		216,395		(241)			(241)		18,367	18,367			
100066014	ANZA	CA		08/02/2021		221,275		(11)			(11)		964	964			
100066017	EAST MEADOW	NY		08/02/2021		262,638		(16)			(16)		2,043	2,043			
100066024	BAY SHORE	NY		08/02/2021		112,401		(33)			(33)		3,536	3,536			
100066026	CARLYLE	IL		08/02/2021		93,535		(19)			(19)		3,117	3,117			
100066027	CENTENNIAL	CO		08/02/2021		219,701		(121)			(121)		2,401	2,401			
100066031	SPENCER	MA		08/02/2021		84,379		(29)			(29)		1,827	1,827			
100066038	ROSELLE	NJ		08/02/2021		102,693		(210)			(210)		2,038	2,038			
100066045	QUINCY	PA		08/02/2021		100,532		(3)			(3)		1,267	1,267			
100066047	HOUSTON	TX		08/02/2021		233,212		(81)			(81)		5,615	5,615			
100066052	SEAGOVILLE	TX		08/02/2021		113,380		(60)			(60)		1,164	1,164			
100066058	RUTHER GLEN	VA		08/02/2021		115,718		(83)			(83)		7,685	7,685			
100066065	RACINE	WI		08/02/2021		75,759		(17)			(17)		245	245			
100066068	OGDENSBURG	WI		08/02/2021		136,306		(46)			(46)		778	778			
100066073	WINDSOR	CT		08/02/2021		174,965		(15)			(15)		2,408	2,408			
100066074	MIDDLETOWN	DE		08/02/2021		104,512		(24)			(24)		1,133	1,133			
100066075	BROKEN ARROW	OK		08/02/2021		96,526		(26)			(26)		4,989	4,989			
100066077	ARLINGTON	TX		08/02/2021		112,727							636	636			
100066087	JACKSONVILLE	FL		08/02/2021		169,250		(53)			(53)		1,062	1,062			
100066089	BORDENTOWN	NJ		08/02/2021		196,293							1,231	1,231			
100066090	BROCKTON	MA		08/02/2021		135,289		(17)			(17)		2,559	2,559			
100066095	PLANTATION	FL		08/02/2021		321,832		(9)			(9)		2,561	2,561			
100066098	HUBERT	NC		08/02/2021		112,602		(8)			(8)		247	247			
100066099	WICHITA	KS		08/02/2021		63,740		(12)			(12)		1,659	1,659			
100066106	ORLANDO	FL		08/02/2021		100,179		47			47		(4,671)	(4,671)			
100066107	MYSTIC	CT		08/02/2021		174,566		(55)			(55)		5,390	5,390			
100066110	CRYSTAL LAKE	IL		08/02/2021		125,202		(8)			(8)		503	503			
100066115	BEMENT	IL		08/02/2021		123,141		120			120		(11,770)	(11,770)			
100066119	MORRISTOWN	NJ		08/02/2021		483,418		8			8		3,153	3,153			
100066132	SIOUX FALLS	SD		08/02/2021		125,825		(10)			(10)		879	879			
100066136	ELK GROVE	CA		08/02/2021		286,869		(11)			(11)		8,464	8,464			
100066137	SAINT LOUIS	MO		08/02/2021		81,943		(94)			(94)		244	244			
100066138	BEREA	OH		08/02/2021		99,675		105			105		(13,553)	(13,553)			
100066142	REYNOLDSBURG	OH		08/02/2021		159,374		(3)			(3)		1,138	1,138			
100066143	NEWARK	OH		08/02/2021		100,116		(27)			(27)		1,618	1,618			
100066152	GRAND TERRACE	CA		08/02/2021		383,855		(78)			(78)		(13,279)	(13,279)			
100066159	PISCATAWAY	NJ		08/02/2021		305,916		(12)			(12)		1,710	1,710			
100066161	TOLLAND	CT		08/02/2021		147,930		(14)			(14)		413	413			
100066166	DENVER	CO		08/02/2021		251,314		(60)			(60)		1,002	1,002			
100066171	BANDERA	TX		08/02/2021		197,019		38			38		(4,183)	(4,183)			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066177	GRANDVIEW	MO		08/02/2021		127,616		(45)			(45)		591	591			
100066178	BEDFORD	OH		08/02/2021		94,020		(5)			(5)		387	387			
100066180	BUENA VISTA	VA		08/02/2021		74,949		(33)			(33)		294	294			
100066183	HOUSTON	TX		08/02/2021		138,233		(42)			(42)		4,135	4,135			
100066185	THEODORE	AL		08/02/2021		141,252		(10)			(10)		1,481	1,481			
100066187	WAUCHULA	FL		08/02/2021		165,343		(134)			(134)		8,786	8,786			
100066190	LA VERNIA	TX		08/02/2021		283,075		(113)			(113)		1,750	1,750			
100066191	ZACHARY	LA		08/02/2021		94,037		(13)			(13)		2,099	2,099			
100066203	ELKRIDGE	MD		08/02/2021		315,327							2,116	2,116			
100066212	PALATINE	IL		08/02/2021		293,640		1			1		1,967	1,967			
100066218	TOPEKA	KS		08/02/2021		90,502		8			8		2,674	2,674			
100066224	CONCORD	NC		08/02/2021		170,979		(33)			(33)		4,967	4,967			
100066236	PHILADELPHIA	PA		08/02/2021		118,593		(5)			(5)		375	375			
100066239	LEVITOWN	NY		08/02/2021		285,065		(29)			(29)		5,543	5,543			
100066242	STOCKHOLM	NJ		08/02/2021		170,375		(54)			(54)		3,607	3,607			
100066254	MAKAWAO	HI		08/02/2021		369,829		(2)			(2)		966	966			
100066255	BELLEVILLE	NJ		08/02/2021		214,583		(3)			(3)		321	321			
100066257	TRENTON	NJ		08/02/2021		137,632		(23)			(23)		883	883			
100066264	HAINES CITY	FL		08/02/2021		194,694		(284)			(284)		22,993	22,993			
100066269	KISSIMMEE	FL		08/02/2021		160,037		(65)			(65)		1,649	1,649			
100066270	OCALA	FL		08/02/2021		92,709		(22)			(22)		2,089	2,089			
100066271	MARGATE	FL		08/02/2021		274,622		(13)			(13)		459	459			
100066272	ELK GROVE	CA		08/02/2021		567,532		107			107		3,121	3,121			
100066278	LAKE ARIEL	PA		08/02/2021		94,187		(7)			(7)		640	640			
100066283	CORDOVA	TN		08/02/2021		129,721		(16)			(16)		1,229	1,229			
100066287	E WAREHAM	MA		08/02/2021		203,750		4			4		(13,330)	(13,330)			
100066289	JACKSONVILLE	FL		08/02/2021		196,900		25			25		(4,402)	(4,402)			
100066292	ROCHESTER	IN		08/02/2021		53,138		(18)			(18)		98	98			
100066300	BLACKWOOD	NJ		08/02/2021		136,703		(119)			(119)		(792)	(792)			
100066309	APACHE JUNCTION	AZ		08/02/2021		236,724		10			10		1,239	1,239			
100066310	COLORADO SPRINGS	CO		08/02/2021		215,986		6			6		1,128	1,128			
100066311	WOODBURY	NJ		08/02/2021		97,897		1			1		2,794	2,794			
100066313	INDIANAPOLIS	IN		08/02/2021		81,262		51			51		(5,461)	(5,461)			
100066317	BOWIE	MD		08/02/2021		346,519		12			12		1,879	1,879			
100066318	DE KALB	TX		08/02/2021		63,161		(34)			(34)		704	704			
100066320	RIVER FALLS	WI		08/02/2021		203,881		10			10		3,414	3,414			
100066330	DAVENPORT	IA		08/02/2021		73,314		(25)			(25)		447	447			
100066332	STATEN ISLAND	NY		08/02/2021		395,935		(234)			(234)		14,192	14,192			
100066336	MISSION	TX		08/02/2021		84,192		(29)			(29)		668	668			
100066341	NORTHVALE	NJ		08/02/2021		320,755		(18)			(18)		10,680	10,680			
100066344	PEARLAND	TX		08/02/2021		223,976		(38)			(38)		1,769	1,769			
100066352	PARSONS	KS		08/02/2021		103,254		(79)			(79)		2,904	2,904			
100066353	COUNCIL BLUFFS	IA		08/02/2021		57,364		61			61		(4,714)	(4,714)			
100066365	HANOVER TWP	PA		08/02/2021		96,132		(28)			(28)		649	649			
100066369	LEHIGH ACRES	FL		08/02/2021		122,694		(81)			(81)		620	620			
100066374	EUGENE	OR		08/02/2021		146,433		(15)			(15)		(5,342)	(5,342)			
100066382	BALTIMORE	MD		08/02/2021		137,099		(61)			(61)		871	871			
100066383	JACKSON	NJ		08/02/2021		343,696		(12)			(12)		1,552	1,552			
100066385	SPRINGVILLE	UT		08/02/2021		232,414		(92)			(92)		1,503	1,503			
100066386	CUYAHOGA FALLS	OH		08/02/2021		76,035		(11)			(11)		122	122			
100066400	CROWLEY	TX		08/02/2021		77,073		(41)			(41)		470	470			
100066404	FAYETTEVILLE	NY		08/02/2021		124,986		(19)			(19)		261	261			
100066406	SAINT ROBERT	MO		08/02/2021		197,742		(10)			(10)		305	305			
100066412	NEW IBERIA	LA		08/02/2021		88,843		(12)			(12)		456	456			
100066418	ROCKLEDGE	FL		08/02/2021		107,228		(31)			(31)		609	609			
100066421	SYLACAUGA	AL		08/02/2021		62,542		(4)			(4)		354	354			
100066429	COLUMBIA	KY		08/02/2021		116,930		(1)			(1)		258	258			
100066436	SPRINGFIELD	MA		08/02/2021		103,189		56			56		554	554			
100066448	CLARKSBURG	MD		08/02/2021		157,048		(59)			(59)		1,592	1,592			
100066452	NEW ULM	MN		08/02/2021		149,509		(49)			(49)		309	309			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066455	EAST HARTFORD	CT		08/02/2021		138,613		105			105		(10,012)	(10,012)			
100066457	HAMPTON	VA		08/02/2021		75,166		(34)			(34)		460	460			
100066459	GREENVILLE	SC		08/02/2021		150,468		(16)			(16)		292	292			
100066467	O FALLON	MO		08/02/2021		126,466		(12)			(12)		2,181	2,181			
100066471	PEORIA	IL		08/02/2021		80,904		(23)			(23)		1,757	1,757			
100066472	SAINT CHARLES	MO		08/02/2021		145,694		(42)			(42)		2,621	2,621			
100066475	YAKIMA	WA		08/02/2021		253,819		(58)			(58)		2,233	2,233			
100066483	BALTIMORE	MD		08/02/2021		141,219		(10)			(10)		453	453			
100066485	VINE GROVE	KY		08/02/2021		132,345		(1)			(1)		1,129	1,129			
100066488	CAPE CORAL	FL		08/02/2021		150,276		(56)			(56)		795	795			
100066490	HIDDEN VALLEY LAKE	CA		08/02/2021		254,601		(70)			(70)		1,961	1,961			
100066491	FREDERICK	MD		08/02/2021		207,652		175			175		837	837			
100066493	KINGSPORT	TN		08/02/2021		70,088		(10)			(10)		151	151			
100066497	BATH	ME		08/02/2021		123,631		(6)			(6)		829	829			
100066498	LITTLE ELM	TX		08/02/2021		192,133		(6)			(6)		777	777			
100066500	GRIMES	IA		08/02/2021		84,960		(8)			(8)		1,807	1,807			
100066503	LOUISVILLE	KY		08/02/2021		162,862		(11)			(11)		3,004	3,004			
100066506	YORKVILLE	IL		08/02/2021		207,349		17			17		5,551	5,551			
100066509	GODFREY	IL		08/02/2021		77,461		(11)			(11)		320	320			
100066512	PERRYVILLE	KY		08/02/2021		159,687		(51)			(51)		935	935			
100066517	TUSCALOOSA	AL		08/02/2021		67,763		(11)			(11)		877	877			
100066518	SUNRISE	FL		08/02/2021		240,566		(40)			(40)		2,167	2,167			
100066519	RIVERVIEW	FL		08/02/2021		178,706		(47)			(47)		1,064	1,064			
100066521	NEW KENSINGTON	PA		08/02/2021		207,808		(3)			(3)		1,327	1,327			
100066526	KAPOLEI	HI		08/02/2021		453,120		(13)			(13)		2,687	2,687			
100066527	BORDENTOWN	NJ		08/02/2021		103,334		(1)			(1)		825	825			
100066533	INGLEWOOD	CA		08/02/2021		248,773		(351)			(351)		31,561	31,561			
100066537	BATON ROUGE	LA		08/02/2021		150,388		(51)			(51)		3,833	3,833			
100066553	CRYSTAL CITY	MO		08/02/2021		135,970		(8)			(8)		674	674			
100066556	KEANSBURG	NJ		08/02/2021		186,477		8			8		2,567	2,567			
100066561	BALTIMORE	MD		08/02/2021		195,720		(9)			(9)		613	613			
100066562	YORK	PA		08/02/2021		86,398		(31)			(31)		497	497			
100066567	CROOKSVILLE	OH		08/02/2021		114,666		(35)			(35)		665	665			
100066568	VICTORIA	TX		08/02/2021		135,125		(53)			(53)		974	974			
100066572	WARR ACRES	OK		08/02/2021		104,262		(22)			(22)		349	349			
100066585	MAPLE HEIGHTS	OH		08/02/2021		62,041		(13)			(13)		768	768			
100066586	PESHTIGO	WI		08/02/2021		65,180		(14)			(14)		1,571	1,571			
100066587	WARREN	MI		08/02/2021		92,792		(136)			(136)		513	513			
100066588	MARCO ISLAND	FL		08/02/2021		335,729		(101)			(101)		1,709	1,709			
100066595	ANNAPOLIS	MD		08/02/2021		311,981		5			5		1,264	1,264			
100066597	WHITE PLAINS	MD		08/02/2021		286,992		(59)			(59)		2,033	2,033			
100066607	BOLINGBROOK	IL		08/02/2021		198,483		(66)			(66)		1,113	1,113			
100066608	LINDEN	NJ		08/02/2021		128,225		1			1		10,642	10,642			
100066609	PHILADELPHIA	PA		08/02/2021		101,681		(2)			(2)		170	170			
100066611	BRAIDWOOD	IL		08/02/2021		152,532		1			1		1,623	1,623			
100066617	MORRISTOWN	TN		08/02/2021		127,591		(66)			(66)		2,758	2,758			
100066624	JARRELL	TX		08/02/2021		150,745		(45)			(45)		2,567	2,567			
100066626	ALPENA	MI		08/02/2021		178,094		(39)			(39)		4,204	4,204			
100066632	HAVELOCK	NC		08/02/2021		107,764		(6)			(6)		171	171			
100066639	CORTEZ	CO		08/02/2021		183,820		(21)			(21)		639	639			
100066664	JONESBORO	GA		08/02/2021		145,460		(54)			(54)		722	722			
100066668	GREECE	NY		08/02/2021		113,272		(7)			(7)		618	618			
100066673	WICHITA	KS		08/02/2021		124,729		(34)			(34)		2,244	2,244			
100066675	WATERMAN	IL		08/02/2021		150,791		13			13		(6,644)	(6,644)			
100066682	KNOXVILLE	TN		08/02/2021		243,321		(109)			(109)		1,642	1,642			
100066686	CINCINNATI	OH		08/02/2021		124,437		7			7		2,497	2,497			
100066691	DERBY	KS		08/02/2021		180,515		104			104		(10,918)	(10,918)			
100066694	VINELAND	NJ		08/02/2021		113,446		(40)			(40)		336	336			
100066695	SARASOTA	FL		08/02/2021		163,385		(18)			(18)		501	501			
100066699	LAKELAND	FL		08/02/2021		146,036		(1)			(1)		485	485			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066700	MOUNTAIN TOP	PA		08/02/2021		123,780		71			71		638	638			
100066701	COLLINSVILLE	AL		08/02/2021		80,442		(42)			(42)		359	359			
100066717	JACKSON	NJ		08/02/2021		431,204		(583)			(583)		63,638	63,638			
100066721	STUYVESANT	NY		08/02/2021		166,552		(9)			(9)		827	827			
100066722	BEVERLY	NJ		08/02/2021		109,434		(17)			(17)		1,048	1,048			
100066724	KIMBERLY	AL		08/02/2021		175,552		(24)			(24)		4,107	4,107			
100066726	STOWE	VT		08/02/2021		192,913		(47)			(47)		2,072	2,072			
100066730	MARGATE	FL		08/02/2021		159,205		141			141		587	587			
100066744	CLIMAX	MI		08/02/2021		150,970		(37)			(37)		837	837			
100066745	SPRING	TX		08/02/2021		197,152		(256)			(256)		256	256			
100066748	MIDDLETOWN	PA		08/02/2021		137,639		34			34		780	780			
100066761	HENRIETTA	NY		08/02/2021		197,937		(97)			(97)		819	819			
100066766	MOUNT LAUREL	NJ		08/02/2021		154,034		(162)			(162)		12,159	12,159			
100066767	NEW PHILADELPHIA	OH		08/02/2021		149,043		(7)			(7)		768	768			
100066768	NORFOLK	VA		08/02/2021		225,456		1			1		692	692			
100066771	POWELL	OH		08/02/2021		136,482		(40)			(40)		680	680			
100066776	ROCKVILLE	MD		08/02/2021		469,120		(18)			(18)		3,473	3,473			
100066782	SAGINAW	TX		08/02/2021		253,975		(25)			(25)		901	901			
100066786	CHERRY HILL	NJ		08/02/2021		238,533		(2)			(2)		1,844	1,844			
100066787	HUNTINGTON	NY		08/02/2021		447,204		22			22		1,483	1,483			
100066788	LUSBY	MD		08/02/2021		243,370		4			4		1,310	1,310			
100066791	BALDWIN	MI		08/02/2021		148,411		88			88		(6,964)	(6,964)			
100066797	LOUISVILLE	KY		08/02/2021		179,572		(32)			(32)		(1,010)	(1,010)			
100066798	WICHITA	KS		08/02/2021		157,213							27,041	27,041			
100066801	FORT MYERS	FL		08/02/2021		236,690		(12)			(12)		5,218	5,218			
100066805	PHILADELPHIA	PA		08/02/2021		142,825		(5)			(5)		769	769			
100066808	LAWNSIDE	NJ		08/02/2021		146,638		4			4		3,373	3,373			
100066813	AMHERST	VA		08/02/2021		109,559		(8)			(8)		332	332			
100066815	AMHERST	NY		08/02/2021		291,043		23			23		1,564	1,564			
100066816	ABERDEEN	MD		08/02/2021		268,766		(40)			(40)		1,121	1,121			
100066817	RUSKIN	FL		08/02/2021		200,496		19			19		1,089	1,089			
100066818	NORTH HAVEN	CT		08/02/2021		131,482		1			1		674	674			
100066819	FORT MYERS	FL		08/02/2021		306,404		(45)			(45)		967	967			
100066820	ABINGDON	MD		08/02/2021		179,151		(81)			(81)		750	750			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		227,917		(4)			(4)		1,133	1,133			
100066827	CUMBERLAND	MD		08/02/2021		92,669		1			1		491	491			
100066831	PLANTATION	FL		08/02/2021		339,158		54			54		10,422	10,422			
100066832	HARDYSTON	NJ		08/02/2021		188,745		(10)			(10)		4,174	4,174			
100066833	MOUNT WASHINGTON	KY		08/02/2021		141,932		(12)			(12)		1,082	1,082			
100066834	OPELIKA	AL		08/02/2021		119,857		230			230		17,091	17,091			
100066835	FLORIDA CITY	FL		08/02/2021		160,346		6			6		1,199	1,199			
100066836	ABINGDON	MD		08/02/2021		375,248		1			1		1,971	1,971			
100066839	BRENTWOOD	NY		08/02/2021		258,494		5			5		1,333	1,333			
100066840	PENSACOLA	FL		08/02/2021		141,698		(8)			(8)		3,117	3,117			
100066845	MEDFORD	NY		08/02/2021		305,503		10			10		6,143	6,143			
100066846	TURNERSVILLE	NJ		08/02/2021		221,772		(4)			(4)		4,080	4,080			
100066850	MINNEOLA	FL		08/02/2021		321,730		(146)			(146)		984	984			
100066854	NORTH ADAMS	MA		08/02/2021		126,950		(3)			(3)		630	630			
100066855	MIDDLEPOINT	NY		08/02/2021		81,634		6			6		426	426			
100066860	CICERO	IL		08/02/2021		80,242		(1)			(1)		370	370			
100066861	MARION	IN		08/02/2021		95,382		(5)			(5)		966	966			
100066865	SAN ANTONIO	TX		08/02/2021		170,571		(7)			(7)		4,205	4,205			
100066867	KINGWOOD	TX		08/02/2021		217,496		(10)			(10)		1,359	1,359			
100066868	HURST	TX		08/02/2021		200,601		8			8		5,038	5,038			
100066869	HOUSTON	TX		08/02/2021		193,071		(173)			(173)		34,497	34,497			
100066873	ROSHARON	TX		08/02/2021		213,705		14			14		744	744			
100066874	RURAL HALL	NC		08/02/2021		211,468		(1)			(1)		1,196	1,196			
100066876	NEW RICHMOND	WI		08/02/2021		332,606							1,732	1,732			
100066877	LEXINGTON	SC		08/02/2021		192,988		2			2		4,067	4,067			
100066879	SHELTON	WA		08/02/2021		236,731		12			12		883	883			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066882	WASHINGTON	DC		08/02/2021		313,656		(26)			(26)		1,612	1,612			
100066889	NEW PORT RICHEY	FL		08/02/2021		235,847		(2)			(2)		1,535	1,535			
100066890	STERLING	VA		08/02/2021		673,518		19			19		16,354	16,354			
100066894	GOODYEAR	AZ		08/02/2021		305,295		12			12		1,636	1,636			
100066898	MILFORD	MA		08/02/2021		336,826		1			1		8,024	8,024			
100066902	SAINT PAUL	MN		08/02/2021		220,615		120			120		55,311	55,311			
100066905	BROOKSVILLE	FL		08/02/2021		243,844		16			16		8,014	8,014			
100066910	STATESBORO	GA		08/02/2021		201,870		(8)			(8)		42,156	42,156			
100066911	ZEPHYRHILLS	FL		08/02/2021		233,719		30			30		2,576	2,576			
100066918	MAYS LANDING	NJ		08/02/2021		132,650		9			9		2,911	2,911			
100066922	FLORISSANT	MO		08/02/2021		105,323		1			1		528	528			
100066930	RAHWAY	NJ		08/02/2021		249,178							1,348	1,348			
100066937	LAKE ELSINORE	CA		08/02/2021		394,557		(2)			(2)		2,117	2,117			
100066941	FORT WORTH	TX		08/02/2021		257,042							6,466	6,466			
100066944	SAN BERNARDINO	CA		08/02/2021		346,745		138			138		68,607	68,607			
100066954	YOUNGSTOWN	OH		08/02/2021		188,594		127			127		1,424	1,424			
100066955	JONESBORO	AR		08/02/2021		51,207		144			144		5,000	5,000			
100066958	ALBANY	GA		08/02/2021		56,592		37			37		2,673	2,673			
100066965	SUMTER	SC		08/02/2021		118,713		113			113		760	760			
100066975	SAUGUS	MA		08/02/2021		315,571		558			558		2,526	2,526			
100066981	SYLVESTER	GA		08/02/2021		100,604		51			51		666	666			
100066982	BALTIMORE	MD		08/02/2021		214,817		481			481		1,687	1,687			
100066983	MIRAMAR	FL		08/02/2021		107,058		68			68		734	734			
100066985	CORPUS CHRISTI	TX		08/02/2021		122,080		108			108		988	988			
100066986	ROME	NY		08/02/2021		88,884		145			145		826	826			
100066987	ROCKDALE	TX		08/02/2021		81,372		6			6		3,278	3,278			
100066988	OSCEOLA	IN		08/02/2021		111,562		407			407		526	526			
100066992	KATY	TX		08/02/2021		81,996		62			62		637	637			
100066999	SIMPSONVILLE	SC		08/02/2021		120,241		19			19		584	584			
100067000	HARLINGEN	TX		08/02/2021		123,687		(131)			(131)		(18,092)	(18,092)			
100067002	CLINTON	WI		08/02/2021		164,073		108			108		673	673			
100067004	CLAYTON	DE		08/02/2021		211,483		347			347		10,759	10,759			
100067007	CINCINNATI	OH		08/02/2021		94,970		150			150		462	462			
100067014	MIAMI GARDENS	FL		08/02/2021		212,514		336			336		1,197	1,197			
100067015	GRAND JUNCTION	CO		08/02/2021		184,507		124			124		796	796			
100067023	CARLTON	PA		08/02/2021		50,867		112			112		271	271			
100067024	GLENS FALLS	NY		08/02/2021		117,393		26			26		647	647			
100067027	LOUISVILLE	KY		08/02/2021		78,160		31			31		539	539			
100067029	CHALFONT	PA		08/02/2021		246,146		512			512		1,222	1,222			
100067030	ALVARADO	TX		08/02/2021		61,149		17			17		2,095	2,095			
100067035	FORT WORTH	TX		08/02/2021		138,113		2			2		2,027	2,027			
100067039	MEMPHIS	TN		08/02/2021		83,066		30			30		459	459			
100067040	ELIZABETH	PA		08/02/2021		84,157		46			46		1,622	1,622			
100067045	BELLMAWR	NJ		08/02/2021		129,407		111			111		1,110	1,110			
100067047	IMPERIAL	PA		08/02/2021		159,318		19			19		661	661			
100067053	BUTLER	PA		08/02/2021		89,633		75			75		573	573			
100067056	BEAUMONT	TX		08/02/2021		105,843		(649)			(649)		(28,916)	(28,916)			
100067057	CHEEKTOWAGA	NY		08/02/2021		92,664		150			150		762	762			
100067060	NEW PORT RICHEY	FL		08/02/2021		72,065		42			42		602	602			
100067061	MERIDEN	CT		08/02/2021		87,392		(226)			(226)		524	524			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		192,423		(883)			(883)		(31,642)	(31,642)			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		158,938		145			145		1,923	1,923			
100067075	SAN ANTONIO	TX		08/02/2021		132,367		55			55		900	900			
100067076	RIALTO	CA		08/02/2021		261,253		371			371		1,523	1,523			
100067081	GARDEN VALLEY	CA		08/02/2021		177,475		53			53		1,182	1,182			
100067087	YACOLT	WA		08/02/2021		233,476		521			521		32,782	32,782			
100067093	OLIVER SPRINGS	TN		08/02/2021		70,798		24			24		2,399	2,399			
100067094	WEST BOYLSTON	MA		08/02/2021		239,370		224			224		1,141	1,141			
100067101	LAKEBAY	WA		08/02/2021		139,621		100			100		738	738			
100067102	LAMPETER	PA		08/02/2021		225,838		756			756		1,971	1,971			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067104	WASHINGTON	DC		08/02/2021		363,797		1,600			1,600		57,124	57,124			
100067106	JOLIET	IL		08/02/2021		220,463		538			538		15,119	15,119			
100067108	AURORA	CO		08/02/2021		228,041		196			196		1,536	1,536			
100067109	LANSDALE	PA		08/02/2021		239,298		(605)			(605)		1,421	1,421			
100067110	MOUNTAIN VIEW	HI		08/02/2021		133,521		324			324		1,042	1,042			
100067111	WOLFFORTH	TX		08/02/2021		198,949		268			268		8,974	8,974			
100067114	FRIDAY HARBOR	WA		08/02/2021		124,049		115			115		910	910			
100067116	KAPOLEI	HI		08/02/2021		193,193		(242)			(242)		(10,760)	(10,760)			
100067120	MILFORD	PA		08/02/2021		213,572		198			198		1,558	1,558			
100067122	KISSIMMEE	FL		08/02/2021		78,424		58			58		530	530			
100067123	VANCOUVER	WA		08/02/2021		103,059		187			187		840	840			
100067126	HIGH POINT	NC		08/02/2021		73,692		(31)			(31)		419	419			
100067128	WASHINGTON	DC		08/02/2021		495,873		113			113		968	968			
100067129	FREEBURG	IL		08/02/2021		158,288		(501)			(501)		315	315			
100067134	WHITEWATER	WI		08/02/2021		221,880		31			31		1,072	1,072			
100067135	MENIFEE	CA		08/02/2021		163,574		(182)			(182)		(253)	(253)			
100067137	HARTFORD	CT		08/02/2021		151,924		392			392		938	938			
100067142	KENT	WA		08/02/2021		270,450		206			206		2,516	2,516			
100067144	STOCKTON	CA		08/02/2021		158,143		165			165		778	778			
100067145	OCEANSIDE	CA		08/02/2021		197,509		107			107		3,135	3,135			
100067147	NORTH MIAMI	FL		08/02/2021		149,633		113			113		1,320	1,320			
100067148	DESOTO	TX		08/02/2021		200,199		6			6		516	516			
100067150	TAYLORSVILLE	UT		08/02/2021		147,819		55			55		723	723			
100067152	WEST PALM BEACH	FL		08/02/2021		203,981		124			124		1,155	1,155			
100067154	DALLAS	TX		08/02/2021		145,751		81			81		1,189	1,189			
100067155	GALT	CA		08/02/2021		241,701		217			217		2,707	2,707			
100067157	ORLANDO	FL		08/02/2021		179,886		196			196		1,878	1,878			
100067158	VENICE	FL		08/02/2021		134,824		191			191		893	893			
100067160	SAGINAW	TX		08/02/2021		96,165		(388)			(388)		(23,188)	(23,188)			
100067167	TAMARAC	FL		08/02/2021		87,260		71			71		448	448			
100067168	CALIFORNIA CITY	CA		08/02/2021		74,364		36			36		808	808			
100067169	SACRAMENTO	CA		08/02/2021		209,894		138			138		1,810	1,810			
100067170	SPANAWAY	WA		08/02/2021		127,605		(403)			(403)		(18,927)	(18,927)			
100067172	LOS ANGELES	CA		08/02/2021		176,091		199			199		2,157	2,157			
100067174	PORT SAINT LUCIE	FL		08/02/2021		91,206		46			46		710	710			
100067178	PALM BAY	FL		08/02/2021		116,913		309			309		544	544			
100067183	PHILADELPHIA	PA		08/02/2021		61,935		87			87		3,707	3,707			
100067184	ORLANDO	FL		08/02/2021		109,827		99			99		886	886			
100067185	BEDFORD PARK	IL		08/02/2021		134,112		256			256		909	909			
100067188	HUNTSVILLE	AL		08/02/2021		110,522		23			23		389	389			
100067192	SAVANNAH	TN		08/02/2021		52,787		21			21		245	245			
100067194	SAN ANTONIO	TX		08/02/2021		119,280		18			18		648	648			
100067195	RIVERDALE	GA		08/02/2021		92,122		2			2		306	306			
100067199	SAN ANTONIO	TX		08/02/2021		166,881		113			113		6,455	6,455			
100067203	HUMBLE	TX		08/02/2021		144,456		82			82		750	750			
100067207	BLANCHESTER	OH		08/02/2021		57,587		24			24		304	304			
100067209	MODESTO	CA		08/02/2021		157,135		85			85		7,223	7,223			
100067214	BAYTOWN	TX		08/02/2021		94,267		4			4		1,177	1,177			
100067215	WASHINGTON	DC		08/02/2021		183,538		3,650			3,650		185,981	185,981			
100067217	FORT WASHINGTON	MD		08/02/2021		85,050		125			125		311	311			
100067223	COATESVILLE	PA		08/02/2021		179,274		114			114		657	657			
100067227	SPRINGFIELD	MA		08/02/2021		155,651		168			168		6,522	6,522			
100067228	LEHIGH ACRES	FL		08/02/2021		154,895		245			245		6,987	6,987			
100067230	ORLANDO	FL		08/02/2021		93,582		179			179		582	582			
100067231	TROY	VA		08/02/2021		178,813		(56)			(56)		(4,657)	(4,657)			
100067234	LORAIN	OH		08/02/2021		102,430		326			326		315	315			
100067238	FORT SMITH	AR		08/02/2021		67,988		41			41		348	348			
100067247	LOS BANOS	CA		08/02/2021		231,547		574			574		1,072	1,072			
100067248	ALLENTOWN	PA		08/02/2021		118,000		272			272		9,728	9,728			
100067249	RIVERVIEW	FL		08/02/2021		142,154		159			159		940	940			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067250	CLINTON	MD		08/02/2021		127,030		6			6		208	208			
100067251	ROSEDALE	MD		08/02/2021		180,463		676			676		277	277			
100067253	COLLEGE PARK	GA		08/02/2021		59,567		(153)			(153)		(8,286)	(8,286)			
100067255	NORTH VERNON	IN		08/02/2021		67,371		11			11		224	224			
100067259	LEESBURG	FL		08/02/2021		251,942		351			351		1,544	1,544			
100067260	HANOVER	PA		08/02/2021		121,920		79			79		683	683			
100067262	BAY MINETTE	AL		08/02/2021		151,559		31			31		947	947			
100067263	MONAHANS	TX		08/02/2021		76,506		36			36		537	537			
100067266	MERRITT ISLAND	FL		08/02/2021		192,222		228			228		8,325	8,325			
100067267	CLINTON	MD		08/02/2021		380,776		361			361		1,883	1,883			
100067269	EAST ALTON	IL		08/02/2021		102,335		153			153		4,276	4,276			
100067271	ORLANDO	FL		08/02/2021		212,400		876			876		605	605			
100067279	TAMARAC	FL		08/02/2021		131,013		(634)			(634)		(23,499)	(23,499)			
100067282	CRANE	TX		08/02/2021		129,977		179			179		783	783			
100067288	SPRINGFIELD	MO		08/02/2021		125,436		19			19		842	842			
100067294	GULFPORT	MS		08/02/2021		118,631		(12)			(12)		(23,713)	(23,713)			
100067300	SPRING	TX		08/02/2021		159,820		53			53		2,074	2,074			
100067301	MUSKEGO	WI		08/02/2021		97,596		29			29		387	387			
100067307	CANTONMENT	FL		08/02/2021		206,375		135			135		1,199	1,199			
100067309	ODESSA	TX		08/02/2021		189,630		395			395		11,708	11,708			
100067312	DUNDEE	FL		08/02/2021		171,329		575			575		20,562	20,562			
100067314	NORTH PORT	FL		08/02/2021		233,012		927			927		786	786			
100067318	JACKSONVILLE	FL		08/02/2021		278,674		186			186		526	526			
100067321	LUTZ	FL		08/02/2021		161,388		666			666		728	728			
100067327	IJAMSVILLE	MD		08/02/2021		283,442		(704)			(704)		(28,715)	(28,715)			
100067329	READING	PA		08/02/2021		90,130		140			140		337	337			
100067332	PEABODY	MA		08/02/2021		382,564		1,960			1,960		62,883	62,883			
100067336	MIAMI	FL		08/02/2021		206,738		(815)			(815)		(32,114)	(32,114)			
100067345	MOBILE	AL		08/02/2021		120,702		386			386		12,984	12,984			
100067348	CASTALIA	NC		08/02/2021		148,699		169			169		718	718			
100067350	CRUM LYNNE	PA		08/02/2021		98,851		44			44		344	344			
100067351	FRISCO	TX		08/02/2021		188,906		(310)			(310)		(30,323)	(30,323)			
100067353	PINE HILL	NJ		08/02/2021		112,508		268			268		1,170	1,170			
100067359	GRANDVIEW	TX		08/02/2021		130,222		4			4		169	169			
100067361	EDNA	TX		08/02/2021		75,439		(36)			(36)		(8,745)	(8,745)			
100067368	HOUSTON	TX		08/02/2021		287,569		602			602		1,411	1,411			
100067398	ORLANDO	FL		09/23/2021		241,680		(207)			(207)		2,103	2,103			
100067401	ANNA	TX		09/23/2021		206,048		(133)			(133)		1,819	1,819			
100067404	LA VERNE	CA		09/23/2021		713,678		(437)			(437)		3,142	3,142			
100067405	TAUNTON	MA		09/23/2021		302,416		(334)			(334)		3,508	3,508			
100067406	ANAHEIM	CA		09/23/2021		821,992		(338)			(338)		7,400	7,400			
100067408	WESTMINSTER	CA		09/23/2021		347,215		(308)			(308)		1,482	1,482			
100067409	CHATSWORTH	CA		09/23/2021		776,245		255			255		4,160	4,160			
100067411	SANTA MONICA	CA		09/23/2021		799,495		416			416		4,318	4,318			
100067413	LOS ANGELES	CA		09/23/2021		800,886		415			415		4,307	4,307			
100067416	SHORELINE	WA		09/23/2021		371,000		(270)			(270)		1,588	1,588			
100067417	ORLANDO	FL		09/23/2021		297,492		(233)			(233)		1,276	1,276			
100067418	DENVER	CO		09/23/2021		423,113		(275)			(275)		1,186	1,186			
100067419	LONG BEACH	CA		09/23/2021		338,147		(244)			(244)		1,501	1,501			
100067420	PATERSON	NJ		09/23/2021		243,379		(177)			(177)		1,029	1,029			
100067421	STERLING	VA		09/23/2021		301,632		(235)			(235)		1,296	1,296			
100067422	TEMECULA	CA		09/23/2021		353,518		(255)			(255)		1,570	1,570			
100067424	TEMPE	AZ		09/23/2021		408,868		(305)			(305)		2,589	2,589			
100067425	NORTH ARLINGTON	NJ		09/23/2021		270,369		(216)			(216)		1,190	1,190			
100067426	BURBANK	CA		09/23/2021		565,119		(393)			(393)		2,666	2,666			
100067427	DEERFIELD BEACH	FL		09/23/2021		255,137		(217)			(217)		1,115	1,115			
100067428	FORT MYERS	FL		09/23/2021		247,377		(186)			(186)		1,039	1,039			
100067429	LAWRENCEVILLE	GA		09/23/2021		214,255		(132)			(132)		1,048	1,048			
100067431	SAN BERNARDINO	CA		09/23/2021		252,723		(198)			(198)		1,084	1,084			
100067432	BELLFLOWER	CA		09/23/2021		282,213		(202)			(202)		1,247	1,247			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067433	UNIVERSITY PL	WA		09/23/2021		474,105		(334)			(334)		2,041	2,041			
100067434	EUREKA	CA		09/23/2021		534,989		(277)			(277)		2,567	2,567			
100067435	STOCKTON	CA		09/23/2021		215,165		(144)			(144)		991	991			
100067436	TAMPA	FL		09/23/2021		229,353		(135)			(135)		1,065	1,065			
100067437	TEMPE	AZ		09/23/2021		409,615		(321)			(321)		2,882	2,882			
100067438	PHOENIX	AZ		09/23/2021		409,235		(327)			(327)		2,866	2,866			
100067439	ASHEVILLE	NC		09/23/2021		228,046		(115)			(115)		1,091	1,091			
100067440	FERNLEY	NV		09/23/2021		255,158		(199)			(199)		1,089	1,089			
100067444	CAPE CORAL	FL		09/23/2021		192,616		(198)			(198)		764	764			
100067446	CLINTON	MA		09/23/2021		328,781		(161)			(161)		1,422	1,422			
100067447	WALNUT CREEK	CA		09/23/2021		699,412		(368)			(368)		3,256	3,256			
100067448	GARDINER	ME		09/23/2021		140,570		(180)			(180)		563	563			
100067453	FORT WORTH	TX		09/23/2021		169,881		(61)			(61)		1,116	1,116			
100067454	EPHRATA	PA		09/23/2021		183,382		(262)			(262)		1,028	1,028			
100067457	WALLINGTON	NJ		09/23/2021		359,923		(280)			(280)		1,443	1,443			
100067458	AUSTIN	TX		09/23/2021		266,253		(276)			(276)		1,061	1,061			
100067459	POCATELLO	ID		09/23/2021		165,455		(183)			(183)		667	667			
100067463	CLIFTON	NJ		09/23/2021		314,219		(280)			(280)		1,254	1,254			
100067465	ELIZABETH	NJ		09/23/2021		192,327		(253)			(253)		767	767			
100067466	SAINT CLOUD	FL		09/23/2021				(18)			(18)		316	316			
100067468	ALBUQUERQUE	NM		09/23/2021		209,369		(218)			(218)		811	811			
100067469	BERWYN	IL		09/23/2021		153,439		(197)			(197)		601	601			
100067470	PORTSMOUTH	VA		09/23/2021		218,073		(192)			(192)		875	875			
100067472	ATLANTIC CITY	NJ		09/23/2021		224,698		(198)			(198)		1,066	1,066			
100067474	BOWLING GREEN	KY		09/23/2021		112,116		(1,088)			(1,088)		13,989	13,989			
100067476	TALLAHASSEE	FL		09/23/2021		127,560		(194)			(194)		769	769			
100067477	ROCKVILLE	MD		09/23/2021				(25)			(25)		413	413			
100067480	GREENCASTLE	PA		09/23/2021		132,812		(210)			(210)		1,167	1,167			
100067481	LINTHICUM	MD		09/23/2021		220,600		(190)			(190)		1,051	1,051			
100067482	FORT MYERS	FL		09/23/2021		218,748		(213)			(213)		876	876			
100067483	CHICAGO	IL		09/23/2021		442,483		107			107		2,717	2,717			
100067485	WHITE HOUSE	TN		09/23/2021		123,251		(186)			(186)		666	666			
100067486	TERRELL HILLS	TX		09/23/2021		361,415		(282)			(282)		1,483	1,483			
100067487	WICHITA FALLS	TX		09/23/2021		73,827		(114)			(114)		292	292			
100067488	GREENSBORO	NC		09/23/2021		141,688		(165)			(165)		605	605			
100067491	PUNTA GORDA	FL		09/23/2021		225,720		(199)			(199)		901	901			
100067492	WILMINGTON	DE		09/23/2021		233,264		(206)			(206)		936	936			
100067493	COLUMBIA	SC		09/23/2021		96,809		(133)			(133)		369	369			
100067495	AMARILLO	TX		09/23/2021		214,709		(198)			(198)		836	836			
100067496	CANAAN	NH		09/23/2021		123,890		(175)			(175)		471	471			
100067497	SAINT CLOUD	FL		09/23/2021				(18)			(18)		316	316			
100067498	HOPE	ME		09/23/2021		182,921		(188)			(188)		725	725			
100067499	LAS VEGAS	NV		09/23/2021		169,369		(198)			(198)		689	689			
100067503	LEES SUMMIT	MO		09/23/2021		124,927		(142)			(142)		504	504			
100067504	ATLANTA	GA		09/23/2021		129,457		(117)			(117)		577	577			
100067510	SAINT CLOUD	FL		09/23/2021				(18)			(18)		316	316			
100067511	ANOKA	MN		09/23/2021		210,805		(195)			(195)		821	821			
100067516	OCALA	FL		09/23/2021		219,993		(220)			(220)		1,035	1,035			
100067517	FREDERICKSBURG	VA		09/23/2021		193,849		(202)			(202)		734	734			
100067518	MIAMI	FL		09/23/2021		217,029		(208)			(208)		863	863			
100067519	ROSELLE PARK	NJ		09/23/2021		385,447		(229)			(229)		1,584	1,584			
100067521	DECATUR	TX		09/23/2021		128,798		(194)			(194)		555	555			
100067522	HOMESTEAD	FL		09/23/2021		171,748		(169)			(169)		731	731			
100067524	GARNER	NC		09/23/2021		275,455		(207)			(207)		1,132	1,132			
100067525	MCKENNA	WA		09/23/2021		325,859		(286)			(286)		1,246	1,246			
100067528	LOCKHART	TX		09/23/2021		207,619		(197)			(197)		814	814			
100067529	BLUE SPRINGS	MO		09/23/2021		185,850		(202)			(202)		1,445	1,445			
100067530	CYPRESS	TX		09/23/2021		183,500		(116)			(116)		854	854			
100067531	MARIETTA	GA		09/23/2021		202,024		(126)			(126)		928	928			
100067533	LYNCHBURG	VA		09/23/2021		135,564		(163)			(163)		536	536			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067535	POWHATAN	VA		09/23/2021		214,897		(189)			(189)		858	858			
100067539	LUBBOCK	TX		09/23/2021		131,081		(181)			(181)		517	517			
100067541	COUNCIL BLUFFS	IA		09/23/2021		110,935		(181)			(181)		893	893			
100067545	FORT MYERS	FL		09/23/2021		123,653		(104)			(104)		504	504			
100067546	HOUSTON	TX		09/23/2021		135,475		(186)			(186)		529	529			
100067547	OKLAHOMA CITY	OK		09/23/2021		187,578		(180)			(180)		498	498			
100067556	WOONSOCKET	RI		09/23/2021		233,915		(217)			(217)		916	916			
100067557	YUMA	AZ		09/23/2021		218,816		(243)			(243)		1,160	1,160			
100067558	PRESCOTT	AZ		09/23/2021		226,035		(176)			(176)		619	619			
100067561	GLASTONBURY	CT		09/23/2021		248,641		(220)			(220)		1,020	1,020			
100067564	REDMOND	OR		09/23/2021		264,219		(153)			(153)		1,118	1,118			
100067565	FREDERICKSBURG	VA		09/23/2021		165,469		(185)			(185)		639	639			
100067566	ALBUQUERQUE	NM		09/23/2021		275,434		(222)			(222)		1,104	1,104			
100067568	INDIAN HEAD	MD		09/23/2021		236,735		(171)			(171)		1,015	1,015			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		138,397		(146)			(146)		784	784			
100067576	ORLANDO	FL		09/23/2021		191,952		(274)			(274)		1,233	1,233			
100067577	VINELAND	NJ		09/23/2021		110,295		(162)			(162)		411	411			
100067578	SAN BERNARDINO	CA		09/23/2021		169,103		(172)			(172)		794	794			
100067579	COPPERAS COVE	TX		09/23/2021		97,008		(181)			(181)		696	696			
100067580	KISSIMMEE	FL		09/23/2021		159,796		(154)			(154)		695	695			
100067585	DALTON	GA		09/23/2021		138,720		(210)			(210)		957	957			
100067586	ALAMO	TX		09/23/2021		87,972		(127)			(127)		334	334			
100067587	MARIETTA	GA		09/23/2021		167,232		(99)			(99)		769	769			
100067589	DUNEDIN	FL		09/23/2021		194,565		(209)			(209)		805	805			
100067591	WILMINGTON	DE		09/23/2021		161,549		(178)			(178)		638	638			
100067598	ALLIANCE	OH		09/23/2021		144,060		(272)			(272)		1,181	1,181			
100067600	COLUMBUS	GA		09/23/2021		141,178		(171)			(171)		542	542			
100067601	BALTIMORE	MD		09/23/2021		259,746		(189)			(189)		1,045	1,045			
100067602	WYOMING	PA		09/23/2021		93,898		(141)			(141)		356	356			
100067603	WEST WARWICK	RI		09/23/2021		121,900		(140)			(140)		515	515			
100067611	TALLAHASSEE	FL		09/23/2021		135,409		(133)			(133)		589	589			
100067616	ROSHARON	TX		09/23/2021		195,063		(188)			(188)		834	834			
100067618	RICHMOND	VA		09/23/2021		171,144		(223)			(223)		670	670			
100067619	ORLANDO	FL		09/23/2021				(36)			(36)		587	587			
100067622	CONCORD	NC		09/23/2021		148,453		(182)			(182)		576	576			
100067623	DENVER	CO		09/23/2021		269,268		(152)			(152)		1,245	1,245			
100067624	SAINT PETERSBURG	FL		09/23/2021		193,539		(155)			(155)		831	831			
100067625	YORK	PA		09/23/2021		70,142		(142)			(142)		453	453			
100067626	HOUSTON	TX		09/23/2021		205,637		(194)			(194)		885	885			
100067628	AUSTIN	TX		09/23/2021		194,280		(174)			(174)		848	848			
100067629	FALL RIVER	MA		09/23/2021		203,374		(174)			(174)		870	870			
100067630	NORCROSS	GA		09/23/2021		157,886		(176)			(176)		582	582			
100067631	MADISON	AL		09/23/2021		182,624		(161)			(161)		780	780			
100067632	TWENTYNINE PALMS	CA		09/23/2021		184,130		(201)			(201)		829	829			
100067633	NORWICH	CT		09/23/2021		132,818		(155)			(155)		520	520			
100067634	LAFAYETTE	CA		09/23/2021		601,743		(315)			(315)		2,788	2,788			
100067635	OAKLAND	CA		09/23/2021		659,500		(337)			(337)		5,138	5,138			
100067636	CLOVIS	CA		09/23/2021		270,798		(153)			(153)		1,253	1,253			
100067638	CHARLOTTE	NC		09/23/2021		302,286		(252)			(252)		4,495	4,495			
100067640	WEST SACRAMENTO	CA		09/23/2021		305,509		(185)			(185)		1,896	1,896			
100067642	LANCASTER	CA		09/23/2021		294,512		(166)			(166)		1,362	1,362			
100067644	ATLANTA	GA		09/23/2021		200,536		(218)			(218)		1,548	1,548			
100067646	OXNARD	CA		09/23/2021		418,885		(209)			(209)		2,160	2,160			
100067647	HAMILTON	GA		09/23/2021		150,118		(153)			(153)		670	670			
100067651	TAMPA	FL		09/23/2021		294,251		(171)			(171)		1,366	1,366			
100067652	LOVELL	WY		09/23/2021		310,663		(101)			(101)		1,528	1,528			
100067653	FERNLEY	NV		09/23/2021		304,578		(87)			(87)		1,488	1,488			
100067654	SAINT CLOUD	FL		09/23/2021		255,579		(230)			(230)		976	976			
100067655	DENVER	CO		09/23/2021		281,374		(135)			(135)		1,337	1,337			
100067658	SACRAMENTO	CA		09/23/2021		252,554		(143)			(143)		1,174	1,174			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067659	ALEXANDRIA	VA		09/23/2021				(36)			(36)		481	481			
100067660	COLUMBUS	OH		09/23/2021		226,909		(175)			(175)		964	964			
100067661	MENIFEE	CA		09/23/2021		223,469		(193)			(193)		976	976			
100067662	NEWARK	NJ		09/23/2021		232,026		(180)			(180)		995	995			
100067663	DAVIS	CA		09/23/2021		606,637		(224)			(224)		2,892	2,892			
100067664	SUGAR LAND	TX		09/23/2021		314,644		(151)			(151)		1,493	1,493			
100067665	LOS ANGELES	CA		09/23/2021		462,234		(222)			(222)		2,192	2,192			
100067666	HOUSTON	TX		09/23/2021		289,503		(139)			(139)		1,374	1,374			
100067668	SAN DIEGO	CA		09/23/2021		534,374		(154)			(154)		2,611	2,611			
100067669	WOODSTOCK	GA		09/23/2021		234,650		(120)			(120)		1,487	1,487			
100067671	EL MONTE	CA		09/23/2021		426,608		(59)			(59)		2,448	2,448			
100067676	AZUSA	CA		09/23/2021		655,242		(88)			(88)		3,483	3,483			
100067678	ALOHA	OR		09/23/2021		313,267		(148)			(148)		1,489	1,489			
100067680	NEW HAVEN	CT		09/23/2021		463,788		(76)			(76)		2,220	2,220			
100067681	WINTER GARDEN	FL		09/23/2021		256,437		(149)			(149)		1,185	1,185			
100067682	MARLTON	NJ		09/23/2021		228,968		(201)			(201)		961	961			
100067683	OAKLAND	CA		09/23/2021		455,613		(166)			(166)		2,163	2,163			
100067684	CHICAGO	IL		09/23/2021		512,839		(147)			(147)		2,494	2,494			
100067688	VALLEJO	CA		09/23/2021		576,505		(163)			(163)		2,805	2,805			
100067689	SAN LEANDRO	CA		09/23/2021		579,315		(144)			(144)		2,763	2,763			
100067691	DENVER	CO		09/23/2021		670,059		(98)			(98)		3,859	3,859			
100067692	ALEXANDRIA	VA		09/23/2021		513,568		(237)			(237)		2,965	2,965			
100067693	EAST RUTHERFORD	NJ		09/23/2021		664,965		(151)			(151)		3,243	3,243			
100067694	WINSTED	CT		09/23/2021		151,842		(103)			(103)		699	699			
100067697	BLOOMFIELD	NJ		09/23/2021		338,586		(173)			(173)		2,424	2,424			
100067699	EDINBURG	TX		09/23/2021		121,093		(110)			(110)		540	540			
100067700	AUSTIN	TX		09/23/2021		375,150		(48)			(48)		1,885	1,885			
100067703	BALTIMORE	MD		09/23/2021		113,420		(64)			(64)		522	522			
100067707	OAKLAND	CA		09/23/2021		706,868		(166)			(166)		3,373	3,373			
100067710	SAN RAMON	CA		09/23/2021		578,075		67			67		2,983	2,983			
100067712	STONINGTON	CT		09/23/2021		636,784		(21)			(21)		3,208	3,208			
100067713	KILLEEN	TX		09/23/2021		127,037		(79)			(79)		751	751			
100067715	MADEIRA BEACH	FL		09/23/2021		590,762		177			177		3,136	3,136			
100067717	JACKSONVILLE	FL		09/23/2021		147,718		(200)			(200)		751	751			
100067718	HALLANDALE BEACH	FL		09/23/2021		336,014		(235)			(235)		1,449	1,449			
100067719	MODESTO	CA		09/23/2021		371,160		(225)			(225)		1,596	1,596			
100067721	WILDWOOD	NJ		09/23/2021		238,528		(242)			(242)		1,194	1,194			
100067722	DALLAS	TX		09/23/2021		257,196		(218)			(218)		1,509	1,509			
100067723	ST LOUIS PARK	MN		09/23/2021		262,832		(206)			(206)		1,127	1,127			
100067726	SAN CLEMENTE	CA		09/23/2021				(118)			(118)		2,030	2,030			
100067730	JERSEY CITY	NJ		09/23/2021		663,874		(502)			(502)		2,802	2,802			
100067731	PALMDALE	CA		09/23/2021		228,601		(108)			(108)		1,061	1,061			
100067732	MCKINNEY	TX		09/23/2021		267,912		(239)			(239)		1,329	1,329			
100067733	DESTIN	FL		09/23/2021		248,741		(161)			(161)		1,068	1,068			
100067737	OLYMPIA	WA		09/23/2021		338,250		(184)			(184)		1,467	1,467			
100067738	CHARLOTTE	NC		09/23/2021		239,312		(182)			(182)		1,051	1,051			
100067739	CHESTER	VA		09/23/2021		254,173		(119)			(119)		1,124	1,124			
100067741	LOS BANOS	CA		09/23/2021		360,269		(281)			(281)		1,538	1,538			
100067742	LINCOLN	RI		09/23/2021		215,688		(185)			(185)		862	862			
100067744	CINCINNATI	OH		09/23/2021		317,933		(272)			(272)		1,271	1,271			
100067745	NORFOLK	VA		09/23/2021		249,233		(155)			(155)		1,048	1,048			
100067747	ROUND ROCK	TX		09/23/2021		232,345		(222)			(222)		924	924			
100067750	SHREVEPORT	LA		09/23/2021		286,476		(185)			(185)		1,230	1,230			
100067752	TUCSON	AZ		09/23/2021		184,889		(190)			(190)		750	750			
100067754	LAKE WORTH BEACH	FL		09/23/2021		160,801		(190)			(190)		662	662			
100067756	BOILING SPRINGS	SC		09/23/2021		179,279		(174)			(174)		746	746			
100067763	NEWPORT	OR		09/23/2021		331,288		(436)			(436)		3,162	3,162			
100067764	NORTH FORT MYERS	FL		09/23/2021		155,457		(211)			(211)		593	593			
100067766	SANFORD	FL		09/23/2021		127,590		(174)			(174)		487	487			
100067768	SOUTH EUCLID	OH		09/23/2021		138,396		(170)			(170)		556	556			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067769	WEST HARTFORD	CT		09/23/2021		444,935		(381)			(381)		1,779	1,779			
100067770	ERLANGER	KY		09/23/2021		128,934		(130)			(130)		548	548			
100067773	LAS CRUCES	NM		09/23/2021		176,790		(200)			(200)		714	714			
100067777	HOUSTON	TX		09/23/2021		450,177		(361)			(361)		1,845	1,845			
100067778	LITTLE ELM	TX		09/23/2021		256,227		(218)			(218)		1,002	1,002			
100067782	TUCSON	AZ		09/23/2021		247,668		(198)			(198)		1,010	1,010			
100067783	JACKSONVILLE	FL		09/23/2021		131,531		(163)			(163)		543	543			
100067784	FT LAUDERDALE	FL		09/23/2021		738,836		(633)			(633)		2,954	2,954			
100067785	COLUMBUS	OH		09/23/2021		284,941		(229)			(229)		1,091	1,091			
100067786	TAMPA	FL		09/23/2021		165,706		(89)			(89)		764	764			
100067791	MANTECA	CA		09/23/2021		373,333		(182)			(182)		1,773	1,773			
100067794	RICHMOND	VA		09/23/2021		161,996		(157)			(157)		708	708			
100067796	PORTSMOUTH	VA		09/23/2021		144,640		(231)			(231)		803	803			
100067799	DALLAS	TX		09/23/2021		270,561		(252)			(252)		1,078	1,078			
100067803	BOZRAH	CT		09/23/2021		157,826		(190)			(190)		649	649			
100067804	SPRINGFIELD	MA		09/23/2021		130,880		(167)			(167)		513	513			
100067805	NAPLES	FL		09/23/2021				(28)			(28)		466	466			
100067808	DAYTON	OH		09/23/2021		95,640		(136)			(136)		360	360			
100067809	SAN ANTONIO	TX		09/23/2021		284,701		(194)			(194)		810	810			
100067812	BRIDGEPORT	CT		09/23/2021		209,024		(162)			(162)		824	824			
100067815	DURHAM	NC		09/23/2021		229,671		(135)			(135)		1,061	1,061			
100067820	FORT MYERS	FL		09/23/2021		178,956		(235)			(235)		684	684			
100067821	FRESNO	CA		09/23/2021		183,496		(178)			(178)		759	759			
100067822	LEES SUMMIT	MO		09/23/2021		208,839		(146)			(146)		860	860			
100067823	REDLANDS	CA		09/23/2021		360,055		(270)			(270)		1,414	1,414			
100067827	SPRING HILL	FL		09/23/2021		108,008		(147)			(147)		415	415			
100067828	SACRAMENTO	CA		09/23/2021		324,078		(290)			(290)		1,258	1,258			
100067830	GREENVILLE	NC		09/23/2021		105,203		(142)			(142)		401	401			
100067836	WATERTOWN	CT		09/23/2021		182,750		(230)			(230)		697	697			
100067837	FORT WAYNE	IN		09/23/2021		103,985		(140)			(140)		406	406			
100067838	OCALA	FL		09/23/2021		156,976		(172)			(172)		816	816			
100067839	BALTIMORE	MD		09/23/2021				(33)			(33)		523	523			
100067844	SAFETY HARBOR	FL		09/23/2021		243,853		(175)			(175)		689	689			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		170,942		(187)			(187)		703	703			
100067846	FT LAUDERDALE	FL		09/23/2021		279,883		(237)			(237)		1,095	1,095			
100067850	MEMPHIS	TN		09/23/2021		141,585		(193)			(193)		540	540			
100067851	MIDLAND	TX		09/23/2021		97,555		(151)			(151)		578	578			
100067855	SPARTANBURG	SC		09/23/2021		133,553		(160)			(160)		547	547			
100067857	ORLANDO	FL		09/23/2021		286,665		(224)			(224)		1,224	1,224			
100067859	NORFOLK	VA		09/23/2021		181,375		(200)			(200)		717	717			
100067860	LEAGUE CITY	TX		09/23/2021				(54)			(54)		822	822			
100067863	NEWHALL	CA		09/23/2021		307,467		(208)			(208)		1,415	1,415			
100067865	SOPHIA	NC		09/23/2021		113,571		(154)			(154)		434	434			
100067869	HONOLULU	HI		09/23/2021		498,550		(270)			(270)		2,237	2,237			
100067870	CHICAGO	IL		09/23/2021		183,670		(179)			(179)		747	747			
100067871	KANNAPOLIS	NC		09/23/2021		125,400		(197)			(197)		1,066	1,066			
100067872	GARLAND	TX		09/23/2021		121,376		(149)			(149)		477	477			
100067875	BUCKLEY	WA		09/23/2021		206,552		(163)			(163)		901	901			
100067881	GRAND RAPIDS	MI		09/23/2021		120,049		(122)			(122)		508	508			
100067883	MIAMI	FL		09/23/2021		255,538		(251)			(251)		1,406	1,406			
100067884	HONOLULU	HI		09/23/2021		534,789		(261)			(261)		2,417	2,417			
100067886	SIERRA MADRE	CA		09/23/2021		484,251		(414)			(414)		1,990	1,990			
100067887	OAKLAND	CA		09/23/2021		332,760		(188)			(188)		1,539	1,539			
100067892	CHATTANOOGA	TN		09/23/2021		229,690		(202)			(202)		917	917			
100067894	PASSAIC	NJ		09/23/2021		272,721		(233)			(233)		1,090	1,090			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		383,078		(215)			(215)		1,764	1,764			
100067897	STAMFORD	CT		09/23/2021		456,211		(367)			(367)		1,828	1,828			
100067898	NEW YORK MILLS	NY		09/23/2021		127,542		(176)			(176)		662	662			
100067899	NEW BEDFORD	MA		09/23/2021		208,399		(203)			(203)		924	924			
100067901	LITTLE ROCK	AR		09/23/2021		109,980		(115)			(115)		463	463			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067905	PASSAIC	NJ		09/23/2021		356,858		(309)			(309)		1,302	1,302			
100067906	CLIFTON	NJ		09/23/2021		304,083		(148)			(148)		1,423	1,423			
100067909	KILLEEN	TX		09/23/2021		66,160		(112)			(112)		328	328			
100067911	BRENHAM	TX		09/23/2021		167,825		(204)			(204)		645	645			
100067912	VERO BEACH	FL		09/23/2021		208,837		(227)			(227)		821	821			
100067913	ESTES PARK	CO		09/23/2021		642,467		(272)			(272)		2,990	2,990			
100067915	PALMDALE	CA		09/23/2021		208,151		(244)			(244)		858	858			
100067917	ALBANY	OR		09/23/2021		276,575		(148)			(148)		1,281	1,281			
100067922	TUSTIN	CA		09/23/2021		255,358		(143)			(143)		785	785			
100067924	ALBUQUERQUE	NM		09/23/2021		213,318		(354)			(354)		2,587	2,587			
100067925	REHOBOTH BEACH	DE		09/23/2021		228,188		(230)			(230)		969	969			
100067926	RAYTOWN	MO		09/23/2021		217,119		(171)			(171)		906	906			
100067929	STANLEY	VA		09/23/2021		116,884		(163)			(163)		466	466			
100067931	DALLAS	GA		09/23/2021		211,725		(205)			(205)		1,252	1,252			
100067934	FAYETTEVILLE	NC		09/23/2021		143,194		(195)			(195)		549	549			
100067942	EVANS	GA		09/23/2021		231,320		(212)			(212)		1,148	1,148			
100067943	WEST POINT	VA		09/23/2021		217,841		(188)			(188)		906	906			
100067944	CHARLOTTE	NC		09/23/2021		206,988		(119)			(119)		952	952			
100067949	TWIN LAKE	MI		09/23/2021		53,434		(63)			(63)		196	196			
100067950	MEMPHIS	TN		09/23/2021		217,166		(106)			(106)		1,021	1,021			
100067951	OAKDALE	MN		09/23/2021		233,574		(129)			(129)		1,076	1,076			
100067953	BRENTWOOD	CA		09/23/2021		530,850		(248)			(248)		2,508	2,508			
100067955	GAITHERSBURG	MD		09/23/2021		213,238		(176)			(176)		957	957			
100067956	PORTLAND	OR		09/23/2021		260,355		(143)			(143)		1,199	1,199			
100067959	LIVERMORE	CA		09/23/2021		734,081		(121)			(121)		3,514	3,514			
100067962	HOUSTON	TX		09/23/2021		125,227		(180)			(180)		560	560			
100067964	CRANSTON	RI		09/23/2021		211,009		(186)			(186)		1,206	1,206			
100067970	SEATTLE	WA		09/23/2021		403,802		(164)			(164)		1,872	1,872			
100067971	HARKER HEIGHTS	TX		09/23/2021		209,319		(152)			(152)		902	902			
100067972	BREMERTON	WA		09/23/2021		265,078		(227)			(227)		1,073	1,073			
100067973	SAN DIEGO	CA		09/23/2021		209,869		(168)			(168)		897	897			
100067976	VERO BEACH	FL		09/23/2021		185,821		(195)			(195)		967	967			
100067977	SILVER SPRING	MD		09/23/2021		241,226		(110)			(110)		1,140	1,140			
100067978	PINON HILLS	CA		09/23/2021		259,576		(119)			(119)		1,232	1,232			
100067986	GLOBE	AZ		09/23/2021		172,637		(164)			(164)		719	719			
100067989	LOS ANGELES	CA		09/23/2021		450,692		(46)			(46)		2,266	2,266			
100067992	SACRAMENTO	CA		09/23/2021		342,362		(227)			(227)		1,437	1,437			
100067993	JACKSONVILLE	FL		09/23/2021		199,119		(186)			(186)		848	848			
100067996	SPRINGFIELD	MA		09/23/2021		198,122		(170)			(170)		824	824			
100067997	HOLLY HILL	FL		09/23/2021		134,815		(155)			(155)		542	542			
100067998	TAMPA	FL		09/23/2021		321,307		(85)			(85)		1,564	1,564			
100068002	DENVER	CO		09/23/2021		307,509		(135)			(135)		1,448	1,448			
100068004	PORTLAND	OR		09/23/2021		315,909		(105)			(105)		1,534	1,534			
100068006	OCALA	FL		09/23/2021		118,828		(163)			(163)		489	489			
100068007	CHESAPEAKE	VA		09/23/2021		230,174		(193)			(193)		1,002	1,002			
100068011	SPRINGFIELD	MA		09/23/2021		163,259		(151)			(151)		694	694			
100068013	DALLAS	TX		09/23/2021		127,115		(158)			(158)		520	520			
100068014	SUN CITY WEST	AZ		09/23/2021		209,030		(109)			(109)		964	964			
100068017	WINTER HAVEN	FL		09/23/2021		174,990		(669)			(669)		7,697	7,697			
100068021	FROSTBURG	MD		09/23/2021		93,580		(100)			(100)		403	403			
100068024	SCOTTSDALE	AZ		09/23/2021		182,414		(69)			(69)		847	847			
100068025	LA HABRA	CA		09/23/2021		279,714		(150)			(150)		1,261	1,261			
100068026	MURFREESBORO	TN		09/23/2021		173,868		(136)			(136)		759	759			
100068028	BRIGHTON	CO		09/23/2021		305,055		(180)			(180)		1,314	1,314			
100068029	HERMITAGE	PA		09/23/2021		91,766		(76)			(76)		552	552			
100068031	WILLIAMSBURG	VA		09/23/2021		197,207		(112)			(112)		908	908			
100068034	CHERRY HILL	NJ		09/23/2021		206,722		(161)			(161)		863	863			
100068038	PLAINVILLE	CT		09/23/2021		254,811		(192)			(192)		1,256	1,256			
100068041	SPOKANE	WA		09/23/2021		453,651		(123)			(123)		2,208	2,208			
100068044	BELL	CA		09/23/2021		305,222		(76)			(76)		1,487	1,487			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068045	BREMERTON	WA		09/23/2021		354,373		(95)			(95)		1,725	1,725			
100068046	BREMERTON	WA		09/23/2021		316,569		(85)			(85)		1,541	1,541			
100068049	BREMERTON	WA		09/23/2021		316,569		(85)			(85)		1,541	1,541			
100068050	BREMERTON	WA		09/23/2021		316,569		(85)			(85)		1,541	1,541			
100068052	ELOY	AZ		09/23/2021		214,093		(326)			(326)		2,637	2,637			
100068053	SUNNYVALE	CA		09/23/2021		790,843		389			389		3,987	3,987			
100068055	OCALA	FL		09/23/2021		112,708		(149)			(149)		426	426			
100068060	ENNIS	TX		09/23/2021		112,243		(100)			(100)		640	640			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		228,434		(72)			(72)		1,085	1,085			
100068062	CORPUS CHRISTI	TX		09/23/2021		116,070		(56)			(56)		536	536			
100068065	OAKLAND	TN		09/23/2021		136,117		(73)			(73)		1,157	1,157			
100068066	STOCKBRIDGE	GA		09/23/2021		90,739		(84)			(84)		1,141	1,141			
100068068	NAPLES	FL		09/23/2021		242,060		(282)			(282)		3,023	3,023			
100068069	ARLINGTON	TX		09/23/2021		195,883		(45)			(45)		870	870			
100068070	LEWISVILLE	TX		09/23/2021		178,140		(36)			(36)		1,964	1,964			
100068072	SIOUX FALLS	SD		09/23/2021		154,189		19			19		731	731			
100068075	NEW ORLEANS	LA		09/23/2021		265,029		(44)			(44)		1,072	1,072			
100068077	NORTH YARMOUTH	ME		09/23/2021		262,953		23			23		1,355	1,355			
100068078	SANTA CLARA	CA		09/23/2021		437,630		154			154		2,295	2,295			
100068080	CANTON	GA		09/23/2021		180,955		119			119		1,672	1,672			
100068086	SIOUX FALLS	SD		09/23/2021		101,246		(61)			(61)		417	417			
100068088	SIOUX FALLS	SD		09/23/2021		108,866		(48)			(48)		472	472			
100068089	BALTIMORE	MD		09/23/2021		76,382		(35)			(35)		324	324			
100068092	KERNERSVILLE	NC		09/23/2021		86,372		140			140		476	476			
100068216	WASHINGTON	DC		08/25/2021				(78)			(78)		1,220	1,220			
100068233	GALVESTON	TX		08/25/2021				(119)			(119)		1,575	1,575			
100068239	SAINT PAUL	MN		08/25/2021				(28)			(28)		498	498			
100068263	PHILADELPHIA	PA		08/25/2021				(22)			(22)		472	472			
100068270	TAMPA	FL		08/25/2021				(52)			(52)		1,305	1,305			
100068274	SHERMAN	TX		08/25/2021				(46)			(46)		750	750			
100068289	GUTHRIE	OK		08/25/2021				(54)			(54)		779	779			
100068309	LAS VEGAS	NV		08/25/2021				(40)			(40)		732	732			
100068310	LAFAYETTE	IN		08/25/2021				(15)			(15)		268	268			
100068311	LAFAYETTE	IN		08/25/2021				(16)			(16)		288	288			
100068316	LAFAYETTE	IN		08/25/2021				(14)			(14)		298	298			
100068328	STOCKTON	CA		08/25/2021				(46)			(46)		795	795			
100068331	NEW BRITAIN	CT		08/25/2021				(17)			(17)		320	320			
100068348	VENICE	FL		08/25/2021				(51)			(51)		760	760			
100068352	BOISE	ID		08/25/2021				(42)			(42)		683	683			
100068370	CARTERSVILLE	GA		08/25/2021				(32)			(32)		537	537			
100068374	RIO RANCHO	NM		08/25/2021				(33)			(33)		523	523			
100068383	PHILADELPHIA	PA		08/25/2021				(19)			(19)		306	306			
100068392	GREENVILLE	SC		08/25/2021				(36)			(36)		665	665			
100068403	GALLUP	NM		08/25/2021				(45)			(45)		891	891			
100068410	CRUM LYNNE	PA		08/25/2021				(23)			(23)		341	341			
100068417	ALDIE	VA		08/25/2021				(67)			(67)		960	960			
100068450	SUN VALLEY	CA		08/25/2021				(131)			(131)		1,694	1,694			
100068459	BOISE	ID		08/25/2021				(68)			(68)		1,015	1,015			
100068501	COTTAGE GROVE	OR		08/25/2021				(57)			(57)		863	863			
100068523	MACON	GA		08/25/2021				(15)			(15)		361	361			
100068529	Amsterdam	NLD		08/30/2021		145,401							2,918	2,918	(365)		(365)
100068541	Amsterdam	NLD		08/30/2021		13,655							218	218	(28)		(28)
100068547	Amsterdam	NLD		08/30/2021		28,768							473	473	(61)		(61)
100068553	Amsterdam	NLD		08/30/2021		4,647							75	75	(10)		(10)
100068565	Amsterdam	NLD		08/30/2021		39,179							636	636	(82)		(82)
100068592	Amsterdam	NLD		08/30/2021		19,584							321	321	(41)		(41)
100068601	Amsterdam	NLD		08/30/2021		9,959							200	200	(25)		(25)
100068610	Amsterdam	NLD		08/30/2021		85,810							2,082	2,082	(254)		(254)
100068616	Amsterdam	NLD		08/30/2021		12,312							200	200	(26)		(26)
100068619	Amsterdam	NLD		08/30/2021		15,049							302	302	(38)		(38)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068634	Amsterdam	NLD		08/30/2021		19,254							386	386	(48)		(48)
100068655	Amsterdam	NLD		08/30/2021		20,147							326	326	(43)		(43)
100068661	Amsterdam	NLD		08/30/2021		10,685							174	174	(22)		(22)
100068670	Amsterdam	NLD		08/30/2021		11,575							189	189	(24)		(24)
100068673	Amsterdam	NLD		08/30/2021		55,065							895	895	(118)		(118)
100068685	Amsterdam	NLD		08/30/2021		6,198							124	124	(16)		(16)
100068694	Amsterdam	NLD		08/30/2021		6,198							124	124	(16)		(16)
100068697	Amsterdam	NLD		08/30/2021		293,250							93,883	93,883	(11,260)		(11,260)
100068709	Amsterdam	NLD		08/30/2021		38,721							631	631	(83)		(83)
100068715	MANCHESTER	GBR		08/30/2021		114,672							2	2	(81)		(81)
100068737	Amsterdam	NLD		08/30/2021		36,339							729	729	(91)		(91)
100068741	RANGER	GA		09/01/2021		63,526		21			21		211	211			
100068747	LAWRENCEVILLE	GA		09/01/2021		61,062		(30)			(30)		1,868	1,868			
100068753	OSAWATOMIE	KS		09/01/2021		46,845		(203)			(203)		620	620			
100068760	DECATUR	GA		09/01/2021		65,790		(43)			(43)		344	344			
100068764	EAGLE PASS	TX		09/01/2021		75,279		(231)			(231)		618	618			
100068785	WHITE PINE	TN		09/01/2021		134,907		(137)			(137)		1,873	1,873			
100068814	GRAND BLANC	MI		09/01/2021		40,827		3			3		338	338			
100068817	MIAMI	FL		09/01/2021		68,020		(11)			(11)		1,634	1,634			
100068831	CLEVELAND	TX		09/01/2021		33,598		(22)			(22)		186	186			
100068848	ELGIN	IL		09/01/2021		183,039		(23)			(23)		354	354			
100068858	LAURELTON	NY		09/01/2021		365,573		(31)			(31)		2,327	2,327			
100068859	MILLPORT	NY		09/01/2021		82,500		(27)			(27)		326	326			
100068886	PARADISE	CA		09/01/2021		486,768		(91)			(91)		4,050	4,050			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		298,651		3			3		7,469	7,469			
100068930	ALBUQUERQUE	NM		09/01/2021		182,137		(305)			(305)		737	737			
100068942	FARMVILLE	NC		09/01/2021		110,685		(46)			(46)		691	691			
100068951	BAY CITY	WI		09/01/2021		151,735		(27)			(27)		842	842			
100068956	ERIE	PA		09/01/2021		69,950		15			15		243	243			
100068960	NEW ORLEANS	LA		09/01/2021		83,809		(33)			(33)		431	431			
100068962	HOFFMAN ESTATES	IL		09/01/2021		124,748		6			6		4,600	4,600			
100068964	THE PLAINS	OH		09/01/2021		59,042		(19)			(19)		560	560			
100068966	EDMOND	OK		09/01/2021		190,202		(52)			(52)		2,800	2,800			
100068990	ROY	UT		09/01/2021		221,616		(35)			(35)		1,375	1,375			
100068995	NAMPA	ID		09/01/2021		133,481		(29)			(29)		2,217	2,217			
100069004	KAPOLEI	HI		09/01/2021		172,780		(5)			(5)		1,923	1,923			
100069008	STAFFORD	TX		09/01/2021		87,451		(50)			(50)		1,120	1,120			
100069016	BAKERSFIELD	CA		09/01/2021		302,847							542	542			
100069017	MOHEGAN LAKE	NY		09/01/2021		365,654		(81)			(81)		2,327	2,327			
100069040	MC KINNEY	TX		09/01/2021		204,343		(80)			(80)		1,342	1,342			
100069046	ANCHORAGE	AK		09/01/2021		287,533		(557)			(557)		1,134	1,134			
100069058	TUSCOLA	TX		09/01/2021		216,312		135			135		(16,381)	(16,381)			
100069072	BOTHELL	WA		09/01/2021		397,435		(188)			(188)		3,524	3,524			
100069081	MIDVALE	UT		09/01/2021		195,571		(59)			(59)		9,268	9,268			
100069082	STOCKBRIDGE	GA		09/01/2021		76,514		(40)			(40)		610	610			
100069091	AMHERST	VA		09/01/2021		178,115		(25)			(25)		(7,253)	(7,253)			
100069097	MONROE	NY		09/01/2021		235,701		(129)			(129)		2,337	2,337			
100069118	ALBUQUERQUE	NM		09/01/2021		67,819		(31)			(31)		585	585			
100069161	OCALA	FL		09/01/2021		68,040		(15)			(15)		441	441			
100069165	LAKE CHARLES	LA		09/01/2021		144,500		(168)			(168)		(11,268)	(11,268)			
100069194	SULPHUR SPRINGS	TX		09/01/2021		168,708		(7)			(7)		651	651			
100069224	HOMER	NY		09/01/2021		62,100							658	658			
100069231	LOCKPORT	IL		09/01/2021		261,533		(76)			(76)		6,220	6,220			
100069243	VAN BUREN	AR		09/01/2021		148,589		(43)			(43)		1,884	1,884			
100069256	AURORA	CO		09/01/2021		159,303		(61)			(61)		824	824			
100069288	ARNOLD	MO		09/01/2021		137,389		(8)			(8)		475	475			
100069315	TULSA	OK		09/01/2021		62,995		(2)			(2)		1,788	1,788			
100069360	BERLIN HEIGHTS	OH		09/01/2021		101,684		(6)			(6)		2,281	2,281			
100069375	PALMYRA	NJ		09/01/2021		95,772		(4)			(4)		298	298			
100069409	CHICAGO	IL		09/01/2021		150,696		(42)			(42)		2,656	2,656			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069434	COLUMBUS	OH		09/01/2021		88,868		9			9		449	449			
100069438	SPRINGVILLE	PA		09/01/2021		113,831		(28)			(28)		1,477	1,477			
100069444	GOOSE CREEK	SC		09/01/2021		116,397		1			1		613	613			
100069445	PEMBROKE PINES	FL		09/01/2021		267,197		(76)			(76)		4,386	4,386			
100069447	HILLSVILLE	VA		09/01/2021		85,695		(7)			(7)		695	695			
100069466	SHIRLEY	MA		09/01/2021		239,853		(76)			(76)		6,563	6,563			
100069486	GASTON	SC		09/01/2021		199,550		(11)			(11)		(5,211)	(5,211)			
100069499	BRIGHTON	IL		09/01/2021		85,613		(23)			(23)		1,434	1,434			
100069517	SELDEN	NY		09/01/2021		270,856		(79)			(79)		1,142	1,142			
100069535	MEDINA	OH		09/01/2021		210,670		(502)			(502)		32,435	32,435			
100069537	SAINT CLOUD	FL		09/01/2021		257,473		43			43		5,796	5,796			
100069540	ROSELLE	NJ		09/01/2021		300,414		(101)			(101)		1,409	1,409			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		129,598		(5)			(5)		2,658	2,658			
100069560	LENOIR CITY	TN		09/01/2021		245,714		(49)			(49)		1,245	1,245			
100069567	LAWRENCEVILLE	GA		09/01/2021		165,488		(295)			(295)		958	958			
100069572	STUART	FL		09/01/2021		298,522		(2)			(2)		5,429	5,429			
100069582	TOPEKA	KS		09/01/2021		84,239		1			1		441	441			
100069586	MANOR	TX		09/01/2021		215,741		(20)			(20)		1,204	1,204			
100069587	ACWORTH	GA		09/01/2021		194,677		448			448		843	843			
100069607	SALEM	OR		09/01/2021		343,528		29			29		603	603			
100069614	CAPE CORAL	FL		09/01/2021		238,075		131			131		925	925			
100069615	FLUSHING	MI		09/01/2021		187,862		(7)			(7)		594	594			
100069628	LEXINGTON	TN		09/01/2021		155,908		(227)			(227)		31,606	31,606			
100069634	BROCKTON	MA		09/01/2021		462,412		2,394			2,394		2,654	2,654			
100069638	SAN BENITO	TX		09/01/2021		122,032		(29)			(29)		198	198			
100069649	TWENTYNINE PALMS	CA		09/01/2021		146,909		(12)			(12)		4,102	4,102			
100069654	SICKLERVILLE	NJ		09/01/2021		256,999		164			164		1,439	1,439			
100069669	LAKELAND	FL		09/01/2021		329,331		(4)			(4)		1,680	1,680			
100069670	HEMET	CA		09/01/2021		177,603		348			348		761	761			
100069676	PILESGROVE	NJ		09/01/2021		229,913		906			906		1,016	1,016			
100069765	FAYETTEVILLE	GA		09/01/2021		66,285		(38)			(38)		391	391			
100069766	PHILADELPHIA	PA		09/01/2021		45,905		38			38		261	261			
100069773	ASHTABULA	OH		09/01/2021		92,439		211			211		23	23			
100069774	WYOMING	MI		09/01/2021		65,389		153			153		533	533			
100069792	MACON	GA		09/01/2021		88,000		99			99		852	852			
100069797	DAVIE	FL		09/01/2021		145,207		177			177		238	238			
100069803	EAST ORANGE	NJ		09/01/2021		211,054		382			382		1,259	1,259			
100069804	ITASCA	IL		09/01/2021		272,948		39			39		434	434			
100069806	BALDWIN	NY		09/01/2021		330,221		397			397		2,151	2,151			
100069833	MERRILL	OR		09/01/2021		168,191		269			269		9,894	9,894			
100069836	WASHINGTON	DC		09/01/2021		222,992		357			357		831	831			
100069851	OWINGS MILLS	MD		09/01/2021		290,917		1,580			1,580		46,622	46,622			
100069871	MINNEAPOLIS	MN		09/01/2021		105,567		76			76		1,214	1,214			
100069875	MCMINNVILLE	OR		09/01/2021		108,340		326			326		798	798			
100069877	TACOMA	WA		09/01/2021		118,564		192			192		937	937			
100069881	STANFIELD	OR		09/01/2021		62,295		64			64		496	496			
100069894	SAN ANTONIO	TX		09/01/2021		271,336		(112)			(112)		26,706	26,706			
100069896	BALTIMORE	MD		09/01/2021		346,345		458			458		1,966	1,966			
100069902	DESOTO	TX		09/01/2021		89,470		62			62		797	797			
100069908	NEWCASTLE	WA		09/01/2021		346,613		841			841		2,850	2,850			
100069911	ACTON	CA		09/01/2021		211,481		153			153		1,797	1,797			
100069912	BURIEN	WA		09/01/2021		196,818		598			598		937	937			
100069915	PUYALLUP	WA		09/01/2021		173,990		106			106		1,463	1,463			
100069972	STATEN ISLAND	NY		09/01/2021		300,898		1,809			1,809		1,400	1,400			
100070028	HAMILTON	NJ		09/01/2021		242,461		215			215		1,470	1,470			
100070031	MT AIRY	MD		09/01/2021		412,192		252			252		1,670	1,670			
100070042	SAN ANTONIO	TX		09/01/2021		77,296		(37)			(37)		3,051	3,051			
100070081	MAPLE SHADE	NJ		09/01/2021		132,440		8			8		230	230			
100070098	SEWELL	NJ		09/01/2021		199,913		335			335		1,832	1,832			
100070108	LANDING	NJ		09/01/2021		231,232		254			254		1,288	1,288			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070129	GERMANTOWN	MD		09/01/2021		254,187		180			180		1,342	1,342			
100070132	ATLANTA	GA		09/01/2021		98,914		9			9		(209)	(209)			
100070159	PARMA HEIGHTS	OH		09/01/2021		151,006		205			205		5,491	5,491			
100070165	SAN ANGELO	TX		09/01/2021		126,617		120			120		4,696	4,696			
100070177	BEL AIR	MD		09/01/2021		308,824		421			421		12,282	12,282			
100070190	WASHINGTON	NJ		09/01/2021		352,744		826			826		1,156	1,156			
100070198	CLEVELAND	OH		09/01/2021		51,247		118			118		254	254			
100070214	AUBURNDALE	FL		09/01/2021		235,122		487			487		1,335	1,335			
100070218	Amsterdam	NLD		08/31/2021		17,386							346	346	(42)		(42)
100070227	Amsterdam	NLD		08/31/2021		638,764							3,210	3,210	(530)		(530)
100070230	Amsterdam	NLD		08/31/2021		22,290							444	444	(57)		(57)
100070257	Amsterdam	NLD		08/31/2021		16,115							263	263	(35)		(35)
100070266	Amsterdam	NLD		08/31/2021		18,058							357	357	(46)		(46)
100070278	Amsterdam	NLD		08/31/2021		11,145							222	222	(27)		(27)
100070290	Amsterdam	NLD		08/31/2021		9,849							160	160	(20)		(20)
100070296	Amsterdam	NLD		08/31/2021		29,722							471	471	(65)		(65)
100070305	Amsterdam	NLD		08/31/2021		15,537							246	246	(34)		(34)
100070314	Amsterdam	NLD		08/31/2021		8,024							160	160	(20)		(20)
100070326	Amsterdam	NLD		08/31/2021		11,068							219	219	(29)		(29)
100070329	Amsterdam	NLD		08/31/2021		10,485							207	207	(27)		(27)
100070338	Amsterdam	NLD		08/31/2021		6,715							109	109	(13)		(13)
100070372	NORTH WEST	GBR		08/31/2021		61,254									(46)		(46)
100070373	SOUTH WALES	GBR		08/31/2021		50,315									(38)		(38)
100070400	BURKE	VA		09/23/2021		347,652		(249)			(249)		1,399	1,399			
100070401	AMERICAN CANYON	CA		09/23/2021		604,062		(131)			(131)		2,704	2,704			
100070403	WOODLAND	CA		09/23/2021		327,335		(280)			(280)		1,273	1,273			
100070405	REXBURG	ID		09/23/2021		199,937		(151)			(151)		844	844			
100070406	JACKSONVILLE	NC		09/23/2021		132,514		(194)			(194)		1,283	1,283			
100070407	RENO	NV		09/23/2021		424,149		(183)			(183)		1,998	1,998			
100070408	CHARLOTTE	NC		09/23/2021		211,120		(198)			(198)		836	836			
100070410	SAN FRANCISCO	CA		09/23/2021		1,584,038		(166)			(166)		7,440	7,440			
100070412	BERKELEY	CA		09/23/2021		589,160		(157)			(157)		3,038	3,038			
100070414	TUCSON	AZ		09/23/2021		108,521		(105)			(105)		439	439			
100070415	TYBEE ISLAND	GA		09/23/2021				(76)			(76)		986	986			
100070417	WESTMINSTER	CO		09/23/2021		308,567		(191)			(191)		3,538	3,538			
100070418	CANYON COUNTRY	CA		09/23/2021		261,679		35			35		865	865			
100070419	NEW ORLEANS	LA		09/23/2021		223,496		(236)			(236)		3,505	3,505			
100070420	SALEM	OR		09/23/2021		221,337		(227)			(227)		1,542	1,542			
100070421	PORTLAND	OR		09/23/2021		354,577		(452)			(452)		7,536	7,536			
100070422	SCOTTSDALE	AZ		09/23/2021		171,983		(87)			(87)		794	794			
100070424	SAN BERNARDINO	CA		09/23/2021		212,314		(181)			(181)		924	924			
100070425	MIRAMAR	FL		09/23/2021		315,610		(123)			(123)		1,505	1,505			
100070426	GREENVILLE	TX		09/23/2021		178,926		(165)			(165)		780	780			
100070427	SACRAMENTO	CA		09/23/2021		199,556		(104)			(104)		925	925			
100070429	HOUSTON	TX		09/23/2021		120,128		(161)			(161)		1,147	1,147			
100070430	SURFSIDE BEACH	SC		09/23/2021		97,177		(91)			(91)		423	423			
100070431	MILL VALLEY	CA		09/23/2021		390,006		(148)			(148)		1,869	1,869			
100070432	MERCED	CA		09/23/2021		353,162		(215)			(215)		1,623	1,623			
100070435	CLEARWATER	FL		09/23/2021		324,265		(231)			(231)		1,476	1,476			
100070436	MIDLAND	TX		09/23/2021		205,191		(195)			(195)		854	854			
100070438	CHARLOTTE	NC		09/23/2021		200,457		(56)			(56)		976	976			
100070439	GRAVOIS MILLS	MO		09/23/2021		159,109		(113)			(113)		728	728			
100070441	BELTSVILLE	MD		09/23/2021		272,497		(213)			(213)		1,214	1,214			
100070442	HENRICO	VA		09/23/2021		125,351		(82)			(82)		577	577			
100070443	CONYERS	GA		09/23/2021				(32)			(32)		470	470			
100070444	FREDERICK	MD		09/23/2021		226,999		(130)			(130)		1,050	1,050			
100070445	FORT PIERCE	FL		09/23/2021		112,505		(58)			(58)		530	530			
100070447	APOPKA	FL		09/23/2021		406,931		(351)			(351)		1,590	1,590			
100070448	PLEASANT HILL	MO		09/23/2021		96,028		(187)			(187)		1,560	1,560			
100070449	LOS ANGELES	CA		09/23/2021		310,512		(244)			(244)		1,239	1,239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070450	EWING	NJ		09/23/2021		219,161		(210)			(210)		867	867			
100070452	GARFIELD	NJ		09/23/2021		434,403		(329)			(329)		1,802	1,802			
100070453	LOXLEY	AL		09/23/2021		79,066		(66)			(66)		287	287			
100070454	TUCSON	AZ		09/23/2021		237,522		(158)			(158)		997	997			
100070455	MESA	AZ		09/23/2021		177,425		(195)			(195)		870	870			
100070457	ARKADELPHIA	AR		09/23/2021		124,995		(134)			(134)		535	535			
100070458	TUCSON	AZ		09/23/2021		128,811		(158)			(158)		706	706			
100070459	EXETER	CA		09/23/2021		174,345		(219)			(219)		684	684			
100070460	OCALA	FL		09/23/2021		147,586		(178)			(178)		580	580			
100070461	LEESBURG	FL		09/23/2021		171,693		(183)			(183)		686	686			
100070462	VALPARAISO	FL		09/23/2021		182,032		(215)			(215)		717	717			
100070463	LA QUINTA	CA		09/23/2021		167,279		(201)			(201)		688	688			
100070464	EAST HARTFORD	CT		09/23/2021		124,944		(134)			(134)		515	515			
100070465	BONAIRE	GA		09/23/2021		116,857		(143)			(143)		446	446			
100070466	PALATKA	FL		09/23/2021		78,900		(104)			(104)		302	302			
100070468	ANTIOCH	IL		09/23/2021		156,543		(155)			(155)		647	647			
100070469	BATON ROUGE	LA		09/23/2021		128,389		(249)			(249)		1,698	1,698			
100070470	SAINT JOSEPH	MI		09/23/2021		129,354		(122)			(122)		478	478			
100070471	WINTERVILLE	GA		09/23/2021		126,599		(238)			(238)		1,119	1,119			
100070472	GOODING	ID		09/23/2021		129,259		(250)			(250)		1,514	1,514			
100070473	BALTIMORE	MD		09/23/2021		158,911		(205)			(205)		609	609			
100070474	AURORA	IL		09/23/2021		122,670		(146)			(146)		480	480			
100070475	CHISAGO CITY	MN		09/23/2021		294,252		(169)			(169)		1,295	1,295			
100070476	INDEPENDENCE	MO		09/23/2021		174,160		(185)			(185)		693	693			
100070477	CHARLOTTE	NC		09/23/2021		170,822		(157)			(157)		677	677			
100070479	GRANTS PASS	OR		09/23/2021		239,732		(221)			(221)		631	631			
100070481	RUNNEMEDE	NJ		09/23/2021		168,904		(184)			(184)		683	683			
100070482	SOUTH EUCLID	OH		09/23/2021		114,328		(140)			(140)		427	427			
100070483	ELKINS PARK	PA		09/23/2021		230,623		(212)			(212)		894	894			
100070484	SCRANTON	PA		09/23/2021		147,584		(200)			(200)		550	550			
100070485	LAS CRUCES	NM		09/23/2021		122,230		(160)			(160)		489	489			
100070486	COATESVILLE	PA		09/23/2021		128,651		(180)			(180)		501	501			
100070487	WEST READING	PA		09/23/2021		138,090		(204)			(204)		679	679			
100070488	CLOVIS	NM		09/23/2021		67,231		(98)			(98)		266	266			
100070489	ALLENTOWN	PA		09/23/2021		159,094		(204)			(204)		606	606			
100070491	WEST MIFFLIN	PA		09/23/2021		104,921		(156)			(156)		396	396			
100070492	WEST WARWICK	RI		09/23/2021		158,132		(196)			(196)		627	627			
100070494	THE COLONY	TX		09/23/2021		228,088		(274)			(274)		1,039	1,039			
100070495	LUFKIN	TX		09/23/2021		157,473		(201)			(201)		705	705			
100070496	CLOVER	SC		09/23/2021		117,400		(150)			(150)		479	479			
100070499	FRESNO	TX		09/23/2021		213,252		(171)			(171)		909	909			
100070500	SAN ANTONIO	TX		09/23/2021		127,857		(176)			(176)		485	485			
100070504	ROANOKE	VA		09/23/2021		174,771		(199)			(199)		721	721			
100070505	KILLEEN	TX		09/23/2021		147,530		(198)			(198)		576	576			
100070506	NAMPA	ID		09/23/2021		266,668		(128)			(128)		1,167	1,167			
100070507	MECHANICSVILLE	VA		09/23/2021		258,830		(154)			(154)		1,082	1,082			
100070508	PLYMOUTH	WI		09/23/2021		130,536		(155)			(155)		341	341			
100070510	STUART	FL		09/23/2021		267,528		(137)			(137)		1,206	1,206			
100070511	PALMDALE	CA		09/23/2021		408,915		(256)			(256)		1,986	1,986			
100070517	WASHINGTON	DC		09/23/2021		710,078		(297)			(297)		3,393	3,393			
100070518	SOUTH PITTSBURG	TN		09/23/2021		51,723		(580)			(580)		5,623	5,623			
100070519	ONTARIO	CA		09/23/2021		441,656		(237)			(237)		2,055	2,055			
100070520	ROSWELL	GA		09/23/2021				(48)			(48)		704	704			
100070540	MONTGOMERY	AL		10/01/2021		78,461		(36)			(36)		540	540			
100070541	DALLAS	TX		10/01/2021		32,287		(235)			(235)		576	576			
100070544	CORPUS CHRISTI	TX		10/01/2021		118,919		2			2		22,823	22,823			
100070548	LEVITTOWN	PA		10/01/2021		223,294		(9)			(9)		528	528			
100070551	COLCHESTER	CT		10/01/2021		146,746		(9)			(9)		746	746			
100070552	WILLIAMSPORT	PA		10/01/2021		165,560		24			24		(11,940)	(11,940)			
100070568	GRENOLA	KS		10/01/2021		33,984		(51)			(51)		316	316			

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100070583	HAMILTON	NJ		10/01/2021		119,925		(10)			(10)		269	269			
100070586	EASTON	PA		10/01/2021		269,956		(1)			(1)		(3,821)	(3,821)			
100070611	MIDDLETOWN	NY		10/01/2021		224,468		64			64		1,186	1,186			
100070612	MILWAUKEE	WI		10/01/2021		85,970		1			1		459	459			
100070613	KINGSTREE	SC		10/01/2021		111,841		(56)			(56)		352	352			
100070614	EAST HAVEN	CT		10/01/2021		192,096		(5)			(5)		1,287	1,287			
100070617	ADDISON	NY		10/01/2021		59,885		(11)			(11)		336	336			
100070619	UTICA	NY		10/01/2021		239,558		(12)			(12)		4,253	4,253			
100070622	CLINTON	MS		10/01/2021		218,434		(62)			(62)		1,393	1,393			
100070623	RINGGOLD	GA		10/01/2021		169,918		(41)			(41)		1,337	1,337			
100070633	TULSA	OK		10/01/2021		120,472		(132)			(132)		2,997	2,997			
100070639	DENVER	CO		10/01/2021		123,887		(87)			(87)		975	975			
100070644	MOORE	OK		10/01/2021		107,409		(8)			(8)		474	474			
100070647	WAPPINGERS FALLS	NY		10/01/2021		234,383		86			86		(14,864)	(14,864)			
100070651	UNION GROVE	WI		10/01/2021		146,908		(13)			(13)		898	898			
100070658	ALBANY	NY		10/01/2021		118,336		(14)			(14)		189	189			
100070659	WEST ORANGE	NJ		10/01/2021		371,624		(17)			(17)		748	748			
100070674	GLASSBORO	NJ		10/01/2021		154,642		(55)			(55)		1,039	1,039			
100070682	SPOKANE	WA		10/01/2021		250,987		(51)			(51)		1,313	1,313			
100070698	LEESBURG	FL		10/01/2021		209,789		88			88		851	851			
100070704	LAS VEGAS	NV		10/01/2021		223,100		24			24		3,196	3,196			
100070711	CLEARWATER	FL		10/01/2021		207,582		(3)			(3)		35,940	35,940			
100070716	BELLEVILLE	AR		10/01/2021		232,243		(2,523)			(2,523)		229,457	229,457			
100070719	FORT WORTH	TX		10/01/2021		174,992		(67)			(67)		3,987	3,987			
100070721	LILBURN	GA		10/01/2021		163,058		(6)			(6)		362	362			
100070725	LITHONIA	GA		10/01/2021		140,344		(43)			(43)		1,015	1,015			
100070726	OAK FOREST	IL		10/01/2021		172,238		(11)			(11)		896	896			
100070728	SATELLITE BEACH	FL		10/01/2021		179,093		(6)			(6)		1,292	1,292			
100070734	BERRIEN SPRINGS	MI		10/01/2021		139,802		(36)			(36)		910	910			
100070737	BEND	OR		10/01/2021		381,974		118			118		9,616	9,616			
100070739	UPPER MARLBORO	MD		10/01/2021		274,516		(1)			(1)		945	945			
100070741	CLINTON	MD		10/01/2021		265,236		3			3		5,153	5,153			
100070742	HAMILTON	NJ		10/01/2021		222,983		(5)			(5)		3,144	3,144			
100070751	STONY BROOK	NY		10/01/2021		185,038		(19)			(19)		4,668	4,668			
100070752	REISTERSTOWN	MD		10/01/2021		241,247		9			9		861	861			
100070756	MESQUITE	TX		10/01/2021		38,374		2			2		(2,076)	(2,076)			
100070768	FORT WAYNE	IN		10/01/2021		134,782		(6)			(6)		1,860	1,860			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		79,696		2			2		1,570	1,570			
100070780	ROCKLAND	MA		10/01/2021		223,180		(102)			(102)		2,041	2,041			
100070788	MILFORD	PA		10/01/2021		150,091		(2)			(2)		547	547			
100070789	GREER	SC		10/01/2021		73,891		2			2		1,431	1,431			
100070792	RISING SUN	MD		10/01/2021		187,444		(7)			(7)		428	428			
100070801	LEHIGH ACRES	FL		10/01/2021		112,282		(48)			(48)		704	704			
100070818	TROTWOOD	OH		10/01/2021		88,829		(25)			(25)		561	561			
100070825	PHILADELPHIA	PA		10/01/2021		112,707		(13)			(13)		2,491	2,491			
100070829	CARTERSVILLE	GA		10/01/2021		140,716		(47)			(47)		4,468	4,468			
100070831	MIDLOTHIAN	VA		10/01/2021		219,176		(61)			(61)		2,188	2,188			
100070842	CORONA	CA		10/01/2021		281,105		(29)			(29)		618	618			
100070844	JACKSONVILLE	FL		10/01/2021		57,451		(164)			(164)		9,887	9,887			
100070849	ALEX CITY	AL		10/01/2021		102,879		(41)			(41)		823	823			
100070852	WEST CARROLLTON	OH		10/01/2021		84,296		1			1		443	443			
100070854	HAGERSTOWN	MD		10/01/2021		172,712		(4)			(4)		588	588			
100070864	OZARK	AL		10/01/2021		64,826		(6)			(6)		104	104			
100070874	TORRINGTON	CT		10/01/2021		196,016		(17)			(17)		(1,089)	(1,089)			
100070884	BARTO	PA		10/01/2021		127,142		(28)			(28)		1,570	1,570			
100070890	BALTIMORE	MD		10/01/2021		119,041		46			46		(4,216)	(4,216)			
100070896	STEPHENS CITY	VA		10/01/2021		398,461		(73)			(73)		3,242	3,242			
100070902	WINTER HAVEN	FL		10/01/2021		192,298		(8)			(8)		343	343			
100070906	WETUMPKA	AL		10/01/2021		175,703		(322)			(322)		26,224	26,224			
100070914	HENDERSON	NV		10/01/2021		193,769		(58)			(58)		1,115	1,115			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070916	MARSHFIELD	WI		10/01/2021		88,955		9			9		(6,572)	(6,572)			
100070922	SANDY CREEK	NY		10/01/2021		152,941		(409)			(409)		23,455	23,455			
100070926	COLLINSVILLE	IL		10/01/2021		82,738		(32)			(32)		586	586			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		223,739		(75)			(75)		1,248	1,248			
100070932	WINSTON SALEM	NC		10/01/2021		160,079		(191)			(191)		216	216			
100070934	GLENDORA	NJ		10/01/2021		164,160		(12)			(12)		566	566			
100070937	HOLTSVILLE	NY		10/01/2021		360,741		(14)			(14)		1,709	1,709			
100070944	MILWAUKEE	WI		10/01/2021		130,503		(11)			(11)		15,712	15,712			
100070948	BATON ROUGE	LA		10/01/2021		146,271		(52)			(52)		1,046	1,046			
100070982	MARICOPA	AZ		10/01/2021		228,190		(15)			(15)		1,174	1,174			
100070988	WILLIAMSTOWN	NJ		10/01/2021		301,659		(69)			(69)		420	420			
100070999	CLARKSVILLE	TN		10/01/2021		201,936		(17)			(17)		690	690			
100071003	HANOVER	PA		10/01/2021		231,080		(1)			(1)		2,263	2,263			
100071010	MARRERO	LA		10/01/2021		189,656		(123)			(123)		812	812			
100071026	BETHLEHEM	PA		10/01/2021		183,504		(30)			(30)		840	840			
100071037	DOWNINGTOWN	PA		10/01/2021		256,522		11			11		461	461			
100071043	EPHRATA	PA		10/01/2021		274,745		(7)			(7)		1,944	1,944			
100071044	VINELAND	NJ		10/01/2021		172,857		9			9		3,201	3,201			
100071055	HAZLET	NJ		10/01/2021		392,918		101			101		2,111	2,111			
100071064	SAN ANTONIO	TX		10/01/2021		136,630		(36)			(36)		674	674			
100071065	DARBY	PA		10/01/2021		78,799		13			13		401	401			
100071071	ORLANDO	FL		10/01/2021		159,506		(48)			(48)		746	746			
100071075	MAPLE HEIGHTS	OH		10/01/2021		119,333		(46)			(46)		15,687	15,687			
100071076	BERKELEY SPGS	WV		10/01/2021		135,379		(25)			(25)		1,464	1,464			
100071086	GARDNER	MA		10/01/2021		197,047		(39)			(39)		596	596			
100071099	MIAMI	FL		10/01/2021		318,386		495			495		1,834	1,834			
100071101	APPLE VALLEY	CA		10/01/2021		293,709		(11)			(11)		6,060	6,060			
100071105	FLORIDA CITY	FL		10/01/2021		197,700		(10)			(10)		993	993			
100071118	EI DORADO	AR		10/01/2021		132,864		(207)			(207)		30,158	30,158			
100071123	BRICK	NJ		10/01/2021		189,483		14			14		3,749	3,749			
100071125	PHILADELPHIA	PA		10/01/2021		163,802		123			123		220	220			
100071126	BALTIMORE	MD		10/01/2021		234,970		5			5		1,272	1,272			
100071134	JACKSON	MI		10/01/2021		93,983		(6)			(6)		457	457			
100071139	COCONUT CREEK	FL		10/01/2021		342,342		(10)			(10)		1,232	1,232			
100071144	VERO BEACH	FL		10/01/2021		164,960		153			153		5,609	5,609			
100071173	MIRAMAR	FL		10/01/2021		373,443		30			30		2,008	2,008			
100071182	MIDLAND	TX		10/01/2021		271,634		(10)			(10)		1,425	1,425			
100071220	SIMPSONVILLE	SC		10/01/2021		150,793							1,055	1,055			
100071222	DARBY	PA		10/01/2021		63,077		9			9		1,487	1,487			
100071225	COLORADO SPRINGS	CO		10/01/2021		336,618		(108)			(108)		76,907	76,907			
100071231	ENDICOTT	NY		10/01/2021		122,412		16			16		2,161	2,161			
100071237	POTTSTOWN	PA		10/01/2021		349,237		45			45		6,637	6,637			
100071248	PLAINFIELD	NJ		10/01/2021		312,829		21			21		6,441	6,441			
100071249	MAYVILLE	WI		10/01/2021		157,049		(20)			(20)		677	677			
100071251	JACKSONVILLE	NC		10/01/2021		138,311		(31)			(31)		213	213			
100071252	LEOMINSTER	MA		10/01/2021		233,615		25			25		420	420			
100071260	BOYNTON BEACH	FL		10/01/2021		233,868		3			3		780	780			
100071264	HAINES CITY	FL		10/01/2021		286,486		24			24		5,295	5,295			
100071266	ROSWELL	NM		10/01/2021		115,719		(1)			(1)		179	179			
100071267	CONROE	TX		10/01/2021		361,909		(72)			(72)		74,377	74,377			
100071279	NORTH ATTLEBORO	MA		10/01/2021		129,531		7			7		1,090	1,090			
100071281	ALBANY	NY		10/01/2021		154,497		245			245		921	921			
100071282	JOPLIN	MO		10/01/2021		119,642		46			46		826	826			
100071290	BUSH	LA		10/01/2021		176,096		(262)			(262)		16,623	16,623			
100071293	PHENIX CITY	AL		10/01/2021		105,062		67			67		3,206	3,206			
100071300	LAHAINA	HI		10/01/2021		404,614		13			13		788	788			
100071304	CORPUS CHRISTI	TX		10/01/2021		163,718		(92)			(92)		13,611	13,611			
100071307	FAIRBURN	GA		10/01/2021		170,985		(26)			(26)		593	593			
100071320	THORNTON	CO		10/01/2021		101,085		43			43		(11,804)	(11,804)			
100071330	TALLAHASSEE	FL		10/01/2021		87,652		(3)			(3)		318	318			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071337	FORT WORTH	TX		10/01/2021		180,402		(7)			(7)		1,067	1,067			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		274,157		426			426		1,806	1,806			
100071343	RIVERVIEW	MI		10/01/2021		75,457		(5)			(5)		291	291			
100071344	GRANDVIEW	TX		10/01/2021		270,494		(238)			(238)		(29,870)	(29,870)			
100071348	ELK GROVE	CA		10/01/2021		356,293		72			72		1,937	1,937			
100071350	LEEDS	AL		10/01/2021		88,533		196			196		251	251			
100071353	DOROTHY	NJ		10/01/2021		195,019		(1)			(1)		360	360			
100071355	GIBBON	NE		10/01/2021		111,521		(27)			(27)		315	315			
100071363	EASTON	PA		10/01/2021		91,485		78			78		(9,783)	(9,783)			
100071364	WEST SENECA	NY		10/01/2021		124,164		(97)			(97)		521	521			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		169,377		(141)			(141)		11,661	11,661			
100071370	PORT SAINT LUCIE	FL		10/01/2021		236,626		(158)			(158)		18,400	18,400			
100071377	LAKELAND	FL		10/01/2021		126,431		58			58		586	586			
100071389	MCDONOUGH	GA		10/01/2021		201,512		192			192		699	699			
100071391	HICKORY	NC		10/01/2021		223,988		(133)			(133)		902	902			
100071421	Amsterdam	NLD		09/30/2021		39,088							9	9	(59)		(59)
100071426	TILBURG	NLD		09/30/2021		12,347							249	249	(26)		(26)
100071429	DELFT	NLD		09/30/2021		272,296							1,301	1,301	(173)		(173)
100071430	HEERLEN	NLD		09/30/2021		6,078							98	98	(10)		(10)
100071434	ROTTERDAM	NLD		09/30/2021		24,313							392	392	(41)		(41)
100071437	TILBURG	NLD		09/30/2021		11,864							283	283	(28)		(28)
100071439	UTRECHT	NLD		09/30/2021		63,063							978	978	(103)		(103)
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		13,021							258	258	(26)		(26)
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		16,837							333	333	(34)		(34)
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		30,173							478	478	(48)		(48)
100071449	DEN HAAG	NLD		09/30/2021		45,252							727	727	(75)		(75)
100071453	VENLO	NLD		09/30/2021		8,781							140	140	(14)		(14)
100071455	KATWIJK	NLD		09/30/2021		8,217							163	163	(16)		(16)
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021		8,058							131	131	(13)		(13)
100071460	TILBURG	NLD		09/30/2021		11,707							188	188	(22)		(22)
100071465	SANTA BARBARA	CA		10/26/2021				(144)			(144)		1,866	1,866			
100071470	CANYON COUNTRY	CA		10/26/2021				(65)			(65)		2	2			
100071472	ISLE OF PALMS	SC		10/26/2021				(111)			(111)		226	226		2,067	2,067
100071480	VALLEJO	CA		10/26/2021				(74)			(74)		1,374	1,374			
100071482	SAN JOSE	CA		10/26/2021				(164)			(164)		2,791	2,791			
100071485	LOS ANGELES	CA		10/26/2021				(140)			(140)		2,572	2,572			
100071488	LEHIGH ACRES	FL		10/26/2021				(42)			(42)		978	978			
100071491	HOMESTEAD	FL		10/26/2021				(60)			(60)		932	932			
100071493	DOUGLASVILLE	GA		10/26/2021				(46)			(46)		909	909			
100071503	BELLAIRE	TX		10/19/2021		809,200		(488)			(488)		3,112	3,112			
100071505	CORONA DEL MAR	CA		10/19/2021		2,768,338		(940)			(940)		12,262	12,262			
100071506	DALLAS	TX		10/19/2021		1,445,757		(916)			(916)		4,739	4,739			
100071508	CORPUS CHRISTI	TX		10/19/2021		96,757		(91)			(91)		735	735			
100071509	LOS ANGELES	CA		10/19/2021		2,559,785		(243)			(243)		1,142	1,142			
100071510	KALISPELL	MT		10/19/2021		294,776		(105)			(105)		1,174	1,174			
100071511	KALISPELL	MT		10/19/2021		237,952		(84)			(84)		947	947			
100071513	CHINO	CA		10/19/2021		498,353		(81)			(81)		2,140	2,140			
100071516	WEST HOLLYWOOD	CA		10/19/2021		1,325,006		(918)			(918)		5,073	5,073			
100071522	VENICE	CA		10/19/2021		1,228,699		(122)			(122)		5,649	5,649			
100071523	ANKENY	IA		10/14/2021		190,042		(187)			(187)		738	738			
100071524	LAKEVILLE	MN		10/14/2021		398,622		(261)			(261)		1,819	1,819			
100071525	EVERETT	WA		10/14/2021		339,646		(221)			(221)		1,550	1,550			
100071526	ROANOKE	VA		10/14/2021		140,722		(115)			(115)		600	600			
100071527	MIRAMAR BEACH	FL		10/14/2021		493,025		(320)			(320)		2,251	2,251			
100071528	LAKEWOOD	NJ		10/14/2021		291,773		(204)			(204)		1,786	1,786			
100071530	CITRUS SPGS	FL		10/14/2021		184,552		(113)			(113)		844	844			
100071533	HUNTSVILLE	TX		10/14/2021		233,192		(190)			(190)		994	994			
100071534	PITTSBURGH	PA		10/14/2021		223,454		(146)			(146)		1,020	1,020			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		537,515		(353)			(353)		2,466	2,466			
100071540	EUGENE	OR		10/14/2021		229,157		(219)			(219)		969	969			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071542	LEESBURG	FL		10/14/2021		235,527		(107)			(107)		1,095	1,095			
100071544	CASTRO VALLEY	CA		10/14/2021		507,035		(257)			(257)		2,373	2,373			
100071545	CHARLOTTE	NC		10/14/2021		200,440		(202)			(202)		804	804			
100071546	WOODBURY	MN		10/14/2021		187,599		(121)			(121)		840	840			
100071547	PORTLAND	OR		10/14/2021		180,343		(194)			(194)		757	757			
100071548	GREENSBORO	NC		10/14/2021		243,742		(179)			(179)		1,058	1,058			
100071550	SAN FERNANDO	CA		10/14/2021		535,830		(345)			(345)		2,440	2,440			
100071551	RICHMOND	VA		10/14/2021		461,507		(359)			(359)		1,986	1,986			
100071552	LOS ANGELES	CA		10/14/2021		389,038		(250)			(250)		2,587	2,587			
100071553	NORTHRIDGE	CA		10/14/2021		632,096		(217)			(217)		4,616	4,616			
100071554	SEGUIN	TX		10/14/2021		292,535		(224)			(224)		1,296	1,296			
100071556	SAN LEANDRO	CA		10/14/2021		356,407		(255)			(255)		9,757	9,757			
100071557	N FT MYERS	FL		10/14/2021		241,743		(178)			(178)		1,055	1,055			
100071558	WOODSTOCK	GA		10/14/2021		247,586		(66)			(66)		1,202	1,202			
100071561	SEASIDE	CA		10/14/2021		699,504		(499)			(499)		3,045	3,045			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		213,604		(215)			(215)		838	838			
100071564	CHESAPEAKE	VA		10/14/2021		143,197		(250)			(250)		1,203	1,203			
100071565	SEASIDE	CA		10/14/2021		631,353		(450)			(450)		2,748	2,748			
100071567	KNOXVILLE	TN		10/14/2021		208,697		(94)			(94)		963	963			
100071568	STERLING	VA		10/14/2021		311,755		(173)			(173)		1,418	1,418			
100071569	SPOKANE	WA		10/14/2021		225,801		(191)			(191)		977	977			
100071570	CHARLOTTESVILLE	VA		10/14/2021		186,946		(184)			(184)		808	808			
100071571	YOUNGSVILLE	LA		10/14/2021		185,886		(70)			(70)		898	898			
100071572	ANNA	TX		10/14/2021		207,705		(95)			(95)		979	979			
100071573	LAND O LAKES	FL		10/14/2021		257,392		(205)			(205)		2,244	2,244			
100071574	SAN JOSE	CA		10/14/2021		807,773		199			199		6,348	6,348			
100071575	BOISE	ID		10/14/2021		176,134		(168)			(168)		806	806			
100071576	AUSTIN	TX		10/14/2021		220,558		(162)			(162)		958	958			
100071578	WHEAT RIDGE	CO		10/14/2021		225,813		(171)			(171)		1,001	1,001			
100071579	COCOA	FL		10/14/2021		215,426		(140)			(140)		955	955			
100071580	MIAMI	FL		10/14/2021		277,020		(151)			(151)		2,450	2,450			
100071581	SAN PEDRO	CA		10/14/2021		365,927		(299)			(299)		1,610	1,610			
100071582	LEESBURG	VA		10/14/2021		211,441		(150)			(150)		643	643			
100071583	ATLANTA	GA		10/14/2021		317,431		(235)			(235)		1,415	1,415			
100071584	WINDERMERE	FL		10/14/2021		204,909		(221)			(221)		857	857			
100071585	NEW BEDFORD	MA		10/14/2021		237,008		(157)			(157)		961	961			
100071586	KISSIMMEE	FL		10/14/2021		245,249		(155)			(155)		1,046	1,046			
100071587	BROOKLYN PARK	MN		10/14/2021		288,772		(242)			(242)		1,583	1,583			
100071588	SAN ANTONIO	TX		10/14/2021		206,828		(87)			(87)		972	972			
100071590	BOTHELL	WA		10/14/2021		464,750		(185)			(185)		1,852	1,852			
100071591	ALHAMBRA	CA		10/14/2021		548,931		(352)			(352)		1,661	1,661			
100071592	CHARLOTTE	NC		10/14/2021		221,210		(128)			(128)		964	964			
100071593	MAPLEWOOD	MN		10/14/2021		188,192		(318)			(318)		1,388	1,388			
100071594	NEW ORLEANS	LA		10/14/2021		206,903		(233)			(233)		840	840			
100071595	CLOVIS	CA		10/14/2021		226,329		(95)			(95)		1,063	1,063			
100071596	PROSPER	TX		10/14/2021		408,016		(323)			(323)		1,537	1,537			
100071597	BRANDON	FL		10/14/2021		264,982		(147)			(147)		1,109	1,109			
100071598	TUCSON	AZ		10/14/2021		252,993		(218)			(218)		1,163	1,163			
100071599	LOS ANGELES	CA		10/14/2021		346,934		(286)			(286)		1,541	1,541			
100071600	SACRAMENTO	CA		10/14/2021		344,783		(244)			(244)		1,506	1,506			
100071601	CLEVELAND	GA		10/14/2021		214,048		(150)			(150)		828	828			
100071602	PLANO	TX		10/14/2021		303,605		(190)			(190)		1,354	1,354			
100071604	METAIRIE	LA		10/14/2021		264,143		(237)			(237)		1,108	1,108			
100071605	CASHION	OK		10/14/2021		233,019		(214)			(214)		960	960			
100071606	MARYSVILLE	WA		10/14/2021		316,570		(276)			(276)		1,330	1,330			
100071607	MINNEAPOLIS	MN		10/14/2021		179,057		(129)			(129)		831	831			
100071608	MEMPHIS	TN		10/14/2021		99,158		(76)			(76)		374	374			
100071609	CASTLE ROCK	CO		10/14/2021		268,644		(167)			(167)		1,116	1,116			
100071610	EL PASO	TX		10/14/2021		151,154		(138)			(138)		553	553			
100071611	GEORGETOWN	TX		10/14/2021		233,043		(136)			(136)		949	949			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071612	OCEAN CITY	NJ		10/14/2021		365,876		(225)			(225)		1,915	1,915			
100071613	BROKEN ARROW	OK		10/14/2021		121,776		(118)			(118)		447	447			
100071614	EDINBURG	VA		10/14/2021		146,362		(182)			(182)		555	555			
100071615	CLOVIS	CA		10/14/2021		366,962		(290)			(290)		1,584	1,584			
100071616	BIRMINGHAM	AL		10/14/2021		209,269		(181)			(181)		864	864			
100071617	LEWISTON	MI		10/14/2021		66,591		(61)			(61)		249	249			
100071618	HAWTHORNE	CA		10/14/2021		309,068		(255)			(255)		1,336	1,336			
100071619	PETERSBURG	VA		10/14/2021		241,591		(160)			(160)		937	937			
100071620	TACOMA	WA		10/14/2021		367,100		(262)			(262)		2,592	2,592			
100071621	RENO	NV		10/14/2021		227,412		(216)			(216)		951	951			
100071622	JACKSON	TN		10/14/2021		116,406		(96)			(96)		430	430			
100071623	PURCELLVILLE	VA		10/14/2021		261,303		(180)			(180)		1,320	1,320			
100071624	SCOTTSDALE	AZ		10/14/2021		216,263		(20)			(20)		1,048	1,048			
100071625	BASTROP	TX		10/14/2021		211,087		(141)			(141)		956	956			
100071626	BRISTOL	CT		10/14/2021		182,863		(232)			(232)		747	747			
100071627	CLOVIS	CA		10/14/2021		312,883		(247)			(247)		1,351	1,351			
100071628	LAS VEGAS	NV		10/14/2021		287,122		(239)			(239)		1,584	1,584			
100071629	KEANSBURG	NJ		10/14/2021		270,432		(154)			(154)		1,256	1,256			
100071630	BOTHELL	WA		10/14/2021		675,079		17			17		3,218	3,218			
100071632	ATHENS	GA		10/14/2021		91,877		(87)			(87)		328	328			
100071633	BRAWLEY	CA		10/14/2021		193,158		(253)			(253)		2,814	2,814			
100071634	WASHINGTON	DC		10/14/2021		205,833		(164)			(164)		927	927			
100071635	CLARKSVILLE	TN		10/14/2021		152,489		(53)			(53)		731	731			
100071637	POMONA	CA		10/14/2021		380,159		(278)			(278)		1,560	1,560			
100071638	COLLEGE STATION	TX		10/14/2021		138,094		(74)			(74)		431	431			
100071639	NAMPA	ID		10/14/2021		268,515		(170)			(170)		1,167	1,167			
100071640	ALPHARETTA	GA		10/14/2021		212,211		(335)			(335)		3,344	3,344			
100071641	NAMPA	ID		10/14/2021		340,119		(216)			(216)		1,479	1,479			
100071642	WOODBRIDGE	VA		10/14/2021		306,468		(227)			(227)		1,329	1,329			
100071643	ORANGE	CA		10/14/2021		344,788		(337)			(337)		2,146	2,146			
100071644	MONTROSE	CO		10/14/2021		210,849		(41)			(41)		1,022	1,022			
100071645	RENO	NV		10/14/2021		293,887		(262)			(262)		1,261	1,261			
100071646	SARASOTA	FL		10/14/2021		233,500		(157)			(157)		1,034	1,034			
100071647	PANAMA CITY	FL		10/14/2021		198,783		(127)			(127)		886	886			
100071648	LOS ANGELES	CA		10/14/2021		398,008		(1,940)			(1,940)		22,284	22,284			
100071649	MELISSA	TX		10/14/2021		204,895		(308)			(308)		1,998	1,998			
100071650	SACRAMENTO	CA		10/14/2021		232,871		(103)			(103)		1,112	1,112			
100071651	LAKE WORTH BEACH	FL		10/14/2021		269,498		(250)			(250)		1,079	1,079			
100071652	AUSTIN	TX		10/14/2021		301,321		(252)			(252)		1,296	1,296			
100071653	MIDDLETOWN	RI		10/14/2021		271,124		(264)			(264)		1,378	1,378			
100071654	NAPLES	FL		10/14/2021		277,464		(180)			(180)		1,230	1,230			
100071655	NORTH KINGSTOWN	RI		10/14/2021		290,187		(241)			(241)		1,091	1,091			
100071656	PORT HUENEME	CA		10/14/2021		419,355		(244)			(244)		1,944	1,944			
100071657	CASA GRANDE	AZ		10/14/2021		202,830		(70)			(70)		952	952			
100071658	CHAMPIONS GATE	FL		10/14/2021		441,121		(183)			(183)		2,063	2,063			
100071659	SAN DIEGO	CA		10/14/2021		767,578		(275)			(275)		3,447	3,447			
100071660	REXBURG	ID		10/14/2021		241,493		(149)			(149)		1,003	1,003			
100071661	JURUPA VALLEY	CA		10/14/2021		538,485		(360)			(360)		2,449	2,449			
100071662	SAN DIEGO	CA		10/14/2021		1,053,681		(156)			(156)		5,202	5,202			
100071663	MCKINNEY	TX		10/14/2021		239,362		(178)			(178)		1,035	1,035			
100071664	CONYERS	GA		10/14/2021		100,082		(122)			(122)		414	414			
100071665	OAKLAND	CA		10/14/2021		273,257		(232)			(232)		1,217	1,217			
100071666	N MYRTLE BEACH	SC		10/14/2021		285,284		(141)			(141)		748	748			
100071667	SACHSE	TX		10/14/2021		151,107		(464)			(464)		5,253	5,253			
100071668	HAMPTON	GA		10/14/2021		232,442		(198)			(198)		999	999			
100071669	LA MESA	CA		10/14/2021		463,584		(419)			(419)		1,978	1,978			
100071670	COMMERCE CITY	CO		10/14/2021		402,828		(331)			(331)		1,594	1,594			
100071671	COPPERAS COVE	TX		10/14/2021		54,844		(95)			(95)		274	274			
100071672	EL CENTRO	CA		10/14/2021		224,397		(242)			(242)		1,207	1,207			
100071673	OREGON CITY	OR		10/14/2021		352,734		(253)			(253)		1,518	1,518			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071674	WASHINGTON	DC		10/14/2021		375,945		(351)			(351)		2,112	2,112			
100071675	LOS ANGELES	CA		10/14/2021		175,251		(163)			(163)		784	784			
100071676	STOCKTON	CA		10/14/2021		282,301		(221)			(221)		2,447	2,447			
100071677	YORKTOWN	VA		10/14/2021		254,283		(177)			(177)		1,222	1,222			
100071678	HOUSTON	TX		10/14/2021		230,654		(172)			(172)		991	991			
100071679	BUFFALO	NY		10/14/2021		86,699		(144)			(144)		334	334			
100071680	CONROE	TX		10/14/2021		229,228		(176)			(176)		904	904			
100071681	FRESNO	CA		10/14/2021		344,127		(125)			(125)		1,641	1,641			
100071682	EL CENTRO	CA		10/14/2021		228,681		(194)			(194)		961	961			
100071683	BUCKEYE	AZ		10/14/2021		213,662		(97)			(97)		930	930			
100071684	BURLINGTON	WA		10/14/2021		267,293		(118)			(118)		1,276	1,276			
100071685	VALDOSTA	GA		10/14/2021		212,893		(191)			(191)		1,200	1,200			
100071686	FRANKLIN	VA		10/14/2021		88,849		(147)			(147)		342	342			
100071687	TULARE	CA		10/14/2021		310,911		(276)			(276)		1,327	1,327			
100071689	STERLING	AK		10/14/2021		281,818		(177)			(177)		1,205	1,205			
100071690	BIG BEAR LAKE	CA		10/14/2021		220,463		(219)			(219)		1,013	1,013			
100071691	VIRGINIA BEACH	VA		10/14/2021		181,996		(159)			(159)		781	781			
100071692	CEDAR CREEK	TX		10/14/2021		306,340		(208)			(208)		1,369	1,369			
100071693	BENBROOK	TX		10/14/2021		170,860		(151)			(151)		772	772			
100071694	HAWTHORNE	CA		10/14/2021		213,179		(202)			(202)		888	888			
100071696	BUFORD	GA		10/14/2021		266,883		(198)			(198)		1,147	1,147			
100071697	JOPLIN	MO		10/14/2021		61,792		(53)			(53)		227	227			
100071698	CHARLOTTE	NC		10/14/2021		219,153		(166)			(166)		1,178	1,178			
100071699	CHICAGO	IL		10/14/2021		213,172		(122)			(122)		990	990			
100071700	AVON	CT		10/14/2021		225,198		(126)			(126)		1,004	1,004			
100071701	SACRAMENTO	CA		10/14/2021		312,859		(264)			(264)		1,347	1,347			
100071702	MOLALLA	OR		10/14/2021		280,748		(201)			(201)		1,208	1,208			
100071703	MYRTLE BEACH	SC		10/14/2021		152,247		(120)			(120)		653	653			
100071704	LOS ANGELES	CA		10/14/2021		423,469		(356)			(356)		1,815	1,815			
100071705	ATHENS	GA		10/14/2021		221,880		(126)			(126)		1,026	1,026			
100071706	EL PASO	TX		10/14/2021		247,058		(331)			(331)		2,474	2,474			
100071707	LAS VEGAS	NV		10/14/2021		219,490		(170)			(170)		881	881			
100071708	LOS ANGELES	CA		10/14/2021		1,296,393		(641)			(641)		5,511	5,511			
100071709	SAINT PAUL	MN		10/14/2021		247,290		(139)			(139)		1,095	1,095			
100071710	PITTSBURGH	PA		10/14/2021		258,934		(195)			(195)		1,137	1,137			
100071711	HOT SPRINGS	SD		10/14/2021		77,903		(68)			(68)		292	292			
100071712	ENCINITAS	CA		10/14/2021		257,906		(212)			(212)		1,112	1,112			
100071713	HORSE CAVE	KY		10/14/2021		92,393		(132)			(132)		233	233			
100071714	ORMOND BEACH	FL		10/14/2021		218,278		(174)			(174)		924	924			
100071715	CHICAGO	IL		10/14/2021		854,293		(237)			(237)		4,087	4,087			
100071716	CENTRAL FALLS	RI		10/14/2021		329,268		(280)			(280)		1,415	1,415			
100071718	NAMPA	ID		10/14/2021		433,205		(275)			(275)		1,883	1,883			
100071720	IDAHO FALLS	ID		10/14/2021		277,967		(214)			(214)		1,167	1,167			
100071721	WESTLAND	MI		10/14/2021		93,720		(86)			(86)		343	343			
100071722	LITTLE ELM	TX		10/14/2021		239,237		(189)			(189)		976	976			
100071723	LUBBOCK	TX		10/14/2021		141,615		(138)			(138)		522	522			
100071724	CHANDLER	AZ		10/14/2021		213,609		(60)			(60)		1,208	1,208			
100071725	ATLANTA	GA		10/14/2021		291,178		(164)			(164)		1,340	1,340			
100071726	BARTOW	FL		10/14/2021		99,144		(129)			(129)		414	414			
100071728	GLENDORA	NJ		10/14/2021		130,346		(172)			(172)		531	531			
100071729	LEBANON	PA		10/14/2021		90,860		(143)			(143)		399	399			
100071732	SHREVEPORT	LA		10/14/2021		232,194		(172)			(172)		998	998			
100071733	JOPLIN	MO		10/14/2021		54,154		(49)			(49)		295	295			
100071734	MELISSA	TX		10/14/2021		343,947		(116)			(116)		1,599	1,599			
100071737	ROSWELL	NM		10/14/2021		169,252		(143)			(143)		1,326	1,326			
100071739	RENO	NV		10/14/2021		318,638		(277)			(277)		1,325	1,325			
100071740	ABERDEEN	MD		10/14/2021		162,853		(163)			(163)		678	678			
100071742	MIAMI	FL		10/14/2021		365,180		(343)			(343)		1,414	1,414			
100071743	PALATKA	FL		10/14/2021		113,201		(157)			(157)		422	422			
100071746	ALAMO	TX		10/14/2021		91,365		(131)			(131)		354	354			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071747	TITUSVILLE	FL		10/14/2021		101,704		(134)			(134)		277	277			
100071748	TIMBERVILLE	VA		10/14/2021		118,368		(140)			(140)		508	508			
100071751	CHARLOTTE	NC		10/14/2021		77,428		(227)			(227)		891	891			
100071754	PENSACOLA	FL		10/14/2021		136,866		(125)			(125)		666	666			
100071755	HARRISBURG	PA		10/14/2021		104,654		(100)			(100)		378	378			
100071758	HOUSTON	TX		10/14/2021		159,832		(372)			(372)		2,132	2,132			
100071760	JACKSONVILLE	FL		10/14/2021		141,625		(121)			(121)		514	514			
100071763	FERNANDINA BEACH	FL		10/14/2021		254,187		(234)			(234)		1,008	1,008			
100071767	NEW PORT RICHEY	FL		10/14/2021		120,681		(169)			(169)		692	692			
100071768	TULSA	OK		10/14/2021		123,753		(142)			(142)		479	479			
100071769	NEPTUNE	NJ		10/14/2021		231,772		(158)			(158)		972	972			
100071771	TORRINGTON	CT		10/14/2021		109,895		(136)			(136)		439	439			
100071772	NORRISTOWN	PA		10/14/2021		70,260		(90)			(90)		261	261			
100071774	GOLDSBORO	NC		10/14/2021		170,062		(157)			(157)		966	966			
100071776	MIAMI	FL		10/14/2021		183,183		(103)			(103)		675	675			
100071778	WALLA WALLA	WA		10/14/2021		106,966		(152)			(152)		413	413			
100071780	IRMO	SC		10/14/2021		105,189		(122)			(122)		432	432			
100071781	CONVERSE	TX		10/14/2021		200,129		(162)			(162)		834	834			
100071782	LAS VEGAS	NV		10/14/2021		167,078		(162)			(162)		661	661			
100071785	JACKSONVILLE	FL		10/14/2021		91,821		(144)			(144)		345	345			
100071786	KISSIMMEE	FL		10/14/2021		209,277		(184)			(184)		836	836			
100071788	OAKDALE	CA		10/14/2021		237,899		(170)			(170)		1,023	1,023			
100071789	BALTIMORE	MD		10/14/2021		177,956		(256)			(256)		1,300	1,300			
100071790	AMELIA COURT HOUSE	VA		10/14/2021		207,957		(189)			(189)		863	863			
100071791	PITTSBURGH	PA		10/14/2021		105,134		(131)			(131)		584	584			
100071793	LANCASTER	CA		10/14/2021		183,584		(160)			(160)		717	717			
100071794	SILVER SPRING	MD		10/14/2021		214,069		(159)			(159)		920	920			
100071796	MACON	GA		10/14/2021		151,376		(113)			(113)		691	691			
100071797	NEWTON	NC		10/14/2021		151,261		(172)			(172)		624	624			
100071798	BELLEVIEW	FL		10/14/2021		91,553		(131)			(131)		338	338			
100071799	SPRINGVILLE	CA		10/14/2021		93,226		(123)			(123)		380	380			
100071800	LAWRENCEVILLE	GA		10/14/2021		207,639		(182)			(182)		825	825			
100071803	BRISTOL	CT		10/14/2021		74,958		(58)			(58)		281	281			
100071805	BOYNTON BEACH	FL		10/14/2021		339,159		(259)			(259)		1,355	1,355			
100071806	COLUMBIA	SC		10/14/2021		125,486		(160)			(160)		778	778			
100071807	PALM BAY	FL		10/14/2021		194,693		(155)			(155)		849	849			
100071808	SACRAMENTO	CA		10/14/2021		136,441		(154)			(154)		573	573			
100071810	GREENVILLE	SC		10/14/2021		234,549		(196)			(196)		913	913			
100071811	BAKERSFIELD	CA		10/14/2021		161,712		(158)			(158)		700	700			
100071812	PICO RIVERA	CA		10/14/2021		520,996		(372)			(372)		1,937	1,937			
100071814	BRENTWOOD	MD		10/14/2021		253,829		(148)			(148)		1,167	1,167			
100071816	SAINT CLOUD	FL		10/14/2021		122,180		(150)			(150)		502	502			
100071817	NEW BRITAIN	CT		10/14/2021		258,431		(245)			(245)		2,087	2,087			
100071819	NORMAN	OK		10/14/2021		167,307		(152)			(152)		710	710			
100071820	PHILADELPHIA	PA		10/14/2021		212,545		(193)			(193)		824	824			
100071821	STUART	FL		10/14/2021		136,817		(153)			(153)		525	525			
100071822	OCOEE	FL		10/14/2021		274,971		(159)			(159)		1,244	1,244			
100071823	JACKSONVILLE	NC		10/14/2021		96,582		(108)			(108)		397	397			
100071824	FRESNO	CA		10/14/2021		305,206		(262)			(262)		1,256	1,256			
100071826	DETROIT	MI		10/14/2021		113,761		(126)			(126)		478	478			
100071827	FRESNO	CA		10/14/2021		218,816		(213)			(213)		1,043	1,043			
100071829	KEISER	AR		10/14/2021		154,763		(175)			(175)		650	650			
100071830	LANDOVER	MD		10/14/2021		162,168		(133)			(133)		646	646			
100071831	JONESBORO	GA		10/14/2021		111,821		(175)			(175)		420	420			
100071832	LEAGUE CITY	TX		10/14/2021		168,532		(195)			(195)		688	688			
100071834	RICHMOND	VA		10/14/2021		269,544		(221)			(221)		1,074	1,074			
100071836	MILWAUKEE	WI		10/14/2021		127,053		(152)			(152)		497	497			
100071837	ROSEVILLE	CA		10/14/2021		174,179		(211)			(211)		695	695			
100071838	FOREST	VA		10/14/2021		187,676		(172)			(172)		1,043	1,043			
100071839	ABILENE	TX		10/14/2021		141,485		(135)			(135)		511	511			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071840	VIRGINIA BEACH	VA		10/14/2021		144,725		(144)			(144)		595	595			
100071841	TUCSON	AZ		10/14/2021		106,324		(148)			(148)		432	432			
100071842	WILMINGTON	NC		10/14/2021		121,412		(116)			(116)		438	438			
100071843	WASHINGTON	DC		10/14/2021		639,859		(260)			(260)		2,778	2,778			
100071844	GALLOWAY	NJ		10/14/2021		64,425		(52)			(52)		234	234			
100071846	BOSSIER CITY	LA		10/14/2021		60,049		(94)			(94)		238	238			
100071848	PROVIDENCE	RI		10/14/2021		149,435		(206)			(206)		564	564			
100071850	OCALA	FL		10/14/2021		162,581		(149)			(149)		630	630			
100071851	ROCKY MOUNT	NC		10/14/2021		100,340		(143)			(143)		511	511			
100071852	ABILENE	TX		10/14/2021		112,187		(107)			(107)		405	405			
100071854	CARLISLE	PA		10/14/2021		147,490		(123)			(123)		808	808			
100071855	TAMPA	FL		10/14/2021		132,991		(182)			(182)		516	516			
100071856	CHARLESTON	WV		10/14/2021		176,354		(192)			(192)		442	442			
100071857	SAN ANTONIO	TX		10/14/2021		178,298		(164)			(164)		660	660			
100071860	ASBURY PARK	NJ		10/14/2021		214,123		(187)			(187)		851	851			
100071861	DUNDALK	MD		10/14/2021		158,984		(193)			(193)		827	827			
100071862	DOVER	NH		10/14/2021		230,334		(256)			(256)		1,309	1,309			
100071863	FORT MYERS	FL		10/14/2021		156,559		(179)			(179)		655	655			
100071864	CAPE CORAL	FL		10/14/2021		197,795		(190)			(190)		801	801			
100071865	LAREDO	TX		10/14/2021		116,754		(321)			(321)		3,058	3,058			
100071866	ROSEVILLE	CA		10/14/2021		221,863		(213)			(213)		963	963			
100071867	SAN ANTONIO	TX		10/14/2021		193,346		(178)			(178)		763	763			
100071870	TEQUESTA	FL		10/14/2021		208,563		(214)			(214)		1,093	1,093			
100071871	VIRGINIA BEACH	VA		10/14/2021		168,083		(154)			(154)		619	619			
100071873	SIGNAL HILL	CA		10/14/2021		231,757		(214)			(214)		962	962			
100071876	DAYTON	OH		10/14/2021		107,196		(116)			(116)		449	449			
100071877	SAN JOSE	CA		11/05/2021		1,042,853		(813)			(813)		2,906	2,906			
100071879	EL CAJON	CA		11/05/2021		855,498		(626)			(626)		4,275	4,275			
100071880	YORBA LINDA	CA		11/05/2021		283,479		(349)			(349)		4,278	4,278			
100071882	SAN DIEGO	CA		11/05/2021		953,218		(459)			(459)		4,479	4,479			
100071883	SAN DIMAS	CA		11/05/2021		552,005		(153)			(153)		2,806	2,806			
100071885	OXNARD	CA		11/05/2021		461,533		(473)			(473)		1,984	1,984			
100071886	ODESSA	TX		11/05/2021		408,485		(305)			(305)		1,737	1,737			
100071889	RIVERSIDE	CA		11/19/2021		559,716		(396)			(396)		1,448	1,448			
100071891	PHOENIX	AZ		11/19/2021		331,567		(273)			(273)		1,521	1,521			
100071892	THOUSAND OAKS	CA		11/19/2021		665,577		(840)			(840)		4,283	4,283			
100071893	TITUSVILLE	FL		11/19/2021		358,080		(367)			(367)		1,304	1,304			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		768,979		(123)			(123)		140	140			
100071900	WOODLAND HILLS	CA		11/19/2021		351,369		(403)			(403)		968	968			
100071904	FRISCO	TX		11/19/2021		464,181		(903)			(903)		1,395	1,395			
100071905	HOLLADAY	UT		11/19/2021		419,843		(339)			(339)		600	600			
100071912	OAKLAND	CA		11/19/2021		620,676		(293)			(293)		(1,133)	(1,133)			
100071913	ARLINGTON	TX		11/19/2021		332,917		(607)			(607)		1,017	1,017			
100071914	TRACY	CA		11/19/2021		535,075		(61)			(61)		2,654	2,654			
100071915	SCOTTSDALE	AZ		11/19/2021		458,036		(364)			(364)		1,947	1,947			
100071917	RESEDA	CA		11/19/2021		636,797		(384)			(384)		(506)	(506)			
100071919	KEY BISCAYNE	FL		11/19/2021		576,703		(648)			(648)		1,392	1,392			
100071920	NATIONAL CITY	CA		11/19/2021		853,769		(136)			(136)		4,227	4,227			
100071922	YUMA	AZ		11/19/2021		217,431		(447)			(447)		752	752			
100071927	NEW BRAUNFELS	TX		11/19/2021		272,367		(412)			(412)		1,011	1,011			
100071928	VAN NUYS	CA		11/19/2021		1,492,055		(1,466)			(1,466)		4,386	4,386			
100071929	COSTA MESA	CA		01/21/2022				(224)			(224)		2,989	2,989			
100071931	LOS ANGELES	CA		11/19/2021		494,284		(545)			(545)		1,966	1,966			
100071932	FORT LAUDERDALE	FL		11/19/2021		747,186		(543)			(543)		3,322	3,322			
100071933	GILBERT	AZ		11/19/2021		537,886		(722)			(722)		1,711	1,711			
100071936	SILVER CLIFF	CO		11/19/2021		338,458		(305)			(305)		1,781	1,781			
100071937	CAPE CORAL	FL		11/19/2021		362,610		(695)			(695)		1,091	1,091			
100071938	PACIFIC PALISADES	CA		11/19/2021		260,427		(188)			(188)		1,060	1,060			
100071940	SAINT PETERSBURG	FL		11/19/2021		309,776		(1,055)			(1,055)		5,751	5,751			
100071941	OURAY	CO		11/19/2021		834,076		(429)			(429)		3,816	3,816			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071942	PASADENA	CA		11/19/2021		702,090		(245)			(245)		200	200			
100071943	SAN FRANCISCO	CA		11/19/2021		1,823,721		(1,799)			(1,799)		7,294	7,294			
100071944	UNIVERSAL CITY	TX		11/19/2021		295,534		(658)			(658)		811	811			
100071945	CARMICHAEL	CA		11/19/2021		462,442		(485)			(485)		1,564	1,564			
100071949	SAN BRUNO	CA		11/19/2021		866,962		(343)			(343)		17	17			
100071950	ELK GROVE	CA		11/19/2021		454,843		(516)			(516)		2,021	2,021			
100071952	SALISBURY	MD		11/19/2021		270,479		(421)			(421)		1,251	1,251			
100071954	REDWOOD CITY	CA		11/19/2021		1,491,235		(1,137)			(1,137)		6,851	6,851			
100071955	PLEASANT HILL	CA		11/19/2021		1,593,556		(1,798)			(1,798)		5,651	5,651			
100071957	OAKLAND PARK	FL		11/19/2021		460,166		(630)			(630)		2,379	2,379			
100071958	FRIENDSWOOD	TX		11/19/2021		288,313		(792)			(792)		850	850			
100071959	GRANADA HILLS	CA		11/19/2021		844,380		(473)			(473)		3,869	3,869			
100071964	TULARE	CA		11/19/2021		347,655		(647)			(647)		1,580	1,580			
100071965	DES PLAINES	IL		10/29/2021		205,686		(182)			(182)		725	725			
100071966	PANAMA CITY BEACH	FL		10/29/2021		491,498		(330)			(330)		2,098	2,098			
100071967	VENTURA	CA		10/29/2021		190,645		(69)			(69)		15	15			
100071968	DALLAS	TX		10/29/2021		507,123		(911)			(911)		1,580	1,580			
100071969	PANAMA CITY BEACH	FL		10/29/2021		256,145		(403)			(403)		609	609			
100071971	SEVIERVILLE	TN		10/29/2021		262,999		(475)			(475)		763	763			
100071972	PASADENA	CA		10/29/2021		1,097,586		(208)			(208)		200	200			
100071973	SPRINGFIELD	MO		10/29/2021		284,221		(388)			(388)		1,196	1,196			
100071974	VENTURA	CA		10/29/2021		489,498		(130)			(130)		71	71			
100071976	HEBER CITY	UT		10/29/2021		372,617		(105)			(105)		1,728	1,728			
100071977	FRIENDSWOOD	TX		10/29/2021		291,109		(424)			(424)		807	807			
100071978	PHOENIX	AZ		10/29/2021		342,821		(479)			(479)		1,175	1,175			
100071979	HALLANDALE BEACH	FL		10/29/2021		447,751		(631)			(631)		1,462	1,462			
100071981	SCHAUMBURG	IL		10/29/2021		282,834		(362)			(362)		1,093	1,093			
100071982	LOS ANGELES	CA		10/29/2021		724,195		(332)			(332)		1,679	1,679			
100071983	WINTER GARDEN	FL		10/29/2021		476,014		(410)			(410)		1,935	1,935			
100071984	RIO RANCHO	NM		10/29/2021		220,894		(208)			(208)		890	890			
100071985	SPRINGFIELD	MA		10/29/2021		270,739		(286)			(286)		1,085	1,085			
100071986	TALLAHASSEE	FL		10/29/2021		124,481		(232)			(232)		417	417			
100071987	SCOTTSDALE	AZ		10/29/2021		117,964		(654)			(654)		1,883	1,883			
100071991	MARATHON	FL		10/29/2021		402,307		(286)			(286)		1,639	1,639			
100071992	LAKE FOREST	CA		10/29/2021		886,740		(1,210)			(1,210)		3,538	3,538			
100071995	NAPERVILLE	IL		10/29/2021		156,423		(240)			(240)		600	600			
100071996	PANAMA CITY BEACH	FL		10/29/2021		309,469		(204)			(204)		1,330	1,330			
100071997	GULF SHORES	AL		10/29/2021		575,355		(438)			(438)		2,038	2,038			
100071998	PANAMA CITY BEACH	FL		10/29/2021		309,499		(205)			(205)		1,325	1,325			
100072000	STOCKBRIDGE	GA		10/29/2021		141,244		(165)			(165)		749	749			
100072001	MISSOURI CITY	TX		10/29/2021		381,724		(355)			(355)		1,343	1,343			
100072003	COLLEGE STATION	TX		10/29/2021		153,928		(292)			(292)		523	523			
100072004	SANDY	UT		10/29/2021		277,192		(284)			(284)		1,149	1,149			
100072005	CAPE NEDDICK	ME		10/29/2021		170,923		(234)			(234)		768	768			
100072006	SAINT GEORGE	UT		10/29/2021		288,826		(442)			(442)		937	937			
100072007	MILL VALLEY	CA		10/29/2021		828,801		(311)			(311)		3,665	3,665			
100072009	LAS VEGAS	NV		10/29/2021		268,529		(450)			(450)		572	572			
100072012	ORLANDO	FL		10/29/2021		138,497		(130)			(130)		782	782			
100072015	CARLISLE	PA		10/29/2021		123,923		(58)			(58)		558	558			
100072017	CAMBRIA	CA		11/19/2021		1,300,602		(1,171)			(1,171)		7,155	7,155			
100072018	SANTA BARBARA	CA		11/19/2021		1,440,730		(53)			(53)		11,665	11,665			
100072019	ENCINITAS	CA		11/19/2021		2,118,619		(2,465)			(2,465)		8,274	8,274			
100072020	WOODLAND HILLS	CA		11/19/2021		1,038,676		(1,017)			(1,017)		2,546	2,546			
100072023	STUDIO CITY	CA		11/19/2021		1,259,820		(1,493)			(1,493)		4,683	4,683			
100072024	VERO BEACH	FL		11/19/2021		896,272		(635)			(635)		6,621	6,621			
100072025	INDIO	CA		11/19/2021		1,158,486		(763)			(763)		4,199	4,199			
100072027	GRASSY KEY	FL		11/19/2021		2,704,979		(1,843)			(1,843)		15,003	15,003			
100072028	UPLAND	CA		11/19/2021		628,065		(123)			(123)		900	900			
100072029	LOS ANGELES	CA		11/19/2021		1,554,128		(1,191)			(1,191)		6,571	6,571			
100072030	LOS ANGELES	CA		11/19/2021		1,848,808		(1,367)			(1,367)		13,295	13,295			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072031	SAN DIEGO	CA		11/19/2021		1,080,116		(638)			(638)		4,918	4,918			
100072032	SUMMERLAND	CA		11/19/2021		2,531,043		(598)			(598)		1,000	1,000			
100072034	STONE MOUNTAIN	GA		11/01/2021		141,806		(142)			(142)		1,118	1,118			
100072139	LITHONIA	GA		11/01/2021		99,864		(32)			(32)		243	243			
100072168	NORWALK	CA		11/01/2021		104,794		(221)			(221)		4,442	4,442			
100072212	COLLEGE PARK	GA		11/01/2021		175,227		(351)			(351)		1,041	1,041			
100072221	PHOENIX	AZ		11/01/2021		103,213		(40)			(40)		(5,842)	(5,842)			
100072228	MARIETTA	GA		11/01/2021		81,368		87			87		(4,376)	(4,376)			
100072257	WAXAHACHIE	TX		11/01/2021		96,434		(3)			(3)		(1,582)	(1,582)			
100072369	APPLE VALLEY	CA		11/01/2021		120,887		(114)			(114)		769	769			
100072382	CRESTVIEW	FL		11/01/2021		129,257		(29)			(29)		788	788			
100072386	SPRING HOPE	NC		11/01/2021		157,979		(126)			(126)		2,233	2,233			
100072529	REDFORD	MI		11/01/2021		111,953		(77)			(77)		602	602			
100072538	EVERETT	WA		11/01/2021		247,167		(128)			(128)		1,192	1,192			
100072543	DANBURY	CT		11/01/2021		91,872		3			3		(5,215)	(5,215)			
100072544	PHOENIX	AZ		11/01/2021		112,323		(56)			(56)		2,415	2,415			
100072549	RIALTO	CA		11/01/2021		167,237		(33)			(33)		1,358	1,358			
100072559	SAINT LOUIS	MO		11/01/2021		83,792		(28)			(28)		418	418			
100073028	FAYETTEVILLE	NC		11/01/2021		92,182		(72)			(72)		21,716	21,716			
100073120	BELCAMP	MD		11/01/2021		186,007		(84)			(84)		591	591			
100073364	LUBBOCK	TX		11/01/2021		262,796		(58)			(58)		1,330	1,330			
100073374	BALTIMORE	MD		11/01/2021		328,568		(356)			(356)		71,913	71,913			
100073387	GOOSE CREEK	SC		11/01/2021		144,460		(20)			(20)		750	750			
100073401	CORDELE	GA		11/01/2021		144,060		(6)			(6)		235	235			
100073402	AMARILLO	TX		11/01/2021		121,890		(39)			(39)		600	600			
100073405	PRINCETON	MN		11/01/2021		242,483		(27)			(27)		3,972	3,972			
100073409	SYRACUSE	NY		11/01/2021		92,873		(275)			(275)		119	119			
100073411	GLEN BURNIE	MD		11/01/2021		226,005		(34)			(34)		3,639	3,639			
100073415	SUMMERVILLE	SC		11/01/2021		168,733		3			3		263	263			
100073423	THREE RIVERS	MI		11/01/2021		134,693		(535)			(535)		19,390	19,390			
100073428	OLD BRIDGE	NJ		11/01/2021		498,625		46			46		7,072	7,072			
100073439	STROUDSBURG	PA		11/01/2021		151,995		26			26		1,929	1,929			
100073441	ROCK HILL	SC		11/01/2021		193,344		380			380		928	928			
100073524	BALTIMORE	MD		11/01/2021		252,469		372			372		1,279	1,279			
100073527	BALTIMORE	MD		11/01/2021		141,011		206			206		678	678			
100073530	SIMI VALLEY	CA		10/26/2021				(255)			(255)		2,785	2,785			
100073531	ENCINO	CA		10/26/2021				(278)			(278)		2,326	2,326			
100073532	GRANADA HILLS	CA		10/26/2021				(283)			(283)		3,267	3,267			
100073533	SHERWOOD FOREST	CA		10/26/2021				(217)			(217)		2,894	2,894			
100073534	VAN NUYS	CA		10/26/2021				(171)			(171)		2,009	2,009			
100073537	MODESTO	CA		10/26/2021				(38)			(38)		736	736			
100073538	LOS ANGELES	CA		10/26/2021				(1,040)			(1,040)		12,821	12,821			
100073539	LONG BEACH	CA		10/26/2021				(76)			(76)		1,276	1,276			
100073571	Amsterdam	NLD		10/25/2021		45,455							205	205	(24)		(24)
100073572	Amsterdam	NLD		10/25/2021		45,457							199	199	(24)		(24)
100073573	Amsterdam	NLD		10/25/2021		362,920							1,704	1,704	(251)		(251)
100073579	Amsterdam	NLD		10/25/2021		34,866							557	557	(62)		(62)
100073581	Amsterdam	NLD		10/25/2021		76,622							2,350	2,350	(237)		(237)
100073587	Amsterdam	NLD		10/25/2021		27,395							436	436	(47)		(47)
100073592	Amsterdam	NLD		10/25/2021		12,452							198	198	(21)		(21)
100074096	MESA	AZ		12/09/2021		326,372		(226)			(226)		1,324	1,324			
100074100	VISTA	CA		12/09/2021		452,938		(67)			(67)		2,862	2,862			
100074102	LAKELAND	FL		12/09/2021		214,653		(217)			(217)		813	813			
100074103	LAKELAND	FL		12/09/2021		214,812		(220)			(220)		813	813			
100074110	MIAMI	FL		12/09/2021		500,727		(712)			(712)		1,848	1,848			
100074113	RICHMOND	TX		12/09/2021		346,811		(626)			(626)		1,365	1,365			
100074118	COACHELLA	CA		12/09/2021		263,951		(385)			(385)		453	453			
100074119	ASHLAND	OR		12/09/2021		258,236		(356)			(356)		938	938			
100074120	RICHMOND	CA		12/09/2021		587,514		(687)			(687)		2,884	2,884			
100074122	DAVIE	FL		12/09/2021		957,734		(681)			(681)		3,282	3,282			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion									
100074144	SICKLERVILLE	NJ		12/09/2021		320,606		(106)			(106)		975	975			
100074146	SALINAS	CA		12/09/2021		374,485		(489)			(489)		955	955			
100074156	JOHNS ISLAND	SC		12/09/2021		503,020		(18)			(18)		109	109			
100074162	NORTH FORT MYERS	FL		12/09/2021		372,861		(277)			(277)		1,502	1,502			
100074167	POMONA	CA		12/09/2021		544,580		(388)			(388)		2,859	2,859			
100074189	MANHATTAN BEACH	CA		12/09/2021		2,610,322		(521)			(521)		50	50			
100074194	CLERMONT	FL		12/09/2021		915,517		(1,795)			(1,795)		11,532	11,532			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		204,496		(179)			(179)		769	769			
100074198	SIERRA MADRE	CA		12/09/2021		667,912		(663)			(663)		2,546	2,546			
100074203	SACRAMENTO	CA		12/09/2021		413,555		(312)			(312)		1,588	1,588			
100074216	SACRAMENTO	CA		12/09/2021		432,361		(392)			(392)		1,609	1,609			
100074228	LA CRESCENTA	CA		12/09/2021		307,892		46			46		1,541	1,541			
100074229	TWENTYNINE PALMS	CA		12/09/2021		297,579		(193)			(193)		821	821			
100074235	FREMONT	CA		12/09/2021		704,197		(413)			(413)		4,164	4,164			
100074240	PENSACOLA	FL		12/09/2021		552,613		(158)			(158)		2,225	2,225			
100074242	SCOTTSDALE	AZ		12/09/2021		562,596		(327)			(327)		3,346	3,346			
100074244	LOS ANGELES	CA		12/09/2021		1,801,265		(865)			(865)		8,027	8,027			
100074252	CRYSTAL LAKE	IL		12/09/2021		336,024		(72)			(72)		780	780			
100074270	EL MONTE	CA		12/09/2021		295,287		(588)			(588)		5,445	5,445			
100074274	GILBERT	AZ		12/09/2021		651,351		(658)			(658)		1,900	1,900			
100074277	ELK GROVE	CA		12/09/2021		783,171		(117)			(117)		280	280			
100074292	FORT LAUDERDALE	FL		12/09/2021		419,314		(269)			(269)		1,547	1,547			
100074331	INDIO	CA		12/09/2021		541,333		(429)			(429)		3,550	3,550			
100074364	SANTA BARBARA	CA		11/19/2021		6,741,495		(3,540)			(3,540)		26,347	26,347			
100074365	SANTA BARBARA	CA		11/19/2021		3,630,606		(2,632)			(2,632)		13,421	13,421			
100074367	PARKLAND	FL		11/19/2021		639,697		(423)			(423)		2,716	2,716			
100074368	RESEDA	CA		11/19/2021		614,124		(282)			(282)		2,361	2,361			
100074369	LAHAINA	HI		11/19/2021		991,056		(399)			(399)		4,015	4,015			
100074370	PALM SPRINGS	CA		11/19/2021		219,635		(97)			(97)		809	809			
100074373	UTRECHT	NLD		11/16/2021		26,957							411	411	(45)		(45)
100074378	UTRECHT	NLD		11/16/2021		27,849							441	441	(48)		(48)
100074380	HEERLEN	NLD		11/16/2021		47,813							372	372	(44)		(44)
100074382	EINDHOVEN	NLD		11/16/2021		45,537							730	730	(77)		(77)
100074384	LELYSTAD	NLD		11/16/2021		12,905							206	206	(23)		(23)
100074386	LELYSTAD	NLD		11/16/2021		12,295							194	194	(21)		(21)
100074387	TEMPE	AZ		12/02/2021		362,491		(157)			(157)		1,470	1,470			
100074388	FLEMINGTON	NJ		12/02/2021		696,488		(401)			(401)		2,549	2,549			
100074389	BOLINAS	CA		12/02/2021		816,702		(612)			(612)		2,963	2,963			
100074390	BIG BEAR LAKE	CA		12/02/2021		706,835		(328)			(328)		4,113	4,113			
100074391	MONTAUK	NY		12/02/2021		689,958		(377)			(377)		2,824	2,824			
100074392	FLAGSTAFF	AZ		12/02/2021		845,150		(533)			(533)		3,425	3,425			
100074393	SALINAS	CA		12/02/2021		274,495		(85)			(85)		1,264	1,264			
100074394	FORT MILL	SC		12/02/2021		530,894		(15,641)			(15,641)		6,960	6,960			
100074395	SCOTTSVILLE	VA		12/02/2021		386,637		(629)			(629)		2,300	2,300			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		240,255		(231)			(231)		604	604			
100074397	LOS ANGELES	CA		12/02/2021		1,209,647		1,210			1,210		6,749	6,749			
100074398	RAEFORD	NC		12/02/2021		214,905		(341)			(341)		666	666			
100074399	KISSIMMEE	FL		12/02/2021		224,227		(388)			(388)		1,162	1,162			
100074401	SEBRING	FL		12/02/2021		122,536		(156)			(156)		469	469			
100074402	BALTIMORE	MD		12/02/2021		278,206		(355)			(355)		1,394	1,394			
100074403	PHOENIX	AZ		12/02/2021		826,191		(898)			(898)		2,694	2,694			
100074404	PEORIA	AZ		12/02/2021		1,038,768		(384)			(384)		4,492	4,492			
100074405	PARRISH	FL		12/02/2021		490,809		(288)			(288)		1,923	1,923			
100074406	POMPANO BEACH	FL		12/02/2021		190,974		(218)			(218)		581	581			
100074407	WESTON	FL		12/02/2021		639,629		(320)			(320)		3,286	3,286			
100074410	BEAVERCREEK	OH		12/02/2021		241,475		(664)			(664)		8,224	8,224			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		594,639		(402)			(402)		940	940			
100074413	ELK GROVE	CA		12/02/2021		547,470		(600)			(600)		1,688	1,688			
100074414	LOS GATOS	CA		12/02/2021		1,543,430		(879)			(879)		6,457	6,457			
100074415	SEDONA	AZ		12/02/2021		492,289		(377)			(377)		1,829	1,829			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074416	LOS ANGELES	CA		12/02/2021		1,109,047		(1,085)			(1,085)		3,548	3,548			
100074417	HEWITT	NJ		12/02/2021		310,342		(396)			(396)		1,024	1,024			
100074418	CHICAGO	IL		12/02/2021		511,492		(487)			(487)		1,693	1,693			
100074419	DANA POINT	CA		12/02/2021		1,559,315		(1,341)			(1,341)		5,278	5,278			
100074420	ARLINGTON	VA		12/02/2021		1,045,386		(441)			(441)		3,051	3,051			
100074421	LAS VEGAS	NV		12/02/2021		185,023		(273)			(273)		662	662			
100074422	LAS VEGAS	NV		12/02/2021		583,334		(632)			(632)		1,726	1,726			
100074423	REDONDO BEACH	CA		12/02/2021		886,271		(300)			(300)		4,012	4,012			
100074424	FRANKLIN	TN		12/02/2021		428,576		(406)			(406)		1,397	1,397			
100074427	LOS ANGELES	CA		12/02/2021		1,300,974		(729)			(729)		5,222	5,222			
100074428	CYPRESS	TX		12/02/2021		345,149		(1,230)			(1,230)		9,462	9,462			
100074429	TREASURE ISLAND	FL		12/02/2021		292,166		(318)			(318)		973	973			
100074430	TAMPA	FL		12/02/2021		345,286		(378)			(378)		738	738			
100074432	DETROIT	MI		12/02/2021		159,398		(175)			(175)		531	531			
100074434	BRANDON	FL		12/02/2021		293,967		(418)			(418)		1,236	1,236			
100074435	MIAMI	FL		12/02/2021		225,119		(419)			(419)		630	630			
100074436	HONOLULU	HI		12/02/2021		776,341		(533)			(533)		1,801	1,801			
100074437	BAYONNE	NJ		12/02/2021		499,915		(469)			(469)		1,919	1,919			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		1,522,043		(1,557)			(1,557)		36,715	36,715			
100074440	NORTH PORT	FL		12/02/2021		326,542		(372)			(372)		1,846	1,846			
100074441	BOLINGBROOK	IL		12/02/2021		351,339		(215)			(215)		1,197	1,197			
100074442	BROOKHAVEN	NY		12/02/2021		593,258		409			409		2,293	2,293			
100074443	PALM SPRINGS	CA		12/02/2021		1,157,933		(1,816)			(1,816)		7,280	7,280			
100074444	WOODLAND	CA		12/02/2021		316,078		(323)			(323)		1,251	1,251			
100074445	CRETE	IL		12/02/2021		242,855		(149)			(149)		912	912			
100074446	MIRAMAR	FL		12/02/2021		342,620		(235)			(235)		1,375	1,375			
100074447	SAN DIEGO	CA		12/02/2021		731,596		(237)			(237)		3,171	3,171			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		3,082,576		(1,868)			(1,868)		19,319	19,319			
100074449	HOUSTON	TX		12/02/2021		453,561		(787)			(787)		4,653	4,653			
100074450	STOCKTON SPRINGS	ME		12/02/2021		147,161		(106)			(106)		435	435			
100074451	COLLEGE POINT	NY		12/02/2021		729,977		(852)			(852)		2,680	2,680			
100074453	SAN FRANCISCO	CA		12/02/2021		1,035,264		(812)			(812)		1,898	1,898			
100074454	WILLIAMSTOWN	NJ		12/02/2021		389,681		(128)			(128)		1,361	1,361			
100074455	LAGUNA NIGUEL	CA		12/02/2021		614,411		(11,364)			(11,364)		85,000	85,000			
100074456	SAN ANTONIO	TX		12/02/2021		271,073		(449)			(449)		870	870			
100074458	LAS VEGAS	NV		12/02/2021		1,064,331		(949)			(949)		3,654	3,654			
100074459	NEWPORT	KY		12/02/2021		121,111		(190)			(190)		405	405			
100074460	RONKONKOMA	NY		12/02/2021		211,976		(398)			(398)		690	690			
100074461	VICTORVILLE	CA		12/02/2021		208,439		(445)			(445)		683	683			
100074462	HUTTO	TX		12/02/2021		371,524		(641)			(641)		1,132	1,132			
100074464	LOS ANGELES	CA		12/02/2021		445,843		(497)			(497)		1,626	1,626			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		429,656		(460)			(460)		2,479	2,479			
100074467	SPRING LAKE	NJ		12/02/2021		3,167,837		(3,225)			(3,225)		11,642	11,642			
100074468	SCOTTSDALE	AZ		12/02/2021		732,562		418			418		3,908	3,908			
100074469	POWHATAN	VA		12/02/2021		657,931		(520)			(520)		3,390	3,390			
100074470	PROVIDENCE	RI		12/02/2021		381,554		(405)			(405)		1,342	1,342			
100074471	OKLAHOMA CITY	OK		12/02/2021		210,555		(328)			(328)		662	662			
100074473	LONGWOOD	FL		12/02/2021		775,139		4,458			4,458		6,800	6,800			
100074474	PFLUGERVILLE	TX		12/02/2021		420,831		(815)			(815)		1,266	1,266			
100074475	PHILADELPHIA	PA		12/02/2021		251,616		(506)			(506)		762	762			
100074476	RENO	NV		12/14/2021		393,940		(280)			(280)		1,457	1,457			
100074480	OAKLAND	CA		12/14/2021		1,035,376		107			107		5,075	5,075			
100074481	OAKLEY	CA		12/14/2021		682,216		(436)			(436)		2,696	2,696			
100074484	FRESNO	CA		12/14/2021		253,611		(197)			(197)		1,018	1,018			
100074485	LOS ANGELES	CA		12/14/2021		678,589		(735)			(735)		2,444	2,444			
100074486	NEWPORT BEACH	CA		12/14/2021		1,945,451		574			574		9,820	9,820			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		2,232,729		(18)			(18)		10,630	10,630			
100074489	WOODLAND HILLS	CA		12/14/2021		363,210		(201)			(201)		1,578	1,578			
100074491	LAGUNA HILLS	CA		12/14/2021		1,047,544		(22)			(22)		4,984	4,984			
100074500	BELPRE	OH		12/01/2021		64,654		(6)			(6)						

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074521	BOONEVILLE	AR		12/01/2021		114,536		(25)			(25)		1,446	1,446			
100074536	PETERSBURG	VA		12/01/2021		198,260		(51)			(51)		869	869			
100074538	ORANGE	TX		12/01/2021		65,534		(240)			(240)		569	569			
100074544	BALTIMORE	MD		12/01/2021		61,734		(26)			(26)		924	924			
100074559	HAMMOND	IN		12/01/2021		55,935		(60)			(60)		282	282			
100074577	BLAIRSVILLE	PA		12/01/2021		42,720		(24)			(24)		90	90			
100074584	DAYTON	OH		12/01/2021		55,232		152			152		(5,859)	(5,859)			
100074591	RICHMOND	KY		12/01/2021		69,822		72			72		(3,255)	(3,255)			
100074594	HELENA	AL		12/01/2021		131,419		(85)			(85)		2,279	2,279			
100074599	BUFFALO	NY		12/01/2021		43,893		(36)			(36)		221	221			
100074600	MISSION	TX		12/01/2021		67,813		(54)			(54)		1,512	1,512			
100074608	ROHNERT PARK	CA		12/01/2021		402,266		348			348		(17,065)	(17,065)			
100074611	WINSTON SALEM	NC		12/01/2021		94,230		(26)			(26)		497	497			
100074612	CONVERSE	TX		12/01/2021		111,262		(60)			(60)		830	830			
100074619	CORPUS CHRISTI	TX		12/01/2021		138,812		(61)			(61)		(652)	(652)			
100074621	ANNISTON	AL		12/01/2021		97,500		(50)			(50)		1,404	1,404			
100074631	BRANDON	MS		12/01/2021		203,055		(20)			(20)		354	354			
100074648	EASTPOINTE	MI		12/01/2021		57,854		(8)			(8)		407	407			
100074669	BURLINGTON	NJ		12/01/2021		228,164		(115)			(115)		3,020	3,020			
100074671	WOODBURY	TN		12/01/2021		111,900		(120)			(120)		488	488			
100074675	SCOTCH PLAINS	NJ		12/01/2021		256,686		233			233		(14,694)	(14,694)			
100074676	BROWNS MILLS	NJ		12/01/2021		86,208		(53)			(53)		359	359			
100074680	SHREVEPORT	LA		12/01/2021		44,959		(49)			(49)		1,220	1,220			
100074684	WACO	TX		12/01/2021		32,469		(69)			(69)		2,426	2,426			
100074705	PERRY	GA		12/01/2021		108,449		(18)			(18)		537	537			
100074717	WATERVILLE	ME		12/01/2021		89,631		(4)			(4)		192	192			
100074740	BAKER	LA		12/01/2021		95,040		(58)			(58)		321	321			
100074747	ROME	NY		12/01/2021		54,659		(11)			(11)		137	137			
100074758	COLUMBIA	MO		12/01/2021		77,063		(11)			(11)		548	548			
100074762	WILLCOX	AZ		12/01/2021		131,087		(343)			(343)		19,535	19,535			
100074765	MANSFIELD	TX		12/01/2021		315,839		(77)			(77)		1,005	1,005			
100074783	GARFIELD HEIGHTS	OH		12/01/2021		90,816		(69)			(69)		2,101	2,101			
100074803	BACLIFF	TX		12/01/2021		145,465		(108)			(108)		614	614			
100074807	IOWA PARK	TX		12/01/2021		89,234		(38)			(38)		1,714	1,714			
100074808	LAREDO	TX		12/01/2021		123,518		(294)			(294)		8,073	8,073			
100074812	TOLEDO	OH		12/01/2021		183,742		(46)			(46)		287	287			
100074821	REDDING	CA		12/01/2021		233,678		(87)			(87)		1,469	1,469			
100074825	YOUNGSTOWN	OH		12/01/2021		35,382		(14)			(14)		81	81			
100074838	HARVEST	AL		12/01/2021		234,068		(86)			(86)		1,326	1,326			
100074841	SIMPSONVILLE	SC		12/01/2021		136,392		(26)			(26)		796	796			
100074846	SAN ANTONIO	TX		12/01/2021		129,579		(60)			(60)		369	369			
100074847	BALTIMORE	MD		12/01/2021		140,681		64			64		(5,992)	(5,992)			
100074848	HOUSTON	TX		12/01/2021		124,162		(73)			(73)		836	836			
100074873	CLEVELAND	TN		12/01/2021		122,946		(105)			(105)		1,967	1,967			
100074881	MINNEAPOLIS	MN		12/01/2021		63,347		42			42		(5,563)	(5,563)			
100074883	ISLIP	NY		12/01/2021		158,100		(22)			(22)		1,265	1,265			
100074885	PASADENA	TX		12/01/2021		63,937		72			72		(4,970)	(4,970)			
100074894	BALTIMORE	MD		12/01/2021		162,127		(25)			(25)		1,142	1,142			
100074896	AUBURN	CA		12/01/2021		219,343		(62)			(62)		346	346			
100074902	MARTINEZ	GA		12/01/2021		106,986		213			213		(7,867)	(7,867)			
100074907	REDLANDS	CA		12/01/2021		255,293		(184)			(184)		806	806			
100074909	YAKIMA	WA		12/01/2021		177,339		(16)			(16)		740	740			
100074910	AIKEN	SC		12/01/2021		97,755		(52)			(52)		2,666	2,666			
100074911	LIZELLA	GA		12/01/2021		75,607		(10)			(10)		1,054	1,054			
100074918	APOPKA	FL		12/01/2021		158,792		(34)			(34)		2,481	2,481			
100074940	PORT CHARLOTTE	FL		12/01/2021		247,239		(69)			(69)		2,341	2,341			
100074944	ROCKY HILL	CT		12/01/2021		192,956		(115)			(115)		3,438	3,438			
100074951	FARMINGTON	AR		12/01/2021		95,167		(15)			(15)		679	679			
100074952	NATIONAL CITY	CA		12/01/2021		296,030		(675)			(675)		64,829	64,829			
100074960	CLAYTON	NJ		12/01/2021		160,739		(154)			(154)		1,694	1,694			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074961	GAINESVILLE	VA		12/01/2021		444,931		107			107		(9,754)	(9,754)			
100074966	SHAWSVILLE	VA		12/01/2021		112,592		(25)			(25)		1,982	1,982			
100074971	LOGANVILLE	GA		12/01/2021		194,102		(511)			(511)		21,663	21,663			
100074974	TOLLESON	AZ		12/01/2021		132,899		58			58		(5,193)	(5,193)			
100074976	EL PASO	TX		12/01/2021		138,953		(11)			(11)		244	244			
100074985	CLYDE	NC		12/01/2021		173,791		(21)			(21)		1,261	1,261			
100074995	FRIENDSWOOD	TX		12/01/2021		101,119		(6)			(6)		256	256			
100074998	CINCINNATI	OH		12/01/2021		81,976		(74)			(74)		115	115			
100074999	GIBBSTOWN	NJ		12/01/2021		127,774		(89)			(89)		985	985			
100075005	HOUSE SPRINGS	MO		12/01/2021		83,500		(42)			(42)		1,842	1,842			
100075052	BEAUMONT	TX		12/01/2021		106,844		(76)			(76)		680	680			
100075054	LOS ANGELES	CA		12/01/2021		203,503		(143)			(143)		1,745	1,745			
100075056	SELMA	NC		12/01/2021		75,735		(201)			(201)		13,014	13,014			
100075059	MARSHALL	TX		12/01/2021		159,834		302			302		(12,612)	(12,612)			
100075062	SAN ANTONIO	TX		12/01/2021		79,539		(102)			(102)		484	484			
100075064	ACWORTH	GA		12/01/2021		132,875		(74)			(74)		600	600			
100075065	ALBANY	GA		12/01/2021		102,243		(169)			(169)		6,891	6,891			
100075074	ACWORTH	GA		12/01/2021		237,961		(25)			(25)		1,199	1,199			
100075083	ALICE	TX		12/01/2021		98,644		(7)			(7)		168	168			
100075087	WEAVER	AL		12/01/2021		73,914		(14)			(14)		485	485			
100075091	FLINT	MI		12/01/2021		158,342		(32)			(32)		2,221	2,221			
100075115	HARVEY	LA		12/01/2021		313,329		(194)			(194)		7,888	7,888			
100075117	KANSAS CITY	MO		12/01/2021		245,686		(69)			(69)		1,203	1,203			
100075120	APOPKA	FL		12/01/2021		184,466		(49)			(49)		1,016	1,016			
100075126	KENNESAW	GA		12/01/2021		158,275		(102)			(102)		2,404	2,404			
100075127	HUDSON FALLS	NY		12/01/2021		83,867		(106)			(106)		8,344	8,344			
100075128	ALBANY	GA		12/01/2021		73,401		(40)			(40)		1,538	1,538			
100075136	JACKSONVILLE	FL		12/01/2021		136,216		(47)			(47)		1,990	1,990			
100075150	SAINT JOSEPH	MO		12/01/2021		89,554		(25)			(25)		1,331	1,331			
100075153	COVINGTON	GA		12/01/2021		141,404		(71)			(71)		2,782	2,782			
100075158	COUNCIL BLUFFS	IA		12/01/2021		91,401		(23)			(23)		581	581			
100075175	PROPHETSTOWN	IL		12/01/2021		63,136		(32)			(32)		377	377			
100075176	HUTTO	TX		12/01/2021		185,646		(43)			(43)		879	879			
100075184	FREDERICKSBURG	VA		12/01/2021		321,857		(434)			(434)		34,138	34,138			
100075192	HORN LAKE	MS		12/01/2021		79,981		(43)			(43)		1,341	1,341			
100075193	VIRGINIA BEACH	VA		12/01/2021		195,797		10			10		(2,397)	(2,397)			
100075203	HAMPTON	GA		12/01/2021		163,089		(42)			(42)		851	851			
100075204	PITTSBURGH	PA		12/01/2021		100,243		(29)			(29)		378	378			
100075205	TUCSON	AZ		12/01/2021		115,159		(46)			(46)		710	710			
100075211	INGLESIDE	TX		12/01/2021		99,815		(115)			(115)		1,370	1,370			
100075215	FORT WORTH	TX		12/01/2021		557,778		(27)			(27)		2,389	2,389			
100075219	INDIO	CA		12/01/2021		254,574		(107)			(107)		6,727	6,727			
100075222	JACKSONVILLE	NC		12/01/2021		89,225		(218)			(218)		11,355	11,355			
100075226	SAN ANGELO	TX		12/01/2021		88,279		(44)			(44)		1,466	1,466			
100075232	SAINT CLOUD	FL		12/01/2021		165,221		(39)			(39)		891	891			
100075233	ALLEN	TX		12/01/2021		189,831		(53)			(53)		3,045	3,045			
100075244	SAVANNAH	GA		12/01/2021		111,223		(17)			(17)		588	588			
100075245	SACRAMENTO	CA		12/01/2021		250,327		(26)			(26)		1,042	1,042			
100075253	LAKEWOOD	CA		12/01/2021		428,876		(189)			(189)		1,283	1,283			
100075255	LOUISVILLE	KY		12/01/2021		57,818		(20)			(20)		360	360			
100075258	FREDERICK	MD		12/01/2021		342,630		(48)			(48)		6,904	6,904			
100075259	MONROE	GA		12/01/2021		122,119		(56)			(56)		718	718			
100075262	FREDERICK	MD		12/01/2021		186,574		(10)			(10)		1,232	1,232			
100075263	WYOMING	MI		12/01/2021		85,361		(7)			(7)		510	510			
100075264	DRUMS	PA		12/01/2021		252,446		(130)			(130)		339	339			
100075270	MOSELEY	VA		12/01/2021		389,271		(40)			(40)		2,504	2,504			
100075273	CHICAGO	IL		12/01/2021		154,130		(9)			(9)		276	276			
100075288	SPRING HILL	FL		12/01/2021		149,137		(266)			(266)		32,531	32,531			
100075295	HOUSTON	TX		12/01/2021		106,746		(61)			(61)		390	390			
100075298	WILKES BARRE	PA		12/01/2021		82,768		(67)			(67)		1,103	1,103			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075304	JOSHUA	TX		12/01/2021		195,151		(306)			(306)		912	912			
100075305	ST LOUIS	MO		12/01/2021		75,870		(12)			(12)		708	708			
100075310	SHEPHERDSVILLE	KY		12/01/2021		136,609		27			27		(2,148)	(2,148)			
100075313	YORKTOWN HEIGHTS	NY		12/01/2021		322,324		(251)			(251)		1,792	1,792			
100075325	JACKSON	TN		12/01/2021		140,016		(66)			(66)		500	500			
100075330	PALOS HILLS	IL		12/01/2021		100,969		(11)			(11)		(6,918)	(6,918)			
100075331	GAINESBORO	TN		12/01/2021		128,417		(478)			(478)		16,056	16,056			
100075332	HAMMOND	LA		12/01/2021		191,672		(11)			(11)		711	711			
100075338	MORRISTOWN	TN		12/01/2021		114,571		(54)			(54)		439	439			
100075343	BOYNTON BEACH	FL		12/01/2021		192,549		(133)			(133)		859	859			
100075348	GRAYSON	GA		12/01/2021		131,937		(372)			(372)		12,470	12,470			
100075351	CONYERS	GA		12/01/2021		165,266		(454)			(454)		22,508	22,508			
100075354	HAMMOND	LA		12/01/2021		127,606		(101)			(101)		2,127	2,127			
100075359	WALKER	LA		12/01/2021		145,913		(126)			(126)						
100075362	CORPUS CHRISTI	TX		12/01/2021		122,290		198			198		(7,429)	(7,429)			
100075364	BLOOMFIELD	CT		12/01/2021		104,513		(28)			(28)		990	990			
100075366	STANFORD	KY		12/01/2021		95,699		(56)			(56)		142	142			
100075372	BRIDGEPORT	TX		12/01/2021		79,081		(41)			(41)		1,216	1,216			
100075373	CELINA	TX		12/01/2021		279,342		(165)			(165)		973	973			
100075375	TUCSON	AZ		12/01/2021		125,298		(63)			(63)		886	886			
100075379	DOVER	DE		12/01/2021		162,794		(24)			(24)		1,097	1,097			
100075380	COUNCIL BLUFFS	IA		12/01/2021		69,399		(34)			(34)		1,097	1,097			
100075383	FORNEY	TX		12/01/2021		304,115		107			107		(9,866)	(9,866)			
100075384	OVERLAND	MO		12/01/2021		173,315		(155)			(155)		747	747			
100075385	CANON CITY	CO		12/01/2021		146,988		(29)			(29)		1,375	1,375			
100075389	FORT MYERS	FL		12/01/2021		209,026		(21)			(21)		3,819	3,819			
100075392	NAPLES	FL		12/01/2021		136,740		2			2		967	967			
100075394	DELPHOS	OH		12/01/2021		70,367		(41)			(41)		359	359			
100075397	INDEPENDENCE	MO		12/01/2021		118,907		(77)			(77)		649	649			
100075398	SPARTANBURG	SC		12/01/2021		119,344		(77)			(77)		617	617			
100075399	SAN ANTONIO	TX		12/01/2021		88,250		(76)			(76)		449	449			
100075403	CONSTANTIA	NY		12/01/2021		140,316		5			5		535	535			
100075408	MARICOPA	AZ		12/01/2021		185,683		(28)			(28)		1,006	1,006			
100075411	BUNKER HILL	WV		12/01/2021		162,282		(68)			(68)		543	543			
100075414	DAYTON	OH		12/01/2021		50,876		(39)			(39)		292	292			
100075425	MAGNA	UT		12/01/2021		180,386		(6)			(6)		302	302			
100075429	COLUMBIA	TN		12/01/2021		154,236		(226)			(226)		726	726			
100075435	MALDEN	MO		12/01/2021		63,028		43			43		(1,839)	(1,839)			
100075436	ARNOLD	MO		12/01/2021		178,051		(6)			(6)		329	329			
100075437	CARTHAGE	TN		12/01/2021		129,541		(86)			(86)		711	711			
100075443	HIGGINSVILLE	MO		12/01/2021		69,885		(13)			(13)		(4,865)	(4,865)			
100075445	LAWRENCEVILLE	GA		12/01/2021		192,183		(95)			(95)		908	908			
100075446	HUDSON	FL		12/01/2021		72,872		(52)			(52)		591	591			
100075455	SALEM	OR		12/01/2021		130,449		(52)			(52)		469	469			
100075457	PHOENIX	AZ		12/01/2021		173,659		(89)			(89)		584	584			
100075461	PORT ST LUCIE	FL		12/01/2021		170,444		(51)			(51)		2,725	2,725			
100075467	BROOKLYN CENTER	MN		12/01/2021		173,604		30			30		(5,971)	(5,971)			
100075470	HAMPTON	VA		12/01/2021		112,654		(568)			(568)		10,785	10,785			
100075475	DAYTON	OH		12/01/2021		72,582		(26)			(26)		113	113			
100075479	GRIFFITH	IN		12/01/2021		134,477		(13)			(13)		413	413			
100075480	MARIETTA	GA		12/01/2021		175,935		189			189		(5,561)	(5,561)			
100075481	ISANTI	MN		12/01/2021		215,544		(63)			(63)		764	764			
100075484	HOMESTEAD	FL		12/01/2021		198,814		(12)			(12)		1,037	1,037			
100075486	ANDERSON	IN		12/01/2021		82,616		(47)			(47)		1,052	1,052			
100075487	ROCHESTER	NY		12/01/2021		69,336		(39)			(39)		1,096	1,096			
100075490	GLENDALE	WI		12/01/2021		126,804		(62)			(62)		1,516	1,516			
100075492	CADWELL	GA		12/01/2021		65,530		(38)			(38)		231	231			
100075496	HOUSTON	TX		12/01/2021		158,551		(130)			(130)		900	900			
100075497	LAFAYETTE	IN		12/01/2021		171,899		(123)			(123)		489	489			
100075504	MIAMI	FL		12/01/2021		347,852		(1,495)			(1,495)		30,951	30,951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075508	GIRARD	OH		12/01/2021		68,354		(33)			(33)		519	519			
100075510	BURLESON	TX		12/01/2021		241,291		(383)			(383)		1,511	1,511			
100075517	PALMETTO BAY	FL		12/01/2021		348,920		(337)			(337)		1,437	1,437			
100075519	JONESBORO	GA		12/01/2021		133,213		(108)			(108)		1,691	1,691			
100075522	LAREDO	TX		12/01/2021		120,208		(128)			(128)		838	838			
100075540	CENTER POINT	AL		12/01/2021		129,645		(289)			(289)		6,722	6,722			
100075541	OCALA	FL		12/01/2021		194,650		(15)			(15)		267	267			
100075549	SICKLERVILLE	NJ		12/01/2021		95,200		(16)			(16)		303	303			
100075552	WICHITA	KS		12/01/2021		94,559		(26)			(26)		392	392			
100075557	CALHOUN	GA		12/01/2021		123,696		(65)			(65)		398	398			
100075558	ARAGON	GA		12/01/2021		61,131		(13)			(13)		329	329			
100075561	WEST PALM BEACH	FL		12/01/2021		210,823		(137)			(137)		944	944			
100075569	LEXINGTON	OH		12/01/2021		146,301		(11)			(11)		218	218			
100075575	CHARLOTTE	NC		12/01/2021		100,813		(48)			(48)		1,351	1,351			
100075577	CULPEPER	VA		12/01/2021		224,540		(118)			(118)		1,051	1,051			
100075582	FORT MYERS	FL		12/01/2021		158,426		(144)			(144)		677	677			
100075591	PARMA	OH		12/01/2021		144,515		(72)			(72)		1,984	1,984			
100075593	ERWIN	TN		12/01/2021		72,459		(168)			(168)		10,742	10,742			
100075598	PALM DESERT	CA		12/01/2021		178,084		(126)			(126)		1,243	1,243			
100075606	FLEETWOOD	PA		12/01/2021		147,148		(81)			(81)		1,318	1,318			
100075614	NORTH PORT	FL		12/01/2021		147,622		(103)			(103)		622	622			
100075622	FOND DU LAC	WI		12/01/2021		98,528		(98)			(98)		660	660			
100075633	CANTON	GA		12/01/2021		224,020		(138)			(138)		2,681	2,681			
100075634	RIPLEY	TN		12/01/2021		111,188		(51)			(51)		1,489	1,489			
100075636	COVINGTON	GA		12/01/2021		143,062		(512)			(512)		11,076	11,076			
100075639	MURFREESBORO	TN		12/01/2021		279,596		(207)			(207)		1,526	1,526			
100075640	CINCINNATI	OH		12/01/2021		108,777		(38)			(38)		437	437			
100075641	PINON HILLS	CA		12/01/2021		350,189		(137)			(137)		5,686	5,686			
100075645	LAKE CITY	FL		12/01/2021		114,807		(106)			(106)		1,353	1,353			
100075649	KINGSTON	PA		12/01/2021		97,299		(57)			(57)		325	325			
100075658	BELLA VISTA	AR		12/01/2021		151,003		(17)			(17)		225	225			
100075677	NORTH MUSKEGON	MI		12/01/2021		141,687		(74)			(74)		556	556			
100075678	BESSEMER CITY	NC		12/01/2021		163,693		(100)			(100)		2,193	2,193			
100075679	MANTUA	NJ		12/01/2021		119,457		(41)			(41)		563	563			
100075680	WINSLOW	ME		12/01/2021		138,252		(81)			(81)		621	621			
100075688	GEORGETOWN	MA		12/01/2021		625,868		(703)			(703)		3,203	3,203			
100075693	JORDAN	MN		12/01/2021		207,939		(18)			(18)		332	332			
100075697	SWEET HOME	OR		12/01/2021		97,731		(4)			(4)		179	179			
100075707	MUSKEGON	MI		12/01/2021		162,203		(33)			(33)		2,103	2,103			
100075716	WILMINGTON	NC		12/01/2021		212,795		(40)			(40)		1,154	1,154			
100075720	ROCKWELL	NC		12/01/2021		121,662		(22)			(22)		590	590			
100075723	WOODBRIDGE	VA		12/01/2021		294,252		(40)			(40)		485	485			
100075732	OCALA	FL		12/01/2021		105,621		(11)			(11)		505	505			
100075747	OCALA	FL		12/01/2021		142,509		(5)			(5)		215	215			
100075748	HUTTO	TX		12/01/2021		287,806		(16)			(16)		1,015	1,015			
100075759	TOLLESON	AZ		12/01/2021		258,664		(22)			(22)		4,689	4,689			
100075764	LITTLESTOWN	PA		12/01/2021		170,526		28			28		(4,321)	(4,321)			
100075783	VIRGINIA BEACH	VA		12/01/2021		211,450		(455)			(455)		47,609	47,609			
100075790	FORT MYERS	FL		12/01/2021		227,526		2			2		4,013	4,013			
100075796	MONTGOMERY	AL		12/01/2021		64,354		(70)			(70)		182	182			
100075798	CONVERSE	TX		12/01/2021		241,967		(67)			(67)		3,193	3,193			
100075804	KNOXVILLE	TN		12/01/2021		170,954		(9)			(9)		774	774			
100075808	DURHAM	NC		12/01/2021		184,411		(25)			(25)		3,240	3,240			
100075844	Amsterdam	NLD		11/24/2021		55,283							17	17	(14)		(14)
100075847	Amsterdam	NLD		11/24/2021		7,969							126	126	(10)		(10)
100075849	Amsterdam	NLD		11/24/2021		245,893							1,911	1,911	(174)		(174)
100075851	Amsterdam	NLD		11/24/2021		50,545							820	820	(61)		(61)
100075853	Amsterdam	NLD		11/24/2021		9,790							158	158	(12)		(12)
100075860	Amsterdam	NLD		11/24/2021		31,875							500	500	(37)		(37)
100075863	Amsterdam	NLD		11/24/2021		25,500							269	269	(23)		(23)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075867	Amsterdam	NLD		11/24/2021		14,754							237	237	(17)		(17)
100075869	Amsterdam	NLD		11/24/2021		19,580							382	382	(27)		(27)
100075872	Amsterdam	NLD		11/24/2021		15,938							255	255	(19)		(19)
100075874	Amsterdam	NLD		11/24/2021		11,048							175	175	(13)		(13)
100075875	Amsterdam	NLD		11/24/2021		215,840							10,206	10,206	(718)		(718)
100075885	Amsterdam	NLD		11/24/2021		34,607							675	675	(49)		(49)
100075888	Amsterdam	NLD		11/24/2021		13,205							140	140	(11)		(11)
100075904	ALEXANDRIA	VA		01/07/2022				(68)			(68)		1,589	1,589			
100075905	CALEXICO	CA		01/07/2022				(214)			(214)		1,781	1,781			
100075907	BATON ROUGE	LA		01/07/2022				(120)			(120)		873	873			
100075909	SCOTTSDALE	AZ		01/07/2022				(50)			(50)		1,171	1,171			
100075910	KATY	TX		01/07/2022				(135)			(135)		887	887			
100075911	PHILADELPHIA	PA		01/07/2022				(112)			(112)		657	657			
100075912	BROOKWOOD	AL		01/07/2022				(73)			(73)		581	581			
100075914	ST PETERSBURG	FL		01/07/2022				(41)			(41)		870	870			
100075915	BRISTOL	CT		01/07/2022				(75)			(75)		730	730			
100075917	SAN ANTONIO	TX		01/07/2022				(99)			(99)		994	994			
100075919	MINNEAPOLIS	MN		01/07/2022				(164)			(164)		1,005	1,005			
100075920	FORT WORTH	TX		01/07/2022				(59)			(59)		1,363	1,363			
100075921	LEWISVILLE	TX		01/07/2022				(48)			(48)		1,194	1,194			
100075922	KANSAS CITY	MO		01/07/2022				(121)			(121)		490	490			
100075923	LAS VEGAS	NV		01/07/2022				(203)			(203)		1,441	1,441			
100075924	AUGUSTA	GA		01/07/2022				(127)			(127)		1,024	1,024			
100075925	CADDO MILLS	TX		01/07/2022				(99)			(99)		778	778			
100075926	HEMET	CA		01/07/2022				(124)			(124)		688	688			
100075927	LAKE FOREST PARK	WA		01/07/2022				(128)			(128)		2,971	2,971			
100075929	LAS VEGAS	NV		01/07/2022				(203)			(203)		1,441	1,441			
100075931	MOORHEAD	MN		01/07/2022				(65)			(65)		609	609			
100075932	PLEASANT GROVE	UT		01/07/2022				(131)			(131)		882	882			
100075933	NATIONAL CITY	CA		01/07/2022				(318)			(318)		1,992	1,992			
100075935	PONTE VEDRA	FL		01/07/2022				(144)			(144)		1,486	1,486			
100075936	SACRAMENTO	CA		01/07/2022				(58)			(58)		575	575			
100075937	WICHITA	KS		01/07/2022				(109)			(109)		761	761			
100075939	ST PETERSBURG	FL		01/07/2022				(117)			(117)		1,399	1,399			
100075941	CHARLOTTE	NC		01/07/2022				(18)			(18)		534	534			
100075942	BAY CITY	TX		01/07/2022				(15)			(15)		834	834			
100075943	SANFORD	ME		01/07/2022				(194)			(194)		1,123	1,123			
100075944	YUKON	OK		01/07/2022				(19)			(19)		912	912			
100075945	BELOIT	WI		01/07/2022				(53)			(53)		277	277			
100075948	CLARKSVILLE	TN		01/07/2022				(81)			(81)		736	736			
100075949	NASHVILLE	TN		01/07/2022				(83)			(83)		750	750			
100075950	CAPE CORAL	FL		01/07/2022				(126)			(126)		999	999			
100075952	NEW ORLEANS	LA		01/07/2022				(61)			(61)		925	925			
100075956	NORTH LAS VEGAS	NV		01/07/2022				(103)			(103)		629	629			
100075957	LANSDOWNE	PA		01/07/2022				(39)			(39)		979	979			
100075958	OAKLAND	CA		01/07/2022				(78)			(78)		743	743			
100075961	POCONO LAKE	PA		01/07/2022				(58)			(58)		569	569			
100075964	CALEXICO	CA		01/07/2022				(134)			(134)		784	784			
100075965	HUFFMAN	TX		01/07/2022				(70)			(70)		743	743			
100075966	SCHERERVILLE	IN		01/07/2022				(135)			(135)		736	736			
100075968	GREENWICH	CT		01/07/2022				(283)			(283)		1,656	1,656			
100075969	MILFORD	OH		01/07/2022									838	838			
100075971	LAUDERDALE LAKES	FL		01/07/2022				(112)			(112)		1,568	1,568			
100075973	LAS VEGAS	NV		01/07/2022				(442)			(442)		2,687	2,687			
100075974	RIVERSIDE	CA		01/07/2022				(198)			(198)		1,472	1,472			
100075975	WESLEY CHAPEL	FL		01/07/2022				(374)			(374)		1,234	1,234			
100075976	MANITOU SPRINGS	CO		01/07/2022				(213)			(213)		1,736	1,736			
100075977	MIAMI	FL		01/07/2022				(186)			(186)		1,030	1,030			
100075981	BLUE RIDGE	GA		01/07/2022				(217)			(217)		1,202	1,202			
100075984	PHOENIX	AZ		01/07/2022				(223)			(223)		1,035	1,035			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075985	LINDEN	NJ		01/07/2022				(82)			(82)		1,175	1,175			
100075986	KIRKLAND	WA		01/07/2022				(229)			(229)		1,047	1,047			
100075988	HENDERSON	NV		01/07/2022				(269)			(269)		1,493	1,493			
100075989	TOTOWA	NJ		01/07/2022				(197)			(197)		1,362	1,362			
100075991	NASHUA	NH		01/07/2022				(325)			(325)		1,336	1,336			
100075992	LAS VEGAS	NV		01/07/2022				(550)			(550)		8,499	8,499			
100075993	KISSIMMEE	FL		01/07/2022				(221)			(221)		1,334	1,334			
100075994	RUSKIN	FL		01/07/2022				(157)			(157)		854	854			
100075995	PROVIDENCE	RI		01/07/2022				(149)			(149)		626	626			
100075996	BATTLE CREEK	MI		01/07/2022				(171)			(171)		1,363	1,363			
100075997	SPEEDWAY	IN		01/07/2022				(127)			(127)		1,048	1,048			
100075999	VIRGINIA GARDENS	FL		01/07/2022				(294)			(294)		1,294	1,294			
100076000	MURRELLS INLET	SC		01/07/2022				(164)			(164)		984	984			
100076001	ORLANDO	FL		01/07/2022				(66)			(66)		685	685			
100076002	OLD HICKORY	TN		01/07/2022				(45)			(45)		853	853			
100076003	PORT CHARLOTTE	FL		01/07/2022				(179)			(179)		977	977			
100076006	STAFFORD	VA		01/07/2022				(153)			(153)		948	948			
100076007	NORTH LAS VEGAS	NV		01/07/2022				(64)			(64)		442	442			
100076008	PEQUOT LAKES	MN		01/07/2022				(268)			(268)		1,647	1,647			
100076010	OMAHA	NE		01/07/2022				(140)			(140)		820	820			
100076011	DENVER	CO		01/07/2022				(109)			(109)		658	658			
100076012	LAKELAND	TN		01/07/2022				(155)			(155)		816	816			
100076013	RIO RANCHO	NM		01/07/2022				(159)			(159)		917	917			
100076014	KINGSPORT	TN		01/07/2022				(177)			(177)		986	986			
100076015	AVONDALE	AZ		01/07/2022				(173)			(173)		777	777			
100076016	BONNEY LAKE	WA		01/07/2022				(270)			(270)		1,764	1,764			
100076017	HOUSTON	TX		01/07/2022				(120)			(120)		863	863			
100076018	NAPLES	FL		01/07/2022				(122)			(122)		782	782			
100076019	PETERSBURG	VA		01/07/2022				(85)			(85)		402	402			
100076020	GONZALES	LA		01/07/2022				(104)			(104)		952	952			
100076021	KOKOMO	IN		01/07/2022				(46)			(46)		244	244			
100076022	WILKES BARRE	PA		01/07/2022				(19)			(19)		373	373			
100076024	BALTIMORE	MD		01/07/2022				(114)			(114)		600	600			
100076027	FAYETTEVILLE	NC		01/07/2022				(77)			(77)		263	263			
100076028	CUMMING	GA		01/07/2022				(201)			(201)		991	991			
100076029	AUBURN	WA		01/07/2022				(98)			(98)		2,436	2,436			
100076030	TUCSON	AZ		01/07/2022				(22)			(22)		355	355			
100076031	CLINTON	SC		01/07/2022				(55)			(55)		307	307			
100076032	LUBBOCK	TX		01/07/2022				(103)			(103)		413	413			
100076034	SAINT LOUIS	MO		01/07/2022				(41)			(41)		257	257			
100076035	SEVIERVILLE	TN		01/07/2022				(145)			(145)		808	808			
100076036	COEUR D ALENE	ID		01/07/2022				(44)			(44)		1,003	1,003			
100076037	MEMPHIS	TN		01/07/2022				(43)			(43)		294	294			
100076038	LAKE HAVASU CITY	AZ		01/07/2022				(124)			(124)		1,132	1,132			
100076040	ST AUGUSTINE	FL		01/07/2022				(151)			(151)		723	723			
100076041	OCEAN CITY	MD		01/07/2022				(56)			(56)		900	900			
100076042	BURBANK	CA		01/07/2022				(132)			(132)		2,086	2,086			
100076043	FAYETTEVILLE	NC		01/07/2022				(111)			(111)		425	425			
100076044	TOMBALL	TX		01/07/2022				(107)			(107)		637	637			
100076045	CORPUS CHRISTI	TX		01/07/2022				(109)			(109)		279	279			
100076047	VALDOSTA	GA		01/07/2022				(145)			(145)		1,090	1,090			
100076051	GRIFFIN	GA		01/07/2022				(79)			(79)		398	398			
100076052	LUMBERTON	TX		01/07/2022				(90)			(90)		385	385			
100076055	SALT LAKE CITY	UT		01/07/2022				(94)			(94)		1,178	1,178			
100076056	TAYLORSVILLE	UT		01/07/2022				(94)			(94)		1,178	1,178			
100076057	ROCK HILL	SC		01/07/2022				(35)			(35)		783	783			
100076058	TAYLORSVILLE	UT		01/07/2022				(96)			(96)		1,196	1,196			
100076059	PORT CHARLOTTE	FL		01/07/2022				(115)			(115)		617	617			
100076060	LINCOLN	NE		01/07/2022				(140)			(140)		754	754			
100076063	JACKSONVILLE	FL		01/07/2022				(148)			(148)		1,509	1,509			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076065	AUSTIN	TX		01/07/2022				(152)			(152)		1,777	1,777			
100076067	CINCINNATI	OH		01/07/2022				(179)			(179)		1,083	1,083			
100076071	SENOIA	GA		01/07/2022				(262)			(262)		2,143	2,143			
100076072	LAS VEGAS	NV		01/07/2022				(174)			(174)		738	738			
100076073	WARREN	MI		01/07/2022				(54)			(54)		340	340			
100076074	CHATTANOOGA	TN		01/07/2022				(118)			(118)		418	418			
100076075	FORT MYERS	FL		01/07/2022				(146)			(146)		878	878			
100076076	GARDEN GROVE	CA		01/07/2022				(227)			(227)		1,686	1,686			
100076078	ARGYLE	TX		01/07/2022				(185)			(185)		1,509	1,509			
100076079	OCALA	FL		01/07/2022				(130)			(130)		641	641			
100076081	LOUISVILLE	KY		01/07/2022				(57)			(57)		358	358			
100076083	MICHIGAN CITY	IN		01/07/2022				(136)			(136)		674	674			
100076084	WALLA WALLA	WA		01/07/2022				(177)			(177)		965	965			
100076086	PHOENIX	AZ		01/07/2022				(285)			(285)		2,932	2,932			
100076088	HIALEAH	FL		01/07/2022				(79)			(79)		1,217	1,217			
100076089	PHILADELPHIA	PA		01/07/2022				(104)			(104)		1,025	1,025			
100076092	EDGEWATER PARK	NJ		01/07/2022				(91)			(91)		934	934			
100076093	AUSTIN	TX		01/07/2022				(207)			(207)		1,551	1,551			
100076094	ROTONDA WEST	FL		01/07/2022				(145)			(145)		1,091	1,091			
100076096	KANSAS CITY	MO		01/07/2022				(121)			(121)		1,209	1,209			
100076097	SALT LAKE CITY	UT		01/07/2022				(33)			(33)		1,925	1,925			
100076098	LAKEWOOD	WA		01/07/2022				(114)			(114)		2,833	2,833			
100076099	EAST HANOVER	NJ		01/07/2022				(132)			(132)		1,267	1,267			
100076101	SPRINGFIELD	OR		01/07/2022				(115)			(115)		1,612	1,612			
100076102	HIALEAH	FL		01/07/2022				(172)			(172)		1,034	1,034			
100076104	COLUMBUS	OH		01/07/2022				(97)			(97)		439	439			
100076105	SAINT LOUIS PARK	MN		01/07/2022				(108)			(108)		1,117	1,117			
100076106	RIO RANCHO	NM		01/07/2022				(111)			(111)		754	754			
100076107	SPRING	TX		01/07/2022				(117)			(117)		721	721			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022				(133)			(133)		1,005	1,005			
100076109	MIAMI	FL		01/07/2022				(132)			(132)		1,054	1,054			
100076111	LITTLE ELM	TX		01/07/2022				(222)			(222)		1,443	1,443			
100076113	BOWLING GREEN	KY		01/07/2022				(76)			(76)		840	840			
100076114	LAS VEGAS	NV		01/07/2022				(121)			(121)		914	914			
100076115	LEHI	UT		01/07/2022				(142)			(142)		1,213	1,213			
100076116	LAS VEGAS	NV		01/07/2022				(139)			(139)		836	836			
100076118	SAINT LOUIS	MO		01/07/2022				(57)			(57)		451	451			
100076119	GALION	OH		01/07/2022				(83)			(83)		384	384			
100076121	RALEIGH	NC		01/07/2022				(134)			(134)		758	758			
100076122	CLEARWATER	FL		01/07/2022				(130)			(130)		968	968			
100076124	FOUNTAIN	CO		01/07/2022				(112)			(112)		992	992			
100076125	HARRISBURG	PA		01/07/2022				(96)			(96)		434	434			
100076126	SOUTH OGDEN	UT		01/07/2022				(91)			(91)		1,445	1,445			
100076127	BROOKLYN PARK	MN		01/07/2022				(64)			(64)		2,124	2,124			
100076128	WINSTON SALEM	NC		01/07/2022				(74)			(74)		428	428			
100076129	HUNTERSVILLE	NC		01/07/2022				(145)			(145)		797	797			
100076130	RNCHO CORDOVA	CA		01/07/2022				(177)			(177)		245	245			
100076131	MURFREESBORO	TN		01/07/2022				(186)			(186)		2,372	2,372			
100076132	PHILADELPHIA	PA		01/07/2022				(24)			(24)		285	285			
100076133	BIG BEAR LAKE	CA		01/07/2022				(147)			(147)		695	695			
100076135	WAYNE	MI		01/07/2022				(111)			(111)		524	524			
100076136	COLLEYVILLE	TX		01/07/2022				(257)			(257)		1,909	1,909			
100076137	GRASS VALLEY	CA		01/07/2022				(163)			(163)		943	943			
100076139	MEARS	MI		01/07/2022				(226)			(226)		1,172	1,172			
100076140	PACIFICA	CA		01/07/2022				(158)			(158)		630	630			
100076141	AUGUSTA	GA		01/07/2022				(68)			(68)		374	374			
100076142	DULUTH	MN		01/07/2022				(96)			(96)		454	454			
100076143	NOGALES	AZ		01/07/2022				(86)			(86)		430	430			
100076144	HOUSTON	TX		01/07/2022				(56)			(56)		1,401	1,401			
100076145	NEW PLYMOUTH	ID		01/07/2022				(228)			(228)		1,127	1,127			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076147	ESSEX	IL		01/07/2022				(78)			(78)		418	418			
100076148	DAVENPORT	FL		01/07/2022				(170)			(170)		1,100	1,100			
100076150	SPRINGFIELD	OH		01/07/2022				(61)			(61)		344	344			
100076152	BOCA RATON	FL		01/07/2022				(195)			(195)		1,351	1,351			
100076153	FREDERICKTOWN	MO		01/07/2022				(654)			(654)		19,215	19,215			
100076155	GRASS VALLEY	CA		01/07/2022				(163)			(163)		943	943			
100076156	FAIRHOPE	AL		01/07/2022				(138)			(138)		843	843			
100076157	COLUMBIA	SC		01/07/2022				(82)			(82)		436	436			
100076158	SAN LEANDRO	CA		01/07/2022				(477)			(477)		2,013	2,013			
100076162	KISSIMMEE	FL		01/07/2022				(40)			(40)		985	985			
100076164	PHOENIX	AZ		01/07/2022				(122)			(122)		754	754			
100076166	NAMPA	ID		01/07/2022				(148)			(148)		564	564			
100076168	HARTFORD	CT		01/07/2022				(83)			(83)		684	684			
100076169	NEWARK	NJ		01/07/2022				(70)			(70)		1,065	1,065			
100076172	HIXSON	TN		01/07/2022				(135)			(135)		665	665			
100076173	GONZALES	LA		01/07/2022				(33)			(33)		311	311			
100076174	BALTIMORE	MD		01/07/2022				(129)			(129)		1,639	1,639			
100076176	WICHITA	KS		01/07/2022				(162)			(162)		778	778			
100076177	PIQUA	OH		01/07/2022				(27)			(27)		273	273			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022				(76)			(76)		485	485			
100076180	TAMPA	FL		01/07/2022				(116)			(116)		906	906			
100076181	FONTANA	CA		01/07/2022				(229)			(229)		2,496	2,496			
100076182	BEAUMONT	TX		01/07/2022				(44)			(44)		265	265			
100076183	MONACA	PA		01/07/2022				(37)			(37)		250	250			
100076185	MEMPHIS	TN		01/07/2022				(28)			(28)		378	378			
100076187	COLUMBIA	SC		01/07/2022				(131)			(131)		649	649			
100076188	WILLIAMSBURG	VA		01/07/2022				(156)			(156)		2,651	2,651			
100076189	LAKE CHARLES	LA		01/07/2022				(61)			(61)		595	595			
100076192	UNIVERSITY PLACE	WA		01/07/2022				(203)			(203)		1,928	1,928			
100076193	LAWRENCE	MA		01/07/2022				(129)			(129)		1,673	1,673			
100076195	RIO RANCHO	NM		01/07/2022				(92)			(92)		649	649			
100076196	DAVENPORT	FL		01/07/2022				(159)			(159)		769	769			
100076198	MEMPHIS	TN		01/07/2022				(69)			(69)		497	497			
100076199	MONONGAHELA	PA		01/07/2022				(30)			(30)		298	298			
100076202	LONGVIEW	TX		01/07/2022				(35)			(35)		461	461			
100076209	UNION CITY	NJ		01/07/2022				(156)			(156)		1,205	1,205			
100076211	TUCSON	AZ		01/07/2022				(89)			(89)		991	991			
100076212	PATERSON	NJ		01/07/2022				(191)			(191)		1,332	1,332			
100076213	SPANAWAY	WA		01/07/2022				(289)			(289)		1,459	1,459			
100076215	CHATTANOOGA	TN		01/07/2022				(125)			(125)		1,163	1,163			
100076217	FAYETTEVILLE	NC		01/07/2022				(38)			(38)		317	317			
100076218	PUYALLUP	WA		01/07/2022				(238)			(238)		1,556	1,556			
100076219	HOLLYWOOD	FL		01/07/2022				(48)			(48)		817	817			
100076223	GENOA	IL		01/07/2022				(95)			(95)		598	598			
100076228	MERCED	CA		01/07/2022				(42)			(42)		634	634			
100076229	MERCED	CA		01/07/2022				(44)			(44)		678	678			
100076230	HONOLULU	HI		01/07/2022				(856)			(856)		3,633	3,633			
100076234	LAKE WORTH	FL		01/07/2022				(197)			(197)		1,454	1,454			
100076238	LAS VEGAS	NV		01/07/2022				(352)			(352)		5,030	5,030			
100076246	DELTA	UT		01/07/2022				(27)			(27)		1,113	1,113			
100076247	ROGERS	MN		01/07/2022				(139)			(139)		1,232	1,232			
100076248	CHANDLER	AZ		01/07/2022				(142)			(142)		1,116	1,116			
100076249	WALHALLA	SC		01/07/2022				(84)			(84)		766	766			
100076251	DOUGLASVILLE	GA		01/07/2022				(68)			(68)		538	538			
100076253	NORTH CHESTERFIELD	VA		01/07/2022				(255)			(255)		3,438	3,438			
100076257	PANAMA CITY	FL		01/07/2022				(115)			(115)		2,040	2,040			
100076258	MARRERO	LA		01/07/2022				(91)			(91)		726	726			
100076260	ANTIOCH	IL		01/07/2022				(53)			(53)		487	487			
100076261	EAGLE MOUNTAIN	UT		01/07/2022				(145)			(145)		1,071	1,071			
100076264	LINCOLNTON	NC		01/07/2022				(147)			(147)		745	745			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076265	PATERSON	NJ		01/07/2022				(178)			(178)		914	914			
100076268	PHOENIX	AZ		01/07/2022				(112)			(112)		2,571	2,571			
100076269	LYONS	CO		01/07/2022				(214)			(214)		1,009	1,009			
100076271	BELMONT	NC		01/07/2022				(57)			(57)		1,220	1,220			
100076272	STERLING	VA		01/07/2022				(194)			(194)		1,055	1,055			
100076274	WHITEHALL	PA		01/07/2022				(72)			(72)		706	706			
100076276	LA VISTA	NE		01/07/2022				(33)			(33)		759	759			
100076277	WEST GARDINER	ME		01/07/2022				(139)			(139)		1,193	1,193			
100076279	JACKSONVILLE BEACH	FL		01/07/2022				(73)			(73)		1,617	1,617			
100076280	EL RENO	OK		01/07/2022				(60)			(60)		237	237			
100076281	BAYONNE	NJ		01/07/2022				(162)			(162)		1,062	1,062			
100076282	HENDERSON	NV		01/07/2022				(203)			(203)		1,113	1,113			
100076284	BROWNS MILLS	NJ		01/07/2022				(51)			(51)		988	988			
100076287	MILTON	WA		01/07/2022				(151)			(151)		1,102	1,102			
100076290	MOORESVILLE	NC		01/07/2022				(155)			(155)		914	914			
100076294	OAKLAND	MD		01/07/2022				(148)			(148)		2,125	2,125			
100076296	REDLANDS	CA		01/07/2022				(182)			(182)		1,879	1,879			
100076298	FORT WORTH	TX		01/07/2022				(100)			(100)		803	803			
100076302	CLERMONT	FL		01/07/2022				(113)			(113)		1,008	1,008			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022				(62)			(62)		576	576			
100076308	GALLOWAY	NJ		01/07/2022				(90)			(90)		865	865			
100076312	SALEM	OR		01/07/2022				(75)			(75)		854	854			
100076316	RIVIERA BEACH	FL		01/07/2022				(48)			(48)		817	817			
100076317	COLUMBIA	MO		01/07/2022				(57)			(57)		673	673			
100076321	CLERMONT	FL		01/07/2022				(154)			(154)		1,132	1,132			
100076328	BRIGANTINE	NJ		01/07/2022				(137)			(137)		1,196	1,196			
100076335	WASHINGTON	DC		01/07/2022				(123)			(123)		1,197	1,197			
100076339	GOLDEN	CO		01/07/2022				(289)			(289)		2,062	2,062			
100076340	WASHINGTON	DC		01/07/2022				250			250		3,208	3,208			
100076347	KENNEWICK	WA		01/07/2022				(98)			(98)		1,243	1,243			
100076349	SANTA FE	TX		01/07/2022				(220)			(220)		1,552	1,552			
100076350	ARVADA	CO		01/07/2022				(327)			(327)		3,977	3,977			
100076355	CHANDLER	AZ		01/07/2022				(223)			(223)		1,262	1,262			
100076358	MIAMI	FL		01/07/2022				(28)			(28)		1,429	1,429			
100076360	MODESTO	CA		12/23/2021		382,982		(359)			(359)		1,624	1,624			
100076361	BAYVILLE	NJ		12/23/2021		210,365		(238)			(238)		631	631			
100076362	ENCINITAS	CA		12/23/2021		980,079		(1,126)			(1,126)		2,878	2,878			
100076363	DELRAY BEACH	FL		12/23/2021		135,558		(221)			(221)		369	369			
100076364	SARASOTA	FL		12/23/2021		383,437		(447)			(447)		1,958	1,958			
100076365	KALAMAZOO	MI		12/23/2021		431,695		(580)			(580)		1,662	1,662			
100076366	LOS ANGELES	CA		12/23/2021		1,018,219		(1,080)			(1,080)		4,671	4,671			
100076369	LATHROP	CA		12/23/2021		407,791		(630)			(630)		1,862	1,862			
100076370	LAWRENCEVILLE	GA		12/23/2021		186,275		(361)			(361)		1,076	1,076			
100076371	LIBERTY HILL	TX		12/23/2021		341,909		(670)			(670)		1,076	1,076			
100076372	MIAMI BEACH	FL		12/23/2021		376,320		(699)			(699)		1,529	1,529			
100076373	DELRAY BEACH	FL		12/23/2021		166,807		(389)			(389)		401	401			
100076374	DECATUR	GA		12/23/2021		397,309		(338)			(338)		1,715	1,715			
100076375	FONTANA	CA		12/23/2021		696,433		(679)			(679)		3,203	3,203			
100076377	FRANKLIN LAKES	NJ		12/23/2021		534,052		(494)			(494)		2,032	2,032			
100076378	N LAS VEGAS	NV		12/23/2021		536,534		(559)			(559)		2,464	2,464			
100076379	SPRING	TX		12/23/2021		240,591		(626)			(626)		2,156	2,156			
100076380	CHULUOTA	FL		12/23/2021		191,330		(353)			(353)		820	820			
100076381	HIGHLANDS RANCH	CO		12/23/2021		547,921		(349)			(349)		3,230	3,230			
100076382	OAKLAND PARK	FL		12/23/2021		271,559		(315)			(315)		969	969			
100076383	HOMESTEAD	FL		12/23/2021		455,854		(495)			(495)		1,404	1,404			
100076384	GRANBY	CO		12/23/2021		389,863		(550)			(550)		1,750	1,750			
100076385	AVENTURA	FL		12/23/2021		799,070		(256)			(256)		4,020	4,020			
100076387	CARLSBAD	CA		12/23/2021		1,108,529		(842)			(842)		5,418	5,418			
100076388	SAVANNAH	GA		12/23/2021		311,431		(434)			(434)		1,565	1,565			
100076391	DEERFIELD BEACH	FL		12/23/2021		709,480		(508)			(508)		3,311	3,311			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076393	RIDGEWOOD	NY		12/23/2021		771,861		(288)			(288)						
100076395	RAMSEY	NJ		12/23/2021		766,461		(410)			(410)		2,710	2,710			
100076396	ANNA MARIA	FL		12/23/2021		1,389,942		(1,556)			(1,556)		5,635	5,635			
100076398	BRADENTON BEACH	FL		12/23/2021		1,172,844		(916)			(916)		4,960	4,960			
100076399	BRADENTON	FL		12/23/2021		363,750		(491)			(491)		1,488	1,488			
100076400	ANNA MARIA	FL		12/23/2021		1,537,529		(1,757)			(1,757)		7,748	7,748			
100076401	TAMPA	FL		12/23/2021		1,546,450		(1,711)			(1,711)		6,275	6,275			
100076402	MIAMI	FL		12/23/2021		268,878		(378)			(378)		1,357	1,357			
100076403	ANNA MARIA	FL		12/23/2021		1,667,399		(2,054)			(2,054)		7,208	7,208			
100076404	DAMASCUS	OR		12/23/2021		374,388		(111)			(111)		2,235	2,235			
100076405	ANNA MARIA	FL		12/23/2021		3,309,904		(4,230)			(4,230)		14,619	14,619			
100076406	CORAL SPRINGS	FL		12/23/2021		183,333		(220)			(220)		896	896			
100076407	CEDAR HILL	TX		12/23/2021		1,417,545		(361)			(361)		5,635	5,635			
100076408	LAS VEGAS	NV		12/23/2021		203,633		(127)			(127)		770	770			
100076409	STILLWATER	OK		12/23/2021		271,153		(189)			(189)		1,295	1,295			
100076410	WILMINGTON	DE		12/23/2021		263,826		(393)			(393)		1,238	1,238			
100076411	MAMMOTH LAKES	CA		12/23/2021		375,552		(494)			(494)		5,116	5,116			
100076412	BOCA RATON	FL		12/23/2021		222,145		(134)			(134)		1,253	1,253			
100076413	HOLMES BEACH	FL		12/23/2021		1,959,578		(2,537)			(2,537)		8,441	8,441			
100076414	HOLMES BEACH	FL		12/23/2021		2,055,531		(2,614)			(2,614)		8,866	8,866			
100076415	ROSWELL	GA		12/23/2021		359,333		(92)			(92)		2,209	2,209			
100076416	KYLE	TX		12/23/2021		264,783		(148)			(148)		1,525	1,525			
100076417	CUPERTINO	CA		12/23/2021		1,614,273		(781)			(781)		9,175	9,175			
100076418	OKLAHOMA CITY	OK		12/23/2021		567,396		(379)			(379)		3,604	3,604			
100076421	MIAMI	FL		12/23/2021		300,725		(223)			(223)		1,720	1,720			
100076422	DAYTONA BEACH	FL		12/23/2021		258,657		(290)			(290)		1,452	1,452			
100076423	TUJUNGA	CA		12/23/2021		534,744		(376)			(376)		2,809	2,809			
100076424	BOCA RATON	FL		12/23/2021		618,715		(381)			(381)		3,141	3,141			
100076425	OCEANSIDE	NY		12/23/2021		565,139		(104)			(104)		3,254	3,254			
100076426	CARSON	CA		12/23/2021		593,251		(418)			(418)		1,740	1,740			
100076427	CHAPEL HILL	NC		12/23/2021		183,605		(79)			(79)		1,050	1,050			
100076428	BURLINGAME	CA		12/23/2021		3,883,162		(1,643)			(1,643)		22,137	22,137			
100076429	BOCA RATON	FL		12/23/2021		210,753		(164)			(164)		845	845			
100076430	LONGBOAT KEY	FL		12/23/2021		927,570		(369)			(369)		3,174	3,174			
100076431	CULVER CITY	CA		12/23/2021		1,216,664		(212)			(212)		2,176	2,176			
100076432	MARLBORO	NJ		12/23/2021		603,842		(473)			(473)		1,865	1,865			
100076433	HOLLYWOOD	FL		12/23/2021		115,603		(109)			(109)		585	585			
100076434	LONG BEACH	CA		12/23/2021		955,841		(576)			(576)		2,822	2,822			
100076435	SEBASTIAN	FL		12/23/2021		268,948		33			33		(4,187)	(4,187)			
100076436	FORT LAUDERDALE	FL		12/23/2021		1,085,529		(272)			(272)		23,531	23,531			
100076437	DAVENPORT	FL		12/23/2021		596,832		(365)			(365)		3,079	3,079			
100076438	RODANTHE	NC		12/23/2021		627,471		(114)			(114)		3,500	3,500			
100076439	FARMINGTON	CT		12/23/2021		905,995		(141)			(141)		7,897	7,897			
100076440	WEST SACRAMENTO	CA		12/23/2021		302,213		(113)			(113)		5,068	5,068			
100076442	HUGHSON	CA		12/23/2021		959,592		(515)			(515)		5,457	5,457			
100076444	DANVILLE	CA		12/23/2021		1,417,787		(235)			(235)		4,916	4,916			
100076447	SPRING	TX		12/23/2021		218,201		(417)			(417)		5,685	5,685			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		162,648		(241)			(241)		744	744			
100076449	SARASOTA	FL		12/23/2021		367,983		(350)			(350)		2,129	2,129			
100076450	COTO DE CAZA	CA		12/23/2021		3,047,220		(986)			(986)		18,216	18,216			
100076451	PHILADELPHIA	PA		12/23/2021		176,208		(369)			(369)		734	734			
100076452	ANNA MARIA	FL		12/23/2021		2,685,634		(3,301)			(3,301)		8,480	8,480			
100076453	HOLLYWOOD	FL		12/23/2021		496,652		(828)			(828)		3,293	3,293			
100076454	OCOEE	FL		12/23/2021		272,370		(499)			(499)		1,112	1,112			
100076455	LABELLE	FL		12/23/2021		172,949		(344)			(344)		850	850			
100076456	VAN BUREN	AR		12/21/2021		404,210		(206)			(206)		972	972			
100076457	MELBOURNE	FL		12/21/2021		185,107		(190)			(190)		538	538			
100076458	PANAMA CITY BEACH	FL		12/21/2021		325,948		(233)			(233)		2,166	2,166			
100076459	WINTER GARDEN	FL		12/21/2021		281,496		(320)			(320)		984	984			
100076460	FORT LAUDERDALE	FL		12/21/2021		221,576		(297)			(297)		1,157	1,157			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076461	MIDWAY	UT		12/21/2021		847,512		(439)			(439)		3,664	3,664			
100076462	BOWIE	MD		12/21/2021		349,141		(569)			(569)		1,197	1,197			
100076463	ORLANDO	FL		12/21/2021		658,181		(640)			(640)		3,349	3,349			
100076464	SPRINGFIELD	OH		12/21/2021		262,599		(300)			(300)		1,141	1,141			
100076465	ST. CLOUD	FL		12/21/2021		439,939		(153)			(153)		1,973	1,973			
100076466	YUCCA VALLEY	CA		12/21/2021		224,683		(250)			(250)		867	867			
100076467	CAPE CORAL	FL		12/21/2021		576,285		(713)			(713)		2,394	2,394			
100076469	ORLANDO	FL		12/21/2021		295,617		(212)			(212)		1,190	1,190			
100076470	SOUTH EL MONTE	CA		12/21/2021		420,209		(286)			(286)		2,441	2,441			
100076471	COAL CITY	IL		12/21/2021		128,912		(229)			(229)		341	341			
100076472	CAPE CORAL	FL		12/21/2021		177,537		(246)			(246)		824	824			
100076473	ST PETERSBURG	FL		12/21/2021		141,378		(296)			(296)		396	396			
100076474	MARION	MA		12/21/2021		322,056		(265)			(265)		1,451	1,451			
100076475	MISSOURI CITY	TX		12/21/2021		326,189		(418)			(418)		1,506	1,506			
100076476	DAUFUSKIE ISLAND	SC		12/21/2021		298,438		(320)			(320)		1,137	1,137			
100076477	PORT ARANSAS	TX		12/21/2021		853,329		(861)			(861)		3,008	3,008			
100076478	CHICAGO	IL		12/21/2021		156,309		(305)			(305)		808	808			
100076479	CHICOPEE	MA		12/21/2021		170,066		(272)			(272)		568	568			
100076480	CRANSTON	RI		12/21/2021		264,123		(259)			(259)		993	993			
100076481	GARY	IN		12/21/2021		114,089		(217)			(217)		476	476			
100076482	LOS ANGELES	CA		12/21/2021		603,066		(842)			(842)		1,994	1,994			
100076483	RIO RANCHO	NM		12/21/2021		233,932		(165)			(165)		943	943			
100076484	SANTA BARBARA	CA		12/21/2021		453,311		(197)			(197)		1,761	1,761			
100076486	MIAMI	FL		12/21/2021		319,209		(585)			(585)		1,053	1,053			
100076487	AUBURN	MA		12/21/2021		376,977		(135)			(135)		1,617	1,617			
100076488	KATY	TX		12/21/2021		264,252		(255)			(255)		1,059	1,059			
100076489	OCOEE	FL		12/21/2021		326,304		(180)			(180)		1,399	1,399			
100076490	POMPANO BEACH	FL		12/21/2021		208,296		(422)			(422)		680	680			
100076491	PFLUGERVILLE	TX		12/21/2021		201,829		(345)			(345)		670	670			
100076492	GREENWICH	CT		12/21/2021		774,396		(768)			(768)		3,831	3,831			
100076493	FORT LAUDERDALE	FL		12/21/2021		246,802		(460)			(460)		813	813			
100076494	ST CLOUD	FL		12/21/2021		291,773		(207)			(207)		1,230	1,230			
100076495	SALT LAKE CITY	UT		12/21/2021		266,975		(196)			(196)		1,147	1,147			
100076497	RIVERVIEW	FL		12/21/2021		332,452		(379)			(379)		1,194	1,194			
100076500	HOUSTON	TX		12/21/2021		198,392		(425)			(425)		1,076	1,076			
100076501	TAMPA	FL		12/21/2021		260,497		(367)			(367)		760	760			
100076502	SAN DIEGO	CA		12/21/2021		262,484		(136)			(136)		2,200	2,200			
100076504	HOLLYWOOD	FL		12/21/2021		370,849		(120)			(120)		1,500	1,500			
100076510	ASHEVILLE	NC		12/21/2021		301,740		(203)			(203)		1,372	1,372			
100076530	IRVINE	CA		01/04/2022				(506)			(506)		7,902	7,902			
100076531	EASTSOUND	WA		01/04/2022				(424)			(424)		2,328	2,328			
100076532	FRESNO	CA		01/04/2022				(74)			(74)		2,936	2,936			
100076533	SAN PEDRO	CA		01/04/2022				(351)			(351)		1,647	1,647			
100076534	COSTA MESA	CA		01/04/2022				(461)			(461)		6,193	6,193			
100076535	RENO	NV		01/04/2022				(282)			(282)		2,840	2,840			
100076536	LOS ANGELES	CA		01/04/2022				(407)			(407)		6,450	6,450			
100076537	RESEDA	CA		01/04/2022				(304)			(304)		4,108	4,108			
100076539	VAN NUYS	CA		01/04/2022				(165)			(165)		1,295	1,295			
100076540	HUNTINGTON BEACH	CA		01/04/2022				(233)			(233)		2,779	2,779			
100076541	UNION CITY	CA		01/04/2022				(91)			(91)		1,123	1,123			
100076542	WHITTIER	CA		01/04/2022				(539)			(539)		6,882	6,882			
100076543	CLOVIS	CA		01/04/2022				(94)			(94)		2,605	2,605			
100076545	IRVINE	CA		01/04/2022				(86)			(86)		4,644	4,644			
100076546	IRVINE	CA		01/04/2022				4			4		2,499	2,499			
100076547	SAN ANTONIO	TX		01/04/2022				(322)			(322)		1,920	1,920			
100076549	EL CAJON	CA		12/16/2021		354,585		(190)			(190)		1,441	1,441			
100076554	CHULA VISTA	CA		12/16/2021		420,218		(617)			(617)		1,252	1,252			
100076559	FORT COLLINS	CO		12/16/2021		1,000,603		(677)			(677)		4,320	4,320			
100076560	DUBLIN	CA		12/30/2021		230,402		(186)			(186)		3,736	3,736			
100076561	HESPERIA	CA		12/16/2021		146,696		(206)			(206)		2,855	2,855			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076563	GILROY	CA		12/30/2021		613,479		(1,112)			(1,112)		2,554	2,554			
100076565	FRESNO	CA		12/16/2021		346,448		(250)			(250)		1,105	1,105			
100076582	SAINT CLAIR SHORES	MI		12/16/2021		150,954		(238)			(238)		436	436			
100076591	LA HABRA	CA		12/16/2021		404,235		(483)			(483)		1,552	1,552			
100076598	HOUSTON	TX		12/16/2021		148,478		(367)			(367)		1,001	1,001			
100076599	MACOMB	MI		12/16/2021		435,350		(314)			(314)		1,255	1,255			
100076603	MIRAMAR BEACH	FL		12/30/2021		2,668,739		(1,942)			(1,942)		10,286	10,286			
100076605	SAN FRANCISCO	CA		12/16/2021		751,224		55			55		3,753	3,753			
100076608	MESA	AZ		12/16/2021		306,662		(336)			(336)		1,211	1,211			
100076610	SAINT JOHNS	FL		12/16/2021		402,536		(234)			(234)		1,670	1,670			
100076624	DANVILLE	CA		12/30/2021		1,581,341		(663)			(663)		369	369			
100076625	SACRAMENTO	CA		12/16/2021		901,374		(844)			(844)		3,050	3,050			
100076632	TORRANCE	CA		12/16/2021		392,055		(433)			(433)		1,478	1,478			
100076636	BIG BEAR CITY	CA		12/16/2021		511,511		(674)			(674)		2,035	2,035			
100076637	MANCHESTER	CA		12/30/2021		331,019		(319)			(319)		1,202	1,202			
100076644	BAKERSFIELD	CA		12/30/2021		332,413		(481)			(481)		939	939			
100076646	BRAWLEY	CA		12/16/2021		348,244		(427)			(427)		1,275	1,275			
100076649	LAGUNA NIGUEL	CA		12/30/2021		525,389		(268)			(268)		2,393	2,393			
100076661	MIAMI	FL		12/16/2021		430,910		(241)			(241)		1,871	1,871			
100076663	JACKSONVILLE	FL		12/16/2021		279,572		(188)			(188)		1,103	1,103			
100076670	VERO BEACH	FL		12/16/2021		681,346		(499)			(499)		1,828	1,828			
100076672	APTOS	CA		12/30/2021		183,435		(90)			(90)		87	87			
100076675	MALIBU	CA		12/16/2021		1,615,774		(6)			(6)		7,861	7,861			
100076679	BRADENTON	FL		12/30/2021		801,492		(395)			(395)		2,901	2,901			
100076687	EVERETT	WA		12/16/2021		319,357		(375)			(375)		1,172	1,172			
100076689	PHOENIX	AZ		12/16/2021		303,679		(300)			(300)		1,206	1,206			
100076691	CULVER CITY	CA		12/30/2021		175,620		(279)			(279)		198	198			
100076692	PHOENIX	AZ		12/30/2021		351,508		(330)			(330)		1,394	1,394			
100076694	WESTMINSTER	CA		12/16/2021		731,383		(247)			(247)		(1,263)	(1,263)			
100076696	POMPANO BEACH	FL		12/30/2021		278,310		(431)			(431)		908	908			
100076699	TEMPE	AZ		12/30/2021		351,680		(324)			(324)		1,404	1,404			
100076712	SALINAS	CA		12/30/2021		541,318		(750)			(750)		2,011	2,011			
100076720	GLENDALE	AZ		12/30/2021		309,580		(195)			(195)		1,305	1,305			
100076721	OAK HILLS	CA		12/30/2021		620,082		(769)			(769)		1,503	1,503			
100076726	SOLANA BEACH	CA		12/30/2021		1,207,999		(48)			(48)		373	373			
100076739	SEBASTOPOL	CA		12/30/2021		1,289,227		(358)			(358)		5,783	5,783			
100076741	BULLHEAD CITY	AZ		12/30/2021		224,089		(355)			(355)		512	512			
100076743	DANVILLE	CA		12/30/2021		1,354,889		(1,032)			(1,032)		4,946	4,946			
100076745	AUBURN	CA		12/30/2021		157,656		(816)			(816)		3,926	3,926			
100076747	TEMECULA	CA		12/30/2021		1,299,330		(148)			(148)		500	500			
100076751	LONGMONT	CO		12/30/2021		516,837		(343)			(343)		2,303	2,303			
100076755	DELRAY BEACH	FL		12/30/2021		385,683		(362)			(362)		1,180	1,180			
100076766	SAN DIMAS	CA		12/30/2021		558,690		(424)			(424)		1,946	1,946			
100076772	ANAHEIM	CA		12/27/2021		322,846		(224)			(224)		1,446	1,446			
100076773	LONGMONT	CO		12/27/2021		188,920		(79)			(79)		792	792			
100076774	SILVER SPRING	MD		12/27/2021		314,206		(246)			(246)		1,506	1,506			
100076775	GALVESTON	TX		12/27/2021		143,566		(218)			(218)		433	433			
100076776	PORTLAND	OR		12/27/2021		259,455		(300)			(300)		863	863			
100076777	OCEAN CITY	NJ		12/27/2021		1,000,091		(740)			(740)		4,715	4,715			
100076778	COCONUT CREEK	FL		12/27/2021		482,995		(303)			(303)		2,014	2,014			
100076779	STAFFORD	VA		12/27/2021		259,583		(209)			(209)		1,329	1,329			
100076780	VISTA	CA		12/27/2021		897,436		(148)			(148)						
100076781	BURBANK	CA		12/27/2021		1,339,651		(1,241)			(1,241)		4,790	4,790			
100076782	BRADENTON	FL		12/27/2021		317,394		(233)			(233)		1,780	1,780			
100076783	TRUCKEE	CA		12/27/2021		465,084		(308)			(308)		1,962	1,962			
100076787	HIALEAH	FL		12/27/2021		403,518		(447)			(447)		1,299	1,299			
100076788	LOUISVILLE	TN		12/27/2021		349,715		(17)			(17)		2,841	2,841			
100076789	MEDIA	PA		12/27/2021		246,700		(185)			(185)		1,290	1,290			
100076790	VALRICO	FL		12/27/2021		382,861		(743)			(743)		1,945	1,945			
100076792	CHEYENNE	WY		12/27/2021		194,438		(463)			(463)		1,987	1,987			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076793	CHEYENNE	WY		12/27/2021		225,482		(365)			(365)		1,587	1,587			
100076794	LOS ANGELES	CA		12/27/2021		1,761,281		(1,041)			(1,041)		7,177	7,177			
100076795	LANSDOWNE	PA		12/27/2021		220,970		(331)			(331)		1,878	1,878			
100076796	NEW ORLEANS	LA		12/27/2021		518,465		(324)			(324)		2,062	2,062			
100076797	IRVINGTON	NJ		12/27/2021		221,539		(259)			(259)		757	757			
100076798	OAKLAND PARK	FL		12/27/2021		283,319		(327)			(327)		1,331	1,331			
100076799	SAN JOSE	CA		12/27/2021		1,237,033		(1,055)			(1,055)		3,240	3,240			
100076800	YORBA LINDA	CA		12/27/2021		961,271		362			362		8,278	8,278			
100076801	CORONA	CA		12/27/2021		750,739		(504)			(504)		4,874	4,874			
100076802	JEWETT	TX		12/27/2021		266,053		(365)			(365)		1,641	1,641			
100076803	AUBREY	TX		12/27/2021		309,697		(495)			(495)		969	969			
100076804	LAKE HOPATCONG	NJ		12/27/2021		345,967		(209)			(209)		979	979			
100076805	CHATSWORTH	CA		12/27/2021		593,003		(421)			(421)		2,419	2,419			
100076807	MC LEAN	VA		12/27/2021		1,215,009		(1,210)			(1,210)		7,284	7,284			
100076808	LAUGHLIN	NV		12/27/2021		108,160		(2,573)			(2,573)		9,532	9,532			
100076809	FORT COLLINS	CO		12/27/2021		374,772		(585)			(585)		1,945	1,945			
100076810	WILSON	NC		12/27/2021		235,865		(251)			(251)		2,666	2,666			
100076811	MIAMI	FL		12/27/2021		512,227		(633)			(633)		2,123	2,123			
100076813	FRISCO	TX		12/27/2021		312,323		(242)			(242)		1,224	1,224			
100076814	WILDOMAR	CA		12/27/2021		572,118		(503)			(503)		1,307	1,307			
100076815	HOUSTON	TX		12/27/2021		1,024,828		(1,216)			(1,216)		10,402	10,402			
100076816	SANTA ROSA	CA		12/27/2021		342,680		(160)			(160)		1,513	1,513			
100076817	CHEYENNE	WY		12/27/2021		233,213		(386)			(386)		1,881	1,881			
100076818	BROOKLYN	NY		12/27/2021		772,330		(5,305)			(5,305)		130,830	130,830			
100076819	OCEANSIDE	CA		12/27/2021		630,268		(146)			(146)						
100076820	MARIETTA	GA		12/27/2021		1,384,481		(787)			(787)		7,221	7,221			
100076821	FREEHOLD	NJ		12/27/2021		1,003,231		(582)			(582)		7,781	7,781			
100076822	ST PETERSBURG	FL		12/27/2021		4,313,886		895			895		21,593	21,593			
100076823	MORRISTOWN	NJ		12/27/2021		443,774		(608)			(608)		2,500	2,500			
100076824	AUSTIN	TX		12/27/2021		327,076		(642)			(642)		1,210	1,210			
100076825	SAN DIEGO	CA		12/27/2021		1,123,234		(830)			(830)		4,251	4,251			
100076826	COLONIA	NJ		12/27/2021		628,482		(445)			(445)		2,185	2,185			
100076827	HORSESHOE BEND	ID		12/27/2021		509,326		(604)			(604)		2,503	2,503			
100076829	BAYONNE	NJ		12/27/2021		344,605		(330)			(330)		1,353	1,353			
100076830	SAN FRANCISCO	CA		12/27/2021		1,569,148		(526)			(526)		9,298	9,298			
100076831	ARVADA	CO		12/27/2021		515,197		(418)			(418)		2,636	2,636			
100076832	BRYAN	TX		12/27/2021		361,455		(507)			(507)		1,742	1,742			
100076833	WINCHESTER	KY		12/27/2021		156,072		(185)			(185)		504	504			
100076834	NEWARK	NJ		01/10/2022				(465)			(465)		1,169	1,169			
100076835	WELLINGTON	FL		12/27/2021		1,411,628		(472)			(472)		30,760	30,760			
100076836	MIAMI	FL		12/27/2021		520,074		(815)			(815)		1,703	1,703			
100076839	MIAMI	FL		01/10/2022				(150)			(150)		1,904	1,904			
100076840	FRISCO	TX		12/27/2021		487,492		(606)			(606)		2,377	2,377			
100076841	TREASURE ISLAND	FL		12/27/2021		279,890		(159)			(159)		1,170	1,170			
100076842	DAVIE	FL		12/27/2021		128,198		(264)			(264)		329	329			
100076843	RENO	NV		12/27/2021		288,907		(284)			(284)		1,006	1,006			
100076845	CHAMPIONS GATE	FL		12/27/2021		314,819		(449)			(449)		1,119	1,119			
100076846	IRVINE	CA		12/27/2021		623,602		(555)			(555)		2,901	2,901			
100076847	ALLENTOWN	PA		12/27/2021		306,266		(281)			(281)		1,262	1,262			
100076848	LOGANVILLE	GA		01/10/2022				(125)			(125)		936	936		306	306
100076850	WATERTOWN	WI		12/27/2021		146,346		(185)			(185)		466	466			
100076851	GRANADA HILLS	CA		12/27/2021		600,867		(158)			(158)		3,827	3,827			
100076852	MIAMI	FL		12/27/2021		537,823		(408)			(408)		1,843	1,843			
100076865	WASHINGTON	DC		01/03/2022				(24)			(24)		1,236	1,236			
100076874	HARLINGEN	TX		01/03/2022				238			238		(3,841)	(3,841)			
100076879	BEDFORD	TX		01/03/2022				(28)			(28)		489	489			
100076883	ANAHOLA	HI		01/03/2022				(239)			(239)		2,527	2,527			
100076886	HUNTSVILLE	AL		01/03/2022				(53)			(53)		(5,108)	(5,108)			
100076891	DEFIANCE	OH		01/03/2022				(20)			(20)		364	364			
100076894	HOUSTON	TX		01/03/2022				(156)			(156)		918	918			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076903	VIRGINIA BEACH	VA		01/03/2022				(248)			(248)		997	997			
100076905	SHREVEPORT	LA		01/03/2022				137			137		(3,468)	(3,468)			
100076909	LAKE ELSINORE	CA		01/03/2022				(128)			(128)		1,563	1,563			
100076910	KENTON	OH		01/03/2022				(66)			(66)		1,478	1,478			
100076913	LAS VEGAS	NV		01/03/2022				(66)			(66)		2,590	2,590			
100076917	ALUM BRIDGE	WV		01/03/2022				3			3		389	389			
100076924	PALMER	MA		01/03/2022				(6)			(6)		350	350			
100076927	ODESSA	TX		01/03/2022				(55)			(55)		1,049	1,049			
100076930	MIAMI	FL		01/03/2022				(359)			(359)		6,696	6,696			
100076935	ALBANY	NY		01/03/2022				(5)			(5)		230	230			
100076949	HARRISBURG	PA		01/03/2022				(11)			(11)		1,128	1,128			
100076963	ADKINS	TX		01/03/2022				(76)			(76)		949	949			
100076964	KERMAN	CA		01/03/2022				(240)			(240)		2,663	2,663			
100076965	FORT WORTH	TX		01/03/2022				72			72		(4,974)	(4,974)			
100076968	ALVIN	TX		01/03/2022				(238)			(238)		876	876			
100076970	WACO	TX		01/03/2022				(155)			(155)		589	589			
100076977	WOLCOTT	CT		01/03/2022				(77)			(77)		(3,293)	(3,293)			
100076980	VALLEY	AL		01/03/2022				(17)			(17)		74	74			
100076995	SCOTTDALE	PA		01/03/2022				(31)			(31)		777	777			
100077007	GWINNER	ND		01/03/2022				(125)			(125)		939	939			
100077009	HOUMA	LA		01/03/2022				(72)			(72)		247	247			
100077011	HOBART	IN		01/03/2022				(187)			(187)		2,280	2,280			
100077012	NATICK	MA		01/03/2022				(350)			(350)		5,328	5,328			
100077017	WEST JORDAN	UT		01/03/2022				(56)			(56)		1,548	1,548			
100077018	PONTIAC	MI		01/03/2022				(17)			(17)		158	158			
100077020	TORRINGTON	CT		01/03/2022				(48)			(48)		287	287			
100077021	COVINGTON	GA		01/03/2022				(51)			(51)		840	840			
100077026	CROWLEY	TX		01/03/2022				(87)			(87)		3,922	3,922			
100077031	SEDGWICK	KS		01/03/2022				(46)			(46)		404	404			
100077037	ALAMOGORDO	NM		01/03/2022				107			107		(2,430)	(2,430)			
100077041	HAMPTON	GA		01/03/2022				(25)			(25)		786	786			
100077042	CHARLOTTE	NC		01/03/2022				15			15		(2,651)	(2,651)			
100077044	HUMBLE	TX		01/03/2022				69			69		439	439			
100077054	FORT WORTH	TX		01/03/2022				(20)			(20)		827	827			
100077057	OPA LOCKA	FL		01/03/2022				25			25		(3,264)	(3,264)			
100077058	ODESSA	TX		01/03/2022				(71)			(71)		762	762			
100077064	UNION CITY	GA		01/03/2022				(97)			(97)		1,026	1,026			
100077065	LEES SUMMIT	MO		01/03/2022				(7)			(7)		793	793			
100077071	WASHINGTON	DC		01/03/2022				(62)			(62)		3,552	3,552			
100077078	SOMERTON	AZ		01/03/2022				(5)			(5)		263	263			
100077082	JACKSONVILLE	FL		01/03/2022				(20)			(20)		1,219	1,219			
100077087	SICKLERVILLE	NJ		01/03/2022				(23)			(23)		111	111			
100077090	PORTSMOUTH	VA		01/03/2022				(34)			(34)		2,851	2,851			
100077097	ANTIOCH	CA		01/03/2022				(76)			(76)		1,446	1,446			
100077107	BONITA	CA		01/03/2022				(3)			(3)		844	844			
100077111	HENDERSON	NV		01/03/2022				(107)			(107)		2,680	2,680			
100077116	COLUMBUS	GA		01/03/2022				(26)			(26)		1,543	1,543			
100077128	CARTERSVILLE	GA		01/03/2022				(68)			(68)		1,178	1,178			
100077135	TEXARKANA	TX		01/03/2022				(10)			(10)		402	402			
100077139	CHESAPEAKE	VA		01/03/2022				(80)			(80)		1,492	1,492			
100077141	PHOENIX	AZ		01/03/2022				(46)			(46)		839	839			
100077151	LAPEER	MI		01/03/2022				(95)			(95)		1,163	1,163			
100077152	FARMINGTON HILLS	MI		01/03/2022				(10)			(10)		618	618			
100077154	SCHODACK LANDING	NY		01/03/2022				(5)			(5)		3,634	3,634			
100077155	PULASKI	TN		01/03/2022				(11)			(11)		225	225			
100077162	DALLAS	TX		01/03/2022				(16)			(16)		676	676			
100077167	HOMELAND	CA		01/03/2022				(39)			(39)		947	947			
100077169	PHOENIX	AZ		01/03/2022				(43)			(43)		2,246	2,246			
100077170	LAMPASAS	TX		01/03/2022				(2)			(2)		258	258			
100077181	KEITHVILLE	LA		01/03/2022				(2)			(2)		177	177			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077184	PALMETTO	FL		01/03/2022				(45)			(45)		951	951			
100077185	DUNNVILLE	KY		01/03/2022				50			50		(3,343)	(3,343)			
100077190	SAN ANTONIO	TX		01/03/2022				(109)			(109)		896	896			
100077191	RINGGOLD	GA		01/03/2022				(7)			(7)		339	339			
100077193	FORT WORTH	TX		01/03/2022				365			365		(9,728)	(9,728)			
100077200	TOOELE	UT		01/03/2022				(380)			(380)		27,543	27,543			
100077202	HEMET	CA		01/03/2022				68			68		1,639	1,639			
100077203	VICTORVILLE	CA		01/03/2022				(71)			(71)		(4,754)	(4,754)			
100077206	SQUAW VALLEY	CA		01/03/2022				(34)			(34)		2,206	2,206			
100077207	GAINESVILLE	GA		01/03/2022				(70)			(70)		685	685			
100077208	NORTH HIGHLANDS	CA		01/03/2022				(25)			(25)		531	531			
100077211	MUSCLE SHOALS	AL		01/03/2022				(96)			(96)		1,549	1,549			
100077215	MERCED	CA		01/03/2022				(18)			(18)		1,110	1,110			
100077217	BARNHART	MO		01/03/2022				(3)			(3)		591	591			
100077218	SAN BERNARDINO	CA		01/03/2022				(1)			(1)		(2,359)	(2,359)			
100077221	CHEYENNE	WY		01/03/2022				(86)			(86)		2,996	2,996			
100077230	ORLANDO	FL		01/03/2022				(24)			(24)		669	669			
100077232	HEMET	CA		01/03/2022				(22)			(22)		698	698			
100077237	WESTMORLAND	CA		01/03/2022				(54)			(54)		766	766			
100077245	NORCROSS	GA		01/03/2022				(70)			(70)		405	405			
100077247	LAUDERDALE LAKES	FL		01/03/2022				(47)			(47)		1,274	1,274			
100077249	ANTLERS	OK		01/03/2022				(30)			(30)		992	992			
100077250	PORTSMOUTH	VA		01/03/2022				(12)			(12)		916	916			
100077251	PALM BAY	FL		01/03/2022				(45)			(45)		1,240	1,240			
100077252	LYNDHURST	OH		01/03/2022				(40)			(40)		448	448			
100077256	STAFFORD	VA		01/03/2022				(40)			(40)		518	518			
100077260	HIGHLAND	MI		01/03/2022				(34)			(34)		1,273	1,273			
100077273	POWDER SPRINGS	GA		01/03/2022				(42)			(42)		634	634			
100077274	PLANTATION	FL		01/03/2022				(35)			(35)		274	274			
100077277	GASTONIA	NC		01/03/2022				(11)			(11)		196	196			
100077280	CHATSWORTH	GA		01/03/2022				(90)			(90)		549	549			
100077293	OCALA	FL		01/03/2022				(80)			(80)		752	752			
100077295	KANSAS CITY	KS		01/03/2022				(39)			(39)		712	712			
100077315	DAINGERFIELD	TX		01/03/2022				(28)			(28)		332	332			
100077321	JACKSON	TN		01/03/2022				(35)			(35)		584	584			
100077323	GRANITE FALLS	NC		01/03/2022				(67)			(67)		517	517			
100077326	KANSAS CITY	MO		01/03/2022				(24)			(24)		401	401			
100077334	NORFOLK	VA		01/03/2022				(4)			(4)		107	107			
100077337	SULPHUR	LA		01/03/2022				(1)			(1)		419	419			
100077339	NORTH CANTON	OH		01/03/2022				(29)			(29)		550	550			
100077340	CENTER POINT	AL		01/03/2022				(42)			(42)		237	237			
100077342	MARTINSBURG	WV		01/03/2022				(2)			(2)		191	191			
100077343	FRESNO	CA		01/03/2022				97			97		(4,809)	(4,809)			
100077344	ANDERSON	CA		01/03/2022				(42)			(42)		1,331	1,331			
100077347	CHOCTAW	OK		01/03/2022				(45)			(45)		604	604			
100077353	SUMMERVILLE	GA		01/03/2022				(2)			(2)		167	167			
100077363	NORRISTOWN	PA		01/03/2022				(23)			(23)		1,342	1,342			
100077364	FORT PIERCE	FL		01/03/2022				235			235		(8,332)	(8,332)			
100077365	CLIMAX	GA		01/03/2022				(13)			(13)		92	92			
100077366	DANVILLE	VA		01/03/2022				(116)			(116)		1,704	1,704			
100077377	BRUNSWICK	GA		01/03/2022				(14)			(14)		680	680			
100077379	WILMINGTON	DE		01/03/2022				(25)			(25)		689	689			
100077383	EDGEWATER PARK	NJ		01/03/2022				(37)			(37)		152	152			
100077384	WATERLOO	NY		01/03/2022				19			19		185	185			
100077392	STEM	NC		01/03/2022				(55)			(55)		169	169			
100077393	MARION	OH		01/03/2022				(37)			(37)		829	829			
100077399	ROUND ROCK	TX		01/03/2022				(53)			(53)		2,330	2,330			
100077403	EL DORADO	KS		01/03/2022				(18)			(18)		723	723			
100077406	LEHIGH ACRES	FL		01/03/2022				(34)			(34)		1,198	1,198			
100077407	HOUMA	LA		01/03/2022				24			24		(2,437)	(2,437)			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077408	SAN ANTONIO	TX		01/03/2022				(16)			(16)		949	949			
100077410	RINGGOLD	GA		01/03/2022				(255)			(255)		20,046	20,046			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022				(53)			(53)		468	468			
100077416	FLORISSANT	MO		01/03/2022				(23)			(23)		434	434			
100077419	HASTINGS	NE		01/03/2022				(33)			(33)		511	511			
100077423	CLAY	NY		01/03/2022				(5)			(5)		509	509			
100077424	CHESTERFIELD	VA		01/03/2022				(156)			(156)		4,119	4,119			
100077434	ATLANTA	GA		01/03/2022				(341)			(341)		19,773	19,773			
100077435	WINNEMUCCA	NV		01/03/2022				(259)			(259)		12,028	12,028			
100077438	WALDORF	MD		01/03/2022				(14)			(14)		351	351			
100077439	CHELTENHAM	PA		01/03/2022				(62)			(62)		202	202			
100077441	CANTON	GA		01/03/2022				(21)			(21)		1,771	1,771			
100077444	HANOVER	PA		01/03/2022				(33)			(33)		846	846			
100077450	GRANTVILLE	GA		01/03/2022				(35)			(35)		1,827	1,827			
100077454	CAMDENTON	MO		01/03/2022				(119)			(119)		2,133	2,133			
100077455	COLLEGEVILLE	PA		01/03/2022				(2)			(2)		(3,925)	(3,925)			
100077456	CINCINNATI	OH		01/03/2022				(78)			(78)		454	454			
100077463	DUNCANVILLE	TX		01/03/2022				(91)			(91)		728	728			
100077464	CANTON	GA		01/03/2022				(85)			(85)		813	813			
100077483	COLTON	CA		01/03/2022				(50)			(50)		1,723	1,723			
100077486	DOUGLASVILLE	GA		01/03/2022				(114)			(114)		625	625			
100077493	WOODSTOCK	VA		01/03/2022				(19)			(19)		1,071	1,071			
100077494	CLAYTON	NC		01/03/2022				(24)			(24)		999	999			
100077496	KNOXVILLE	TN		01/03/2022				(64)			(64)		1,424	1,424			
100077499	ROCHESTER	IN		01/03/2022				(30)			(30)		497	497			
100077501	CONYERS	GA		01/03/2022				(3,165)			(3,165)		175,138	175,138			
100077502	ATLANTA	GA		01/03/2022				(25)			(25)		1,643	1,643			
100077504	DAVENPORT	FL		01/03/2022				(36)			(36)		2,713	2,713			
100077510	ASHLAND CITY	TN		01/03/2022				(86)			(86)		1,647	1,647			
100077513	THOMASVILLE	AL		01/03/2022				(44)			(44)		851	851			
100077516	AMANDA	OH		01/03/2022				(35)			(35)		824	824			
100077521	CALDWELL	ID		01/03/2022				(86)			(86)		1,908	1,908			
100077524	PARSONS	KS		01/03/2022				(43)			(43)		483	483			
100077526	WOOSTER	OH		01/03/2022				(30)			(30)		487	487			
100077528	REX	GA		01/03/2022				(68)			(68)		531	531			
100077533	ASHLAND	KY		01/03/2022				(6)			(6)		184	184			
100077535	AMERICUS	GA		01/03/2022				(67)			(67)		863	863			
100077543	CINCINNATI	OH		01/03/2022				(76)			(76)		2,497	2,497			
100077549	TUSCALOOSA	AL		01/03/2022				(63)			(63)		2,046	2,046			
100077553	HOPEWELL	VA		01/03/2022				(150)			(150)		1,771	1,771			
100077554	SILEX	MO		01/03/2022				(18)			(18)		705	705			
100077555	UNIONVILLE	VA		01/03/2022				(870)			(870)		43,104	43,104			
100077557	DU QUOIN	IL		01/03/2022				(48)			(48)		317	317			
100077558	LEHIGH ACRES	FL		01/03/2022				(160)			(160)		3,214	3,214			
100077560	MEMPHIS	TN		01/03/2022				(30)			(30)		311	311			
100077563	WICHITA	KS		01/03/2022				(92)			(92)		415	415			
100077565	BATAVIA	NY		01/03/2022				(31)			(31)		412	412			
100077571	JOHNSTOWN	PA		01/03/2022				(87)			(87)		887	887			
100077573	SLIDELL	LA		01/03/2022				(485)			(485)		20,628	20,628			
100077579	EL PASO	TX		01/03/2022				(81)			(81)		2,620	2,620			
100077585	RUSHVILLE	IN		01/03/2022				(41)			(41)		326	326			
100077588	BIRMINGHAM	AL		01/03/2022				(29)			(29)		200	200			
100077595	SIOUX CITY	IA		01/03/2022				(34)			(34)		770	770			
100077596	NORWAY	MI		01/03/2022				(30)			(30)		445	445			
100077597	WARNER ROBINS	GA		01/03/2022				(515)			(515)		11,724	11,724			
100077599	ERIE	PA		01/03/2022				(62)			(62)		1,249	1,249			
100077601	GREER	SC		01/03/2022				(53)			(53)		551	551			
100077603	SACRAMENTO	CA		01/03/2022				(96)			(96)		1,103	1,103			
100077606	EL MIRAGE	AZ		01/03/2022				(71)			(71)		526	526			
100077608	TALLAPOOSA	GA		01/03/2022				(54)			(54)		416	416			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077617	INDIANAPOLIS	IN		01/03/2022				(16)			(16)		282	282			
100077620	JACKSONVILLE	FL		01/03/2022				(606)			(606)		17,730	17,730			
100077623	DU QUOIN	IL		01/03/2022				(134)			(134)		2,815	2,815			
100077629	NINETY SIX	SC		01/03/2022				(45)			(45)		713	713			
100077631	SAN ANTONIO	TX		01/03/2022				(17)			(17)		540	540			
100077632	TAYLORVILLE	IL		01/03/2022				(41)			(41)		309	309			
100077645	RIVERDALE	GA		01/03/2022				(16)			(16)		400	400			
100077647	PARAGOULD	AR		01/03/2022				(63)			(63)		1,080	1,080			
100077648	PARK FOREST	IL		01/03/2022				(19)			(19)		720	720			
100077649	NEW WINDSOR	NY		01/03/2022				(211)			(211)		2,513	2,513			
100077652	CLEBURNE	TX		01/03/2022				(59)			(59)		1,305	1,305			
100077655	ANDERSON	SC		01/03/2022				(54)			(54)		1,253	1,253			
100077661	MESA	AZ		01/03/2022				(89)			(89)		823	823			
100077664	PHILADELPHIA	PA		01/03/2022				(105)			(105)		1,325	1,325			
100077666	MORRILL	NE		01/03/2022				(94)			(94)		4,086	4,086			
100077668	MINDEN	LA		01/03/2022				(57)			(57)		218	218			
100077671	DENHAM SPRINGS	LA		01/03/2022				(29)			(29)		570	570			
100077673	AUBURN	NY		01/03/2022				(55)			(55)		388	388			
100077678	UVALDE	TX		01/03/2022				(65)			(65)		1,412	1,412			
100077679	TALLAHASSEE	FL		01/03/2022				(588)			(588)		25,012	25,012			
100077682	LAKE CITY	AR		01/03/2022				(128)			(128)		8,631	8,631			
100077684	APPLE VALLEY	CA		01/03/2022				(376)			(376)		1,113	1,113			
100077685	FORT WORTH	TX		01/03/2022				(24)			(24)		737	737			
100077689	MCCOMB	MS		01/03/2022				(238)			(238)		14,869	14,869			
100077692	RAY CITY	GA		01/03/2022				(62)			(62)		529	529			
100077693	BELLEVUE	NE		01/03/2022				(290)			(290)		21,237	21,237			
100077694	GERMANTOWN	OH		01/03/2022				(31)			(31)		761	761			
100077695	TULSA	OK		01/03/2022				(74)			(74)		1,938	1,938			
100077696	MIAMI	FL		01/03/2022				(144)			(144)		(988)	(988)			
100077702	WHITEHALL	MI		01/03/2022				(373)			(373)		16,459	16,459			
100077704	FLORENCE	KY		01/03/2022				(6)			(6)		415	415			
100077713	WILLINGBORO	NJ		01/03/2022				(86)			(86)		476	476			
100077719	SHENANDOAH	PA		01/03/2022				(3)			(3)		153	153			
100077722	ORLANDO	FL		01/03/2022				(194)			(194)		463	463			
100077725	SHREVEPORT	LA		01/03/2022				(20)			(20)		1,156	1,156			
100077731	HATTIESBURG	MS		01/03/2022				(49)			(49)		5,852	5,852			
100077738	COMANCHE	TX		01/03/2022				(4)			(4)		118	118			
100077739	READING	PA		01/03/2022				(37)			(37)		208	208			
100077741	HAZLETON	PA		01/03/2022				(359)			(359)		20,185	20,185			
100077744	KALAMAZOO	MI		01/03/2022				(6)			(6)		606	606			
100077745	BELLEVUE	NE		01/03/2022				(42)			(42)		1,670	1,670			
100077749	WEST HAVEN	CT		01/03/2022				(72)			(72)		347	347			
100077750	ALLEGAN	MI		01/03/2022				(11)			(11)		1,333	1,333			
100077751	MOGADORE	OH		01/03/2022				(18)			(18)		670	670			
100077752	CORCORAN	CA		01/03/2022				(33)			(33)		2,676	2,676			
100077757	BROWNSVILLE	TX		01/03/2022				(66)			(66)		1,869	1,869			
100077758	CEDAR PARK	TX		01/03/2022				(2)			(2)		941	941			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		1,038,578		(518)			(518)		49	49			
100077791	ATLANTA	GA		12/23/2021		216,195		(270)			(270)		(384)	(384)		1,413	1,413
100077796	WEST PALM BEACH	FL		12/23/2021		217,151		(370)			(370)		721	721			
100077798	HOUSTON	TX		12/23/2021		413,641		(478)			(478)		1,446	1,446			
100077799	BRADENTON	FL		12/23/2021		307,063		(349)			(349)		939	939			
100077801	MIAMI	FL		12/23/2021		331,313		(292)			(292)		1,098	1,098			
100077802	LUTZ	FL		12/23/2021		566,977		(590)			(590)		2,196	2,196			
100077806	CAPE CORAL	FL		12/23/2021		744,774		(465)			(465)		2,676	2,676			
100077807	POWAY	CA		12/23/2021		422,369		(285)			(285)		1,146	1,146			
100077809	FORT MYERS	FL		12/23/2021		324,475		(366)			(366)		1,123	1,123			
100077810	MALIBU	CA		12/23/2021		2,111,934		(2,168)			(2,168)		5,400	5,400			
100077811	MARSHALL	MI		12/23/2021		233,670		(273)			(273)		451	451			
100077812	MEDFORD	OR		12/23/2021		417,044		(468)			(468)		1,367	1,367			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077814	GRIFFIN	GA		12/23/2021		260,776		(212)			(212)		780	780			
100077815	OAKLAND	CA		01/14/2022				(884)			(884)		4,375	4,375			
100077816	BEVERLY HILLS	CA		01/14/2022				(847)			(847)		4,058	4,058			
100077817	SAN LEANDRO	CA		01/14/2022				(143)			(143)		1,481	1,481			
100077818	GARDEN GROVE	CA		01/14/2022				(499)			(499)		4,612	4,612			
100077819	CALABASAS	CA		01/14/2022				(114)			(114)		7,203	7,203			
100077820	HUNTINGTON BEACH	CA		01/14/2022				(160)			(160)		1,611	1,611			
100077821	FRISCO	TX		01/14/2022				(412)			(412)		2,787	2,787			
100077823	MIAMI	FL		01/14/2022				(221)			(221)		1,068	1,068			
100077824	FONTANA	CA		01/14/2022				(606)			(606)		2,446	2,446			
100077825	TUSTIN	CA		01/14/2022				(433)			(433)		32,459	32,459			
100077828	OCEANSIDE	CA		01/14/2022				(118)			(118)		461	461			
100077830	ALBUQUERQUE	NM		01/14/2022				(151)			(151)		1,154	1,154			
100077831	NORTH HOLLYWOOD	CA		01/14/2022				(82)			(82)		3,688	3,688			
100077871	Amsterdam	NLD		12/29/2021		31,374							506	506	(39)		(39)
100077873	Amsterdam	NLD		12/29/2021		12,295							196	196	(16)		(16)
100077874	Amsterdam	NLD		12/29/2021		11,839							231	231	(18)		(18)
100077877	Amsterdam	NLD		12/29/2021		40,071							646	646	(54)		(54)
100077883	Amsterdam	NLD		12/29/2021		6,830							110	110	(9)		(9)
100077886	Amsterdam	NLD		12/29/2021		36,429							589	589	(47)		(47)
100077891	Amsterdam	NLD		12/29/2021		24,589							385	385	(31)		(31)
100077894	Amsterdam	NLD		12/29/2021		61,564							409	409	(34)		(34)
100077900	Amsterdam	NLD		12/29/2021		10,018							161	161	(13)		(13)
100077903	Amsterdam	NLD		12/29/2021		31,875							499	499	(40)		(40)
100077906	Amsterdam	NLD		12/29/2021		58,058							270	270	(24)		(24)
100077908	Amsterdam	NLD		12/29/2021		11,612							187	187	(14)		(14)
100077910	Amsterdam	NLD		12/29/2021		53,732							1,048	1,048	(83)		(83)
100077916	Amsterdam	NLD		12/29/2021		17,531							283	283	(22)		(22)
100077918	Amsterdam	NLD		12/29/2021		12,978							206	206	(17)		(17)
100077921	Amsterdam	NLD		12/29/2021		16,165							15,069	15,069	(870)		(870)
100077924	Amsterdam	NLD		12/29/2021		5,692							61	61	(5)		(5)
100077929	Amsterdam	NLD		12/29/2021		174,857							807	807	(164)	271	107
100077931	Amsterdam	NLD		12/29/2021		40,982							800	800	(62)		(62)
100077932	Amsterdam	NLD		12/29/2021		38,250							746	746	(58)		(58)
100077935	MIAMI	FL		01/10/2022				(221)			(221)		1,086	1,086			
100077936	SAN DIEGO	CA		01/10/2022				(122)			(122)		1,105	1,105			
100077937	CASTLE ROCK	CO		01/10/2022				(463)			(463)		8,160	8,160			
100077938	PONTE VEDRA	FL		01/10/2022				(261)			(261)		2,454	2,454			
100077939	LAKE HAVASU CITY	AZ		01/10/2022				(145)			(145)		969	969			
100077941	ZEPHYR COVE	NV		01/10/2022				(222)			(222)		2,157	2,157			
100077942	AUSTIN	TX		01/10/2022				155			155		9,771	9,771			
100077943	PORT SAINT LUCIE	FL		01/10/2022				30			30		1,807	1,807			
100077944	CHINO	CA		01/10/2022				(791)			(791)		3,813	3,813			
100077945	DORAL	FL		01/10/2022				(389)			(389)		2,281	2,281			
100077946	MARTINSBURG	WV		01/10/2022				(569)			(569)		12,860	12,860			
100077947	SAG HARBOR	NY		01/10/2022				(611)			(611)		4,157	4,157			
100077948	LA PINE	OR		01/10/2022				(325)			(325)		903	903			
100077949	LATHROP	CA		02/18/2022				(83)			(83)		2,175	2,175			
100077951	FRESNO	CA		01/13/2022				(181)			(181)		1,076	1,076			
100077958	KILL DEVIL HILLS	NC		01/06/2022				(59)			(59)		468	468			
100077960	LIBERTY LAKE	WA		02/18/2022				(75)			(75)		2,022	2,022			
100077968	ENCINITAS	CA		01/06/2022				(202)			(202)		5,252	5,252			
100077970	CRESTWOOD	IL		01/06/2022				(283)			(283)		490	490			
100077971	CLEARWATER	FL		02/18/2022				(1,264)			(1,264)		3,651	3,651			
100077972	SIMI VALLEY	CA		02/18/2022				(105)			(105)		1,066	1,066			
100077973	INDIO	CA		02/18/2022				(940)			(940)		4,407	4,407			
100077985	BOYNTON BEACH	FL		02/18/2022				(216)			(216)		423	423			
100077987	GOLD RIVER	CA		01/06/2022				(128)			(128)		200	200			
100077988	INGLEWOOD	CA		01/13/2022				(913)			(913)		2,943	2,943			
100077989	SMYRNA	GA		01/13/2022				(298)			(298)		1,153	1,153			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077995	BOILING SPRINGS	SC		01/06/2022				(4,549)			(4,549)		254,652	254,652			
100078001	GARLAND	TX		02/18/2022				(263)			(263)		899	899			
100078002	STUDIO CITY	CA		02/18/2022				(948)			(948)		11,792	11,792			
100078003	BURBANK	CA		01/12/2022				(295)			(295)		4,742	4,742			
100078005	WRIGHTWOOD	CA		01/12/2022				(63)			(63)		1,222	1,222			
100078007	LIBERTY HILL	TX		01/12/2022				(64)			(64)		1,109	1,109			
100078009	ELIZABETH	NJ		01/12/2022				(99)			(99)		1,281	1,281			
100078011	TOMS RIVER	NJ		01/12/2022				(51)			(51)		837	837			
100078013	WESTON	FL		01/12/2022				(78)			(78)		1,157	1,157			
100078015	VICTOR	ID		01/12/2022				(315)			(315)		9,240	9,240			
100078017	BAYVILLE	NY		01/12/2022				(81)			(81)		1,223	1,223			
100078019	CORONA	NY		01/12/2022				(121)			(121)		1,809	1,809			
100078022	MIAMI	FL		01/12/2022				(66)			(66)		1,008	1,008			
100078023	PALMDALE	CA		01/12/2022				(160)			(160)		3,657	3,657			
100078024	POTOMAC	MD		01/12/2022				(73)			(73)		487	487			
100078025	PROSPECT	KY		01/12/2022				(23)			(23)		414	414			
100078026	MANSFIELD	TX		01/12/2022				(47)			(47)		776	776			
100078027	LAS VEGAS	NV		01/12/2022				(97)			(97)		1,174	1,174			
100078029	DELRAY BEACH	FL		01/12/2022				(156)			(156)		2,204	2,204			
100078031	GARDNERVILLE	NV		01/12/2022				(68)			(68)		1,140	1,140			
100078032	WASHINGTON	DC		01/12/2022				(414)			(414)		4,740	4,740			
100078033	LADERA RANCH	CA		01/12/2022				(243)			(243)		3,926	3,926			
100078034	NASHVILLE	TN		01/12/2022				(238)			(238)		1,333	1,333			
100078035	ANKENY	IA		01/12/2022				(87)			(87)		1,356	1,356			
100078037	TORRANCE	CA		01/12/2022				(216)			(216)		2,691	2,691			
100078042	VERO BEACH	FL		01/21/2022				(389)			(389)		4,920	4,920			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022				(226)			(226)		3,503	3,503			
100078045	VENICE	CA		01/21/2022				(663)			(663)		5,311	5,311			
100078046	VENICE	CA		01/21/2022				(648)			(648)		5,189	5,189			
100078047	LAHAINA	HI		01/21/2022				(793)			(793)		13,139	13,139			
100078048	TANNERSVILLE	PA		01/21/2022				(95)			(95)		1,223	1,223			
100078049	DETROIT	MI		01/21/2022				(42)			(42)		824	824			
100078051	VENICE	CA		01/21/2022				(617)			(617)		4,946	4,946			
100078052	ASBURY PARK	NJ		01/21/2022				(110)			(110)		543	543			
100078053	WINTER PARK	FL		01/21/2022				(82)			(82)		1,376	1,376			
100078185	TUCSON	AZ		02/10/2022				(352)			(352)		2,747	2,747			
100078186	LOS ANGELES	CA		02/10/2022				333			333		7,019	7,019			
100078204	BEECH MOUNTAIN	NC		02/10/2022				(227)			(227)		1,131	1,131			
100078207	MCKINNEY	TX		02/10/2022				(564)			(564)		4,322	4,322			
100078208	PALM SPRINGS	CA		02/10/2022				(107)			(107)		1,000	1,000			
100078211	BEECH MOUNTAIN	NC		02/10/2022				(266)			(266)		674	674			
100078213	SAN FRANCISCO	CA		02/10/2022				(180)			(180)		519	519			
100078215	BEECH MOUNTAIN	NC		02/10/2022				(251)			(251)		687	687			
100078218	SAN DIEGO	CA		02/10/2022				47			47		2,244	2,244			
100078219	CELINA	TX		02/10/2022				(350)			(350)		1,091	1,091			
100078222	BALTIMORE	MD		02/10/2022				(379)			(379)		1,057	1,057			
100078230	CHULA VISTA	CA		02/10/2022				(142)			(142)		2,192	2,192			
100078231	HURON	OH		02/10/2022				(150)			(150)		450	450			
100078233	PALM CITY	FL		02/10/2022				(208)			(208)		1,774	1,774			
100078234	CHATSWORTH	CA		02/10/2022				1,259			1,259		8,047	8,047			
100078238	EL CAJON	CA		02/10/2022				(38)			(38)		1,032	1,032			
100078239	PUEBLO	CO		02/10/2022				(360)			(360)		685	685			
100078242	MUSKEGON	MI		02/10/2022				(132)			(132)		346	346			
100078244	LACEY	WA		02/10/2022				(189)			(189)		1,520	1,520			
100078246	PHOENIX	AZ		02/10/2022				(480)			(480)		1,543	1,543			
100078247	DEARBORN	MI		02/10/2022				(234)			(234)		814	814			
100078250	WEST NEW YORK	NJ		02/10/2022				(169)			(169)		1,345	1,345			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022				(98)			(98)		6,700	6,700			
100078254	BLAINE	WA		02/10/2022				(284)			(284)		2,318	2,318			
100078256	SANTA ROSA BEACH	FL		02/10/2022				(445)			(445)		3,111	3,111			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078258	SPRING	TX		02/10/2022				(247)			(247)		309	309			
100078261	MCKINNEY	TX		02/10/2022				(380)			(380)		2,369	2,369			
100078262	WILTON	CA		02/10/2022				(580)			(580)		1,670	1,670			
100078264	ASHLAND	OR		02/10/2022				198			198		1,975	1,975			
100078266	LAKE WORTH	FL		02/10/2022				(288)			(288)		1,144	1,144			
100078267	MOORPARK	CA		02/10/2022				(617)			(617)		3,400	3,400			
100078268	LOS ANGELES	CA		02/10/2022				(525)			(525)		2,193	2,193			
100078269	WOODLAND HILLS	CA		02/10/2022				(722)			(722)		3,741	3,741			
100078270	LAWRENCEVILLE	GA		02/10/2022				(242)			(242)		892	892			
100078271	HOMESTEAD	FL		02/10/2022				(116)			(116)		1,055	1,055			
100078273	MELBOURNE	FL		02/10/2022				(262)			(262)		937	937			
100078274	HOMESTEAD	FL		02/10/2022				(116)			(116)		1,070	1,070			
100078275	HOMESTEAD	FL		02/10/2022				(240)			(240)		941	941			
100078276	HALLANDALE	FL		02/10/2022				(310)			(310)		1,010	1,010			
100078279	COLUMBIA	SC		02/10/2022				(129)			(129)		281	281			
100078280	LOS GATOS	CA		02/10/2022				(243)			(243)		15,048	15,048			
100078282	LONG BEACH	CA		02/10/2022				(102)			(102)		1,156	1,156			
100078284	SEGUIN	TX		02/10/2022				(581)			(581)		2,865	2,865			
100078287	COCOA BEACH	FL		02/10/2022				(66)			(66)		1,918	1,918			
100078288	PORTLAND	OR		03/10/2022				96			96		1,690	1,690			
100078290	TORRANCE	CA		02/10/2022				(245)			(245)		1,950	1,950			
100078292	LONG BEACH	CA		02/10/2022				58			58		2,398	2,398			
100078297	BELLINGHAM	WA		02/10/2022				(478)			(478)		5,789	5,789			
100078299	MIAMI BEACH	FL		02/10/2022				(296)			(296)		1,647	1,647			
100078301	MARICOPA	AZ		02/10/2022				(164)			(164)		1,276	1,276			
100078307	ATLANTA	GA		02/10/2022				(85)			(85)		2,076	2,076			
100078310	VERO BEACH	FL		02/10/2022				(135)			(135)		568	568			
100078314	NEDERLAND	CO		02/10/2022				(276)			(276)		2,219	2,219			
100078316	KIRKLAND	WA		02/10/2022				(18)			(18)		2,133	2,133			
100078317	AMERICAN FORK	UT		02/10/2022				(88)			(88)		30	30			
100078321	PALM BEACH GARDENS	FL		02/10/2022				179			179		3,762	3,762			
100078322	NEWARK	NJ		02/10/2022				(38)			(38)		300	300			
100078324	PHOENIX	AZ		02/10/2022				(153)			(153)		1,158	1,158			
100078326	NAPLES	FL		02/10/2022				(537)			(537)		2,558	2,558			
100078330	SUGAR LAND	TX		02/10/2022				(559)			(559)		2,006	2,006			
100078332	CAPE CORAL	FL		02/10/2022				(310)			(310)		1,611	1,611			
100078337	MIAMI	FL		02/10/2022				(332)			(332)		2,488	2,488			
100078342	PARADISE VALLEY	AZ		02/10/2022				(1,832)			(1,832)		8,363	8,363			
100078345	TEMPE	AZ		02/10/2022				(252)			(252)		618	618			
100078349	MODESTO	CA		02/10/2022				(210)			(210)		473	473			
100078351	PARKLAND	FL		02/10/2022				3,471			3,471		2,403	2,403			
100078356	PHOENIX	AZ		02/10/2022				(38)			(38)		1,225	1,225			
100078357	CAPE CORAL	FL		02/10/2022				(198)			(198)		288	288			
100078362	RANCHO CUCAMONGA	CA		02/10/2022				(619)			(619)		4,223	4,223			
100078364	BIG PINE KEY	FL		02/10/2022				(462)			(462)		6,246	6,246			
100078366	GRANITE BAY	CA		02/10/2022				24			24		2,795	2,795			
100078367	SAINT PETERSBURG	FL		02/10/2022				(345)			(345)		1,076	1,076			
100078372	BRANDON	FL		02/10/2022				(320)			(320)		779	779			
100078382	PHOENIX	AZ		02/10/2022				(170)			(170)		3,878	3,878			
100078397	SAN DIEGO	CA		02/10/2022				(228)			(228)		2,919	2,919			
100078399	SCOTTSDALE	AZ		02/10/2022				(97)			(97)		637	637			
100078407	FONTANA	CA		02/10/2022				(47)			(47)		3,895	3,895			
100078408	KEY WEST	FL		02/10/2022				(400)			(400)		5,042	5,042			
100078422	SIMPSONVILLE	SC		02/10/2022				(128)			(128)		2,900	2,900			
100078438	DANVILLE	CA		01/21/2022				(9,750)			(9,750)		319,217	319,217			
100078439	BIG SUR	CA		01/21/2022				(496)			(496)		23,436	23,436			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022				(1,154)			(1,154)		14,982	14,982			
100078441	NORTHRIDGE	CA		01/21/2022				(233)			(233)		2,085	2,085			
100078442	QUITMAN	TX		01/21/2022				(20)			(20)		487	487			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022				(208)			(208)		1,824	1,824			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078444	LAKE ARROWHEAD	CA		01/21/2022				(224)			(224)		4,433	4,433			
100078445	CORONA DEL MAR	CA		01/21/2022				(170)			(170)		1,928	1,928			
100078446	RIALTO	CA		01/21/2022				(102)			(102)		875	875			
100078447	CICERO	IN		01/25/2022				(216)			(216)		2,166	2,166			
100078448	SCOTTSDALE	AZ		01/25/2022				545			545		5,194	5,194			
100078449	ONTARIO	CA		01/25/2022				325			325		5,445	5,445			
100078450	PACIFIC PALISADES	CA		01/25/2022				(141)			(141)		3,957	3,957			
100078451	MADISON	MS		01/25/2022				177			177		1,223	1,223			
100078452	MOORESTOWN	NJ		01/25/2022				(175)			(175)		2,964	2,964			
100078453	MINNETONKA	MN		01/25/2022				(26)			(26)		1,754	1,754			
100078454	SANTA CLARITA	CA		01/25/2022				(11)			(11)		2,944	2,944			
100078456	NASHVILLE	TN		01/25/2022				16			16		5,920	5,920			
100078457	NASHVILLE	TN		01/25/2022				10			10		5,920	5,920			
100078459	MT PLEASANT	SC		01/25/2022				1,516			1,516		18,524	18,524			
100078460	VERO BEACH	FL		01/25/2022				60			60		927	927			
100078461	LAKE CITY	CO		01/25/2022				(241)			(241)		1,668	1,668			
100078462	GILROY	CA		01/25/2022				289			289		7,789	7,789			
100078463	HOMESTEAD	FL		01/25/2022				41			41		1,351	1,351			
100078464	BROOKLYN	NY		01/25/2022				254			254		2,910	2,910			
100078465	WAKE FOREST	NC		01/25/2022				33			33		1,725	1,725			
100078466	CAPE CORAL	FL		01/25/2022				(83)			(83)		610	610			
100078467	ANGOLA	NY		01/25/2022				(141)			(141)		626	626			
100078469	WHITTIER	CA		01/25/2022				691			691		192	192			
100078471	GILROY	CA		01/25/2022				363			363		44	44			
100078472	NORTH BRUNSWICK	NJ		02/02/2022				(448)			(448)		1,873	1,873			
100078474	PHOENIX	AZ		02/02/2022				(168)			(168)		350	350			
100078475	FORT LAUDERDALE	FL		02/02/2022				(478)			(478)		1,540	1,540			
100078476	MOUNT LAUREL	NJ		02/02/2022				(126)			(126)		1,674	1,674			
100078478	MIAMI BEACH	FL		02/02/2022				(306)			(306)		572	572			
100078479	NORTH BAY VILLAGE	FL		02/02/2022				(257)			(257)		1,520	1,520			
100078480	ANNA	TX		02/02/2022				(326)			(326)		589	589			
100078481	NORTHLAKE	TX		02/02/2022				(332)			(332)		3,883	3,883			
100078482	STATEN ISLAND	NY		02/02/2022				(431)			(431)		4,053	4,053			
100078483	METAIRIE	LA		02/02/2022				(528)			(528)		1,184	1,184			
100078484	WESTPORT	WA		02/02/2022				(195)			(195)		948	948			
100078485	SAN ANTONIO	TX		02/02/2022				(101)			(101)		900	900			
100078487	AUSTIN	TX		02/02/2022				(367)			(367)		600	600			
100078488	KAMUELA	HI		02/02/2022				(317)			(317)		2,281	2,281			
100078489	BRONX	NY		02/02/2022				137			137		3,435	3,435			
100078490	COLONIA	NJ		02/02/2022				(57)			(57)		1,449	1,449			
100078491	LONG BEACH	CA		02/02/2022				31			31		2,223	2,223			
100078493	MIAMI BEACH	FL		02/02/2022				559			559		1,300	1,300			
100078496	TUCSON	AZ		02/02/2022				(311)			(311)		1,738	1,738			
100078497	MIAMI	FL		02/02/2022				(475)			(475)		1,477	1,477			
100078498	WINDERMERE	FL		02/25/2022				(206)			(206)		1,176	1,176			
100078499	PANAMA CITY BEACH	FL		02/02/2022				(245)			(245)		1,229	1,229			
100078501	KAILUA	HI		02/02/2022				(652)			(652)		6,002	6,002			
100078502	STOCKTON	CA		02/25/2022				(29)			(29)		49	49			
100078508	Amsterdam	NLD		01/26/2022									411	411	(30)		(30)
100078510	Amsterdam	NLD		01/26/2022									1,217	1,217	(85)		(85)
100078512	Amsterdam	NLD		01/26/2022									320	320	(23)		(23)
100078514	Amsterdam	NLD		01/26/2022									302	302	(21)		(21)
100078521	Amsterdam	NLD		01/26/2022									178	178	(12)		(12)
100078524	Amsterdam	NLD		01/26/2022									634	634	(45)		(45)
100078527	Amsterdam	NLD		01/26/2022									174	174	(12)		(12)
100078530	Amsterdam	NLD		01/26/2022									2,706	2,706	(189)		(189)
100078532	Amsterdam	NLD		01/26/2022									742	742	(51)		(51)
100078534	Amsterdam	NLD		01/26/2022									344	344	(23)		(23)
100078536	Amsterdam	NLD		01/26/2022									401	401	(28)		(28)
100078539	Amsterdam	NLD		01/26/2022									516	516	(34)		(34)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078544	Amsterdam	NLD		01/26/2022									160	160	(11)		(11)
100078545	Amsterdam	NLD		01/26/2022									534	534	(36)		(36)
100078548	Amsterdam	NLD		01/26/2022									164	164	(11)		(11)
100078550	Amsterdam	NLD		01/26/2022									564	564	(39)		(39)
100078552	Amsterdam	NLD		01/26/2022									142	142	(10)		(10)
100078556	Amsterdam	NLD		01/26/2022									1,763	1,763	(120)		(120)
100078557	Amsterdam	NLD		01/26/2022									838	838	(113)		(113)
100078559	Amsterdam	NLD		01/26/2022									838	838	(83)		(83)
100078565	Amsterdam	NLD		01/26/2022									461	461	(32)		(32)
100078566	Amsterdam	NLD		01/26/2022									542	542	(37)		(37)
100078574	Amsterdam	NLD		01/26/2022									253	253	(18)		(18)
100078578	Amsterdam	NLD		01/26/2022									151	151	(11)		(11)
100078581	Amsterdam	NLD		01/26/2022									386	386	(27)		(27)
100078584	Amsterdam	NLD		01/26/2022									184	184	(13)		(13)
100078586	Amsterdam	NLD		01/26/2022									202	202	(14)		(14)
100078587	Amsterdam	NLD		01/26/2022									209	209	(15)		(15)
100078590	Amsterdam	NLD		01/26/2022									198	198	(14)		(14)
100078592	Amsterdam	NLD		01/26/2022									250	250	(18)		(18)
100078594	Amsterdam	NLD		01/26/2022									191	191	(13)		(13)
100078597	Amsterdam	NLD		01/26/2022									141	141	(10)		(10)
100078598	Amsterdam	NLD		01/26/2022									162	162	(11)		(11)
100078601	Amsterdam	NLD		01/26/2022									307	307	(22)		(22)
100078603	Amsterdam	NLD		01/26/2022									247	247	(17)		(17)
100078604	Amsterdam	NLD		01/26/2022									194	194	(13)		(13)
100078608	Amsterdam	NLD		01/26/2022									428	428	(29)		(29)
100078615	Amsterdam	NLD		01/26/2022									2,896	2,896	(208)		(208)
100078616	Amsterdam	NLD		01/26/2022									187	187	(14)		(14)
100078618	Amsterdam	NLD		01/26/2022									129	129	(9)		(9)
100078621	Amsterdam	NLD		01/26/2022									195	195	(13)		(13)
100078623	Amsterdam	NLD		01/26/2022									492	492	(33)		(33)
100078626	Amsterdam	NLD		01/26/2022									483	483	(34)		(34)
100078628	Amsterdam	NLD		01/26/2022									259	259	(17)		(17)
100078630	Amsterdam	NLD		01/26/2022									155	155	(11)		(11)
100078636	HOLLIS	NH		02/02/2022				(146)			(146)		4,019	4,019			
100078637	ARLINGTON	MA		02/02/2022				(243)			(243)		2,861	2,861			
100078638	ST PETERSBURG	FL		02/02/2022				(230)			(230)		1,098	1,098			
100078639	HARBOR CITY	CA		02/02/2022				(361)			(361)		2,047	2,047			
100078640	WHITE PLAINS	NY		02/02/2022				(258)			(258)		690	690			
100078641	CENTENNIAL	CO		02/02/2022				1,140			1,140		8,911	8,911			
100078642	NEWPORT BEACH	CA		02/02/2022				(402)			(402)		7,130	7,130			
100078643	PASADENA	CA		02/02/2022				(1,100)			(1,100)		4,049	4,049			
100078644	DAVIE	FL		02/02/2022				(255)			(255)		1,358	1,358			
100078645	PALM BCH GDNS	FL		02/02/2022				(197)			(197)		556	556			
100078646	BRADENTON	FL		02/02/2022				(255)			(255)		1,316	1,316			
100078648	CLIFFSIDE PARK	NJ		02/02/2022				(58)			(58)		1,223	1,223			
100078650	ENCINO	CA		02/02/2022				(1,838)			(1,838)		9,650	9,650			
100078651	PIOCHE	NV		02/02/2022				(122)			(122)		523	523			
100078652	MANITOWOC	WI		02/02/2022				(244)			(244)		1,391	1,391			
100078653	RIVERVIEW	FL		02/02/2022				(163)			(163)		1,231	1,231			
100078654	BOISE	ID		02/02/2022				300			300		3,445	3,445			
100078655	ELK GROVE	CA		02/02/2022				(90)			(90)		3,671	3,671			
100078656	HESPERIA	CA		02/02/2022				(92)			(92)		2,531	2,531			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022				(40)			(40)		3,475	3,475			
100078658	LAKE ELSINORE	CA		02/02/2022				(172)			(172)		11,536	11,536			
100078659	PALMDALE	CA		02/02/2022				(130)			(130)		2,614	2,614			
100078660	SAINT PETERSBURG	FL		02/02/2022				(308)			(308)		1,247	1,247			
100078661	HAMILTON	NJ		02/02/2022				(535)			(535)		13,048	13,048			
100078662	GUILFORD	CT		02/02/2022				(341)			(341)		2,777	2,777			
100078663	MULLICA HILL	NJ		02/02/2022				411			411		3,002	3,002			
100078664	CALDWELL	NJ		02/02/2022				(260)			(260)		1,534	1,534			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078665	HONOLULU	HI		02/02/2022				(525)			(525)		3,265	3,265			
100078666	KAILUA KONA	HI		02/02/2022				(493)			(493)		2,911	2,911			
100078667	HENDERSON	NV		02/02/2022				(154)			(154)		5,368	5,368			
100078668	ST CHARLES	IL		02/02/2022				(186)			(186)		880	880			
100078669	LA HABRA	CA		02/02/2022				218			218		1,246	1,246			
100078670	HOUSTON	TX		02/25/2022				(252)			(252)		622	622			
100078671	QUEEN CREEK	AZ		02/02/2022				(362)			(362)		3,388	3,388			
100078672	SAN CLEMENTE	CA		02/02/2022				(895)			(895)		4,055	4,055			
100078673	SAN CLEMENTE	CA		02/02/2022				(1,194)			(1,194)		2,837	2,837			
100078674	SAN BERNARDINO	CA		02/02/2022				(276)			(276)		2,881	2,881			
100078675	ORMOND BEACH	FL		02/02/2022				(155)			(155)		1,937	1,937			
100078676	COLUMBUS	OH		02/02/2022				(66)			(66)		365	365			
100078677	RANCHO CUCAMONGA	CA		02/02/2022				35			35		2,012	2,012			
100078678	SUNLAND	CA		02/02/2022				(397)			(397)		4,800	4,800			
100078679	MURRIETA	CA		02/02/2022				(6)			(6)		2,724	2,724			
100078680	BURLINGAME	CA		02/02/2022				116			116		1,669	1,669			
100078681	WYNDMOOR	PA		02/02/2022				(781)			(781)		3,599	3,599			
100078682	UNION CITY	CA		02/02/2022				68			68		3,968	3,968			
100078683	EL MONTE	CA		02/02/2022				(349)			(349)		2,339	2,339			
100078684	PHOENIX	AZ		02/02/2022				(355)			(355)		1,057	1,057			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022				(370)			(370)		1,308	1,308			
100078686	DIAMOND BAR	CA		02/02/2022				102			102		1,890	1,890			
100078687	WOOD RIDGE	NJ		02/02/2022				(338)			(338)		1,514	1,514			
100078688	PLYMOUTH	MI		02/02/2022				(404)			(404)		1,366	1,366			
100078689	RANCHO CUCAMONGA	CA		02/02/2022				130			130		3,402	3,402			
100078690	FREEHOLD	NJ		02/02/2022				(222)			(222)		1,562	1,562			
100078692	RANCHO CUCAMONGA	CA		02/02/2022				(156)			(156)		2,108	2,108			
100078693	DIAMOND BAR	CA		02/02/2022				176			176		3,621	3,621			
100078694	LA HABRA	CA		02/02/2022				(132)			(132)		3,424	3,424			
100078695	WALNUT	CA		02/02/2022				580			580		3,504	3,504			
100078696	ARCADIA	CA		02/02/2022				75			75		5,457	5,457			
100078697	NORTH TUSTIN	CA		02/02/2022				(721)			(721)		4,697	4,697			
100078698	SPIRIT LAKE	IA		02/02/2022				(156)			(156)		741	741			
100078699	TWENTYNINE PALMS	CA		02/02/2022				(185)			(185)		739	739			
100078700	GARDEN GROVE	CA		02/02/2022				17			17		3,203	3,203			
100078701	LA MIRADA	CA		02/02/2022				(104)			(104)		2,190	2,190			
100078702	FORT LAUDERDALE	FL		02/02/2022				(57)			(57)		973	973			
100078703	WEST COVINA	CA		02/02/2022				44			44		2,727	2,727			
100078704	PLAYA VISTA	CA		02/02/2022				(1,203)			(1,203)		3,821	3,821			
100078705	CHINO	CA		02/02/2022				(82)			(82)		1,754	1,754			
100078706	HACIENDA HEIGHTS	CA		02/02/2022				(23)			(23)		2,827	2,827			
100078707	SHELBY	NC		02/02/2022				(146)			(146)		938	938			
100078709	LOS ANGELES	CA		02/02/2022				(50)			(50)		1,421	1,421			
100078710	GRAND TERRACE	CA		02/02/2022				(95)			(95)		1,964	1,964			
100078711	LAKEWOOD	NJ		02/02/2022				(252)			(252)		4,126	4,126			
100078712	WEST COVINA	CA		02/02/2022				587			587		20,518	20,518			
100078713	WALNUT	CA		02/02/2022				416			416		3,577	3,577			
100078715	EAST HAMPTON	NY		02/02/2022				407			407		7,816	7,816			
100078716	TRENTON	NJ		02/02/2022				(168)			(168)		358	358			
100078717	FORT LEE	NJ		02/02/2022				(138)			(138)		2,364	2,364			
100078718	PALMDALE	CA		02/25/2022				21			21		309	309			
100078719	COOLIDGE	AZ		02/25/2022				(125)			(125)		944	944			
100078720	INDIAN ROCKS BEACH	FL		02/25/2022				(336)			(336)		3,445	3,445			
100078722	ORLANDO	FL		02/25/2022				(7)			(7)		392	392			
100078723	INDIAN ROCKS BEACH	FL		02/25/2022				(375)			(375)		2,306	2,306			
100078725	OLIVEHURST	CA		02/25/2022				74			74		218	218			
100078726	GLENDALE	CA		02/25/2022				215			215		571	571			
100078727	DENVER	CO		02/25/2022				320			320		819	819			
100078728	BRADENTON	FL		02/25/2022				(101)			(101)		547	547			
100078729	POWAY	CA		02/25/2022				(17)			(17)		671	671			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078731	TIGARD	OR		02/25/2022				(176)			(176)		439	439			
100078732	MIDWAY CITY	CA		02/25/2022				210			210		853	853			
100078736	SAN DIEGO	CA		02/25/2022				(111)			(111)		1,534	1,534			
100078737	GILBERT	AZ		02/25/2022				247			247		668	668			
100078738	SOUTH EL MONTE	CA		02/25/2022				(15)			(15)		1,531	1,531			
100078739	SANTA MARIA	CA		02/25/2022				(316)			(316)		501	501			
100078740	SANTA ANA	CA		02/25/2022				133			133		1,359	1,359			
100078741	BUENA PARK	CA		02/25/2022				226			226		1,355	1,355			
100078742	LONG BEACH	CA		02/25/2022				(13)			(13)		291	291			
100078743	COTTONWOOD	CA		02/25/2022				(230)			(230)		386	386			
100078744	SAN PABLO	CA		02/25/2022				293			293		826	826			
100078745	FORT LAUDERDALE	FL		02/25/2022				(190)			(190)		278	278			
100078748	SACRAMENTO	CA		02/25/2022				210			210		975	975			
100078749	UPLAND	CA		02/25/2022				337			337		2,251	2,251			
100078750	WOODLAND HILLS	CA		02/25/2022				906			906		2,653	2,653			
100078751	TORRANCE	CA		02/25/2022				493			493		1,438	1,438			
100078752	BEL AIR	MD		02/25/2022				(36)			(36)		331	331			
100078762	VAN NUYS	CA		01/31/2022				(74)			(74)		1,064	1,064			
100078763	HUNTINGTON BEACH	CA		01/31/2022				(389)			(389)		6,262	6,262			
100078764	CAMARILLO	CA		01/31/2022				(246)			(246)		2,567	2,567			
100078765	MONMOUTH BEACH	NJ		01/31/2022				(1,052)			(1,052)		8,554	8,554			
100078766	ROWLAND HEIGHTS	CA		01/31/2022				(227)			(227)		3,352	3,352			
100078767	SIMI VALLEY	CA		01/31/2022				(167)			(167)		3,400	3,400			
100078768	SPRING VALLEY	CA		01/31/2022				4			4		3,817	3,817			
100078769	PASADENA	CA		01/31/2022				(240)			(240)		4,966	4,966			
100078770	SAN FRANCISCO	CA		01/31/2022				(174)			(174)		10,930	10,930			
100078771	NEWPORT BEACH	CA		01/31/2022				(322)			(322)		11,088	11,088			
100078772	LOS ANGELES	CA		01/31/2022				(97)			(97)		3,022	3,022			
100078773	IMPERIAL BEACH	CA		01/31/2022				23			23		300	300			
100078779	PHOENIX	AZ		02/24/2022				(80)			(80)		2,733	2,733			
100078780	HENDERSONVILLE	NC		02/24/2022				(64)			(64)		862	862			
100078781	HENDERSONVILLE	NC		02/24/2022				(66)			(66)		888	888			
100078782	PFLUGERVILLE	TX		02/24/2022				31			31		1,159	1,159			
100078783	HOUSTON	TX		02/24/2022				(3)			(3)		309	309			
100078784	BISMARCK	ND		02/24/2022				(8)			(8)		873	873			
100078785	DALLAS	TX		02/24/2022				40			40		575	575			
100078786	SPRINGTOWN	TX		02/24/2022				15			15		777	777			
100078787	PLANO	IL		02/24/2022				(8)			(8)		703	703			
100078788	MCGREGOR	TX		02/24/2022				7			7		759	759			
100078789	WINTER HAVEN	FL		02/24/2022				25			25		774	774			
100078790	MANCHESTER	CT		02/24/2022				5			5		884	884			
100078791	WASHINGTON	DC		02/24/2022				55			55		813	813			
100078792	CHARLESTON	SC		02/24/2022				79			79		1,030	1,030			
100078793	NAVARRE	FL		02/24/2022				111			111		1,314	1,314			
100078794	TAMPA	FL		02/24/2022				(1)			(1)		885	885			
100078795	HENDERSONVILLE	NC		02/24/2022				(64)			(64)		851	851			
100078796	HENDERSONVLLE	NC		02/24/2022				(67)			(67)		967	967			
100078797	CHARLOTTE	NC		02/24/2022				(98)			(98)		1,456	1,456			
100078798	LYNN	MA		02/24/2022				33			33		529	529			
100078799	ZEPHYRHILLS	FL		02/24/2022				(10)			(10)		446	446			
100078800	HOUSTON	TX		02/24/2022				(4)			(4)		887	887			
100078801	HENDERSONVILLE	NC		02/24/2022				(62)			(62)		815	815			
100078802	SALISBURY	NC		02/24/2022				23			23		718	718			
100078803	SPRINGTOWN	TX		02/24/2022				15			15		777	777			
100078804	COLORADO SPRINGS	CO		02/24/2022				(65)			(65)		1,129	1,129			
100078805	ARVADA	CO		02/24/2022				51			51		1,950	1,950			
100078806	MOORESVILLE	NC		02/24/2022				(30)			(30)		1,018	1,018			
100078807	TOMS RIVER	NJ		02/24/2022				(27)			(27)		1,870	1,870			
100078808	MINNEAPOLIS	MN		02/24/2022				(2)			(2)		416	416			
100078809	RALEIGH	NC		02/24/2022				(24)			(24)		776	776			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078810	HAMPTON	VA		02/24/2022				.36			.36		.679	.679			
100078811	RUTLEDGE	PA		02/24/2022				.6			.6		.625	.625			
100078812	CLEVELAND HTS	OH		02/24/2022				(15)			(15)		.607	.607			
100078813	SIMI VALLEY	CA		02/24/2022				(19)			(19)		1,465	1,465			
100078814	ROCHESTER	NH		02/24/2022				(31)			(31)		.615	.615			
100078815	RALEIGH	NC		02/24/2022				(22)			(22)		.887	.887			
100078816	TOLEDO	OH		02/24/2022				(3)			(3)		.347	.347			
100078817	TOLEDO	OH		02/24/2022				(5)			(5)		.456	.456			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022				(28)			(28)		.904	.904			
100078819	RALEIGH	NC		02/24/2022				(23)			(23)		.748	.748			
100078820	RALEIGH	NC		02/24/2022				(22)			(22)		.887	.887			
100078821	RALEIGH	NC		02/24/2022				(19)			(19)		.782	.782			
100078822	FRESNO	CA		02/24/2022				(13)			(13)		.546	.546			
100078823	RALEIGH	NC		02/24/2022				(24)			(24)		.776	.776			
100078824	RALEIGH	NC		02/24/2022				(23)			(23)		.748	.748			
100078825	RALEIGH	NC		02/24/2022				(24)			(24)		.776	.776			
100078826	CONROE	TX		02/24/2022				(66)			(66)		5,900	5,900			
100078827	FRISCO	TX		02/24/2022				(43)			(43)		.877	.877			
100078828	HOUSTON	TX		02/24/2022				.5			.5		.876	.876			
100078829	OMAHA	NE		02/24/2022				.19			.19		.907	.907			
100078830	BALTIMORE	MD		02/24/2022				.9			.9		.728	.728			
100078831	BALTIMORE	MD		02/24/2022				(10)			(10)		.566	.566			
100078832	HOUSTON	TX		02/24/2022				(7)			(7)		.675	.675			
100078833	WINTER GARDEN	FL		02/24/2022				(26)			(26)		1,099	1,099			
100078834	HOUSTON	TX		02/24/2022				(34)			(34)		.740	.740			
100078835	HOUSTON	TX		02/24/2022				.24			.24		.957	.957			
100078836	CHULA VISTA	CA		02/24/2022				(10)			(10)		2,227	2,227			
100078837	FRESNO	CA		02/24/2022				(5)			(5)		1,043	1,043			
100078838	SUMMERFIELD	FL		02/24/2022				(8)			(8)		.633	.633			
100078839	MESA	AZ		02/24/2022				(20)			(20)		.716	.716			
100078840	PHOENIX	AZ		02/24/2022				(21)			(21)		.888	.888			
100078842	HOUSTON	TX		02/24/2022				.33			.33		1,100	1,100			
100078843	KISSIMMEE	FL		02/24/2022				(34)			(34)		1,128	1,128			
100078844	BRUNSWICK	GA		02/24/2022				(49)			(49)		.431	.431			
100078845	EAST POINT	GA		02/24/2022				(15)			(15)		.993	.993			
100078846	SAINT PETERSBURG	FL		02/24/2022				(22)			(22)		.270	.270			
100078847	ERWIN	NC		02/24/2022				(38)			(38)		.697	.697			
100078848	DAVENPORT	FL		02/24/2022				.32			.32		.852	.852			
100078849	MELBOURNE	FL		02/24/2022				.4			.4		.734	.734			
100078850	TOMS RIVER	NJ		02/24/2022				(112)			(112)		1,400	1,400			
100078851	BALTIMORE	MD		02/24/2022				(23)			(23)		.756	.756			
100078852	WINTER HAVEN	FL		02/24/2022				.12			.12		.844	.844			
100078853	RIVERVIEW	FL		02/24/2022				.54			.54		1,019	1,019			
100078854	RICHMOND	TX		02/24/2022				(7)			(7)		.657	.657			
100078856	CHULA VISTA	CA		02/24/2022				.9			.9		1,335	1,335			
100078857	WHITING	IN		02/24/2022				.37			.37		.766	.766			
100078858	SCOTT	LA		02/24/2022				(34)			(34)		.720	.720			
100078859	SOUTHBURY	CT		02/24/2022				(12)			(12)		.353	.353			
100078860	DUNNELLON	FL		02/24/2022				.8			.8		.653	.653			
100078861	TOMBALL	TX		02/24/2022				(29)			(29)		.895	.895			
100078862	FAIRBANKS	AK		02/24/2022				(10)			(10)		.831	.831			
100078863	OSHKOSH	WI		02/24/2022				(35)			(35)		.550	.550			
100078864	AVON PARK	FL		02/24/2022				(39)			(39)		.244	.244			
100078865	TOLEDO	OH		02/24/2022				(27)			(27)		.327	.327			
100078866	VIRGINIA BEACH	VA		02/24/2022				(58)			(58)		.548	.548			
100078867	STANLEY	WI		02/24/2022				.8			.8		1,121	1,121			
100078868	SPRING	TX		02/24/2022				(26)			(26)		.669	.669			
100078869	COVINA	CA		02/24/2022				(3)			(3)		3,924	3,924			
100078870	SUNRISE	FL		02/24/2022				.10			.10		1,050	1,050			
100078871	CHARLOTTE	NC		02/24/2022				(18)			(18)		1,513	1,513			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078872	MABLETON	GA		02/24/2022				(61)			(61)		809	809			
100078873	ROY	UT		02/24/2022				(44)			(44)		1,355	1,355			
100078874	MERIDIAN	ID		02/24/2022				(15)			(15)		1,233	1,233			
100078875	VALLEJO	CA		02/24/2022				120			120		1,854	1,854			
100078876	INMAN	SC		02/24/2022				44			44		787	787			
100078877	BELOIT	WI		02/24/2022				(30)			(30)		1,069	1,069			
100078879	TWENTYNINE PALMS	CA		02/24/2022				(25)			(25)		631	631			
100078880	MARIETTA	GA		02/24/2022				78			78		2,259	2,259			
100078881	SCHERERVILLE	IN		02/24/2022				(28)			(28)		593	593			
100078882	SAN DIEGO	CA		02/24/2022				(96)			(96)		2,024	2,024			
100078883	ELSMERE	KY		02/24/2022				25			25		603	603			
100078884	BRIDGEPORT	CT		02/24/2022				28			28		1,412	1,412			
100078885	TUCSON	AZ		02/24/2022				8			8		3,057	3,057			
100078886	DELRAY BEACH	FL		02/24/2022				(37)			(37)		419	419			
100078887	QUAIL VALLEY	CA		02/24/2022				6			6		1,192	1,192			
100078888	LEESBURG	FL		02/24/2022				(26)			(26)		666	666			
100078889	WEST LAFAYETTE	IN		02/24/2022				(45)			(45)		1,197	1,197			
100078890	CHARLOTTE	NC		02/24/2022				2			2		486	486			
100078891	COVINGTON	GA		02/24/2022				(65)			(65)		614	614			
100078892	LAS VEGAS	NV		02/24/2022				(20)			(20)		829	829			
100078893	PALM HARBOR	FL		02/24/2022									515	515			
100078894	SCHERERVILLE	IN		02/24/2022				(29)			(29)		616	616			
100078895	SPOKANE	WA		02/24/2022				7			7		924	924			
100078896	RALEIGH	NC		02/24/2022				(11)			(11)		923	923			
100078897	MONTGOMERY	AL		02/24/2022				(11)			(11)		261	261			
100078898	OCALA	FL		02/24/2022				13			13		535	535			
100078899	BALTIMORE	MD		02/24/2022				(58)			(58)		933	933			
100078900	LAS VEGAS	NV		02/24/2022				(16)			(16)		1,314	1,314			
100078901	S LAKE TAHOE	CA		02/24/2022				6			6		2,086	2,086			
100078902	HINESVILLE	GA		02/24/2022				15			15		651	651			
100078903	LARGO	FL		02/24/2022				53			53		1,395	1,395			
100078904	AUGUSTA	GA		02/24/2022				5			5		218	218			
100078905	MADISON	AL		02/24/2022				(34)			(34)		1,074	1,074			
100078906	BRADENTON	FL		02/24/2022				138			138		2,178	2,178			
100078907	FAYETTEVILLE	NC		02/24/2022				(50)			(50)		519	519			
100078908	BEND	OR		02/24/2022				(55)			(55)		1,166	1,166			
100078909	MIAMI	FL		02/24/2022				(63)			(63)		830	830			
100078910	WESTMINSTER	CO		02/24/2022				97			97		1,946	1,946			
100078911	HOUSTON	TX		02/24/2022				6			6		1,553	1,553			
100078912	AUGUSTA	GA		02/24/2022				4			4		269	269			
100078913	ORLANDO	FL		02/24/2022				6			6		1,173	1,173			
100078914	PHILADELPHIA	PA		02/24/2022				(17)			(17)		564	564			
100078915	JOANNA	SC		02/24/2022				(33)			(33)		262	262			
100078916	OAKLAND	CA		02/24/2022				(32)			(32)		1,140	1,140			
100078917	DENVER	CO		02/24/2022				(36)			(36)		3,037	3,037			
100078918	KILLEEN	TX		02/24/2022				(71)			(71)		701	701			
100078919	FREDERICKSBURG	VA		02/24/2022				7			7		1,654	1,654			
100078920	HARPERS FERRY	WV		02/24/2022				54			54		1,083	1,083			
100078921	VICTORVILLE	CA		02/24/2022				57			57		1,251	1,251			
100078922	FORT WAYNE	IN		02/24/2022				(13)			(13)		338	338			
100078923	VICTORVILLE	CA		02/24/2022				93			93		1,529	1,529			
100078924	FRESNO	CA		02/24/2022				14			14		955	955			
100078925	PHILADELPHIA	PA		02/24/2022				(18)			(18)		661	661			
100078926	BAYVILLE	NJ		02/24/2022				6			6		653	653			
100078927	TOMBALL	TX		02/24/2022				6			6		1,002	1,002			
100078928	HUMBLE	TX		02/24/2022				30			30		1,285	1,285			
100078929	SAINT LOUIS	MO		02/24/2022				(4)			(4)		590	590			
100078930	MADISON HEIGHTS	MI		02/24/2022				(30)			(30)		1,005	1,005			
100078931	VENICE	FL		02/24/2022				8			8		1,793	1,793			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022				8			8		384	384			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078934	CHECOTAH	OK		02/24/2022				(14)			(14)		188	188			
100078936	RALEIGH	NC		02/24/2022				(33)			(33)		736	736			
100078937	OMAHA	NE		02/24/2022				(29)			(29)		925	925			
100078938	COLUMBIA	MO		02/24/2022				(25)			(25)		471	471			
100078939	OMAHA	NE		02/24/2022				(30)			(30)		956	956			
100078940	RICHMOND	VA		02/24/2022				(2)			(2)		625	625			
100078941	BATTLE CREEK	MI		02/24/2022				(7)			(7)		167	167			
100078942	IOWA FALLS	IA		02/24/2022				9			9		211	211			
100078943	CLARKSVILLE	TN		02/24/2022				10			10		732	732			
100078944	CENTER POINT	AL		02/24/2022				(15)			(15)		446	446			
100078945	NEW ORLEANS	LA		02/24/2022				30			30		649	649			
100078946	OMAHA	NE		02/24/2022				(30)			(30)		959	959			
100078947	BELLINGHAM	WA		02/24/2022				(73)			(73)		2,502	2,502			
100078948	FERNDALE	WA		02/24/2022				(43)			(43)		1,684	1,684			
100078949	CHATTANOOGA	TN		02/24/2022				(22)			(22)		553	553			
100078950	CLARKSVILLE	TN		02/24/2022				10			10		732	732			
100078951	ARNOLD	MO		02/24/2022				7			7		574	574			
100078952	WILMINGTON	DE		02/24/2022				(10)			(10)		914	914			
100078953	NEWPORT NEWS	VA		02/24/2022				(35)			(35)		746	746			
100078954	PATERSON	NJ		02/24/2022				24			24		1,180	1,180			
100078955	OKLAHOMA CITY	OK		02/24/2022				15			15		515	515			
100078956	INDIANAPOLIS	IN		02/24/2022				(14)			(14)		244	244			
100078958	CRANBERRY TWP	PA		02/24/2022				18			18		880	880			
100078959	MOBILE	AL		02/24/2022				2			2		602	602			
100078960	SAINT LOUIS	MO		02/24/2022				(16)			(16)		367	367			
100078961	MULBERRY	FL		02/24/2022				(23)			(23)		759	759			
100078962	ARDMORE	OK		02/24/2022				(15)			(15)		425	425			
100078963	INDIANAPOLIS	IN		02/24/2022				(37)			(37)		607	607			
100078964	LINCOLN	NE		02/24/2022				(25)			(25)		564	564			
100078965	AKRON	OH		02/24/2022				17			17		423	423			
100078966	CENTER POINT	AL		02/24/2022				(19)			(19)		540	540			
100078967	FLORISSANT	MO		02/24/2022				(15)			(15)		384	384			
100078968	GARNER	NC		02/24/2022				(90)			(90)		1,325	1,325			
100078969	PARK FOREST	IL		02/24/2022				(26)			(26)		516	516			
100078970	NEPTUNE CITY	NJ		02/24/2022				25			25		1,257	1,257			
100078971	STOW	OH		02/24/2022				(11)			(11)		740	740			
100078972	FALL RIVER	MA		02/24/2022				(55)			(55)		1,136	1,136			
100078973	LOUISVILLE	KY		02/24/2022				(6)			(6)		337	337			
100078974	PENSACOLA	FL		02/24/2022				(44)			(44)		1,018	1,018			
100078975	SAINT LOUIS	MO		02/24/2022				(40)			(40)		336	336			
100078976	PORTSMOUTH	VA		02/24/2022				(27)			(27)		498	498			
100078977	DOVER	NJ		02/24/2022				20			20		1,008	1,008			
100078978	SAINT LOUIS	MO		02/24/2022				(52)			(52)		716	716			
100078979	MEMPHIS	TN		02/24/2022				(14)			(14)		450	450			
100078980	NEWPORT NEWS	VA		02/24/2022				(21)			(21)		434	434			
100078981	MCMINNVILLE	OR		02/24/2022				(69)			(69)		1,411	1,411			
100078982	PONCHATOULA	LA		02/24/2022				(20)			(20)		441	441			
100078983	MEMPHIS	TN		02/24/2022				(14)			(14)		450	450			
100078984	TULSA	OK		02/24/2022				(13)			(13)		573	573			
100078985	RAPID CITY	SD		02/24/2022				(12)			(12)		456	456			
100078986	SAINT LOUIS	MO		02/24/2022				(52)			(52)		716	716			
100078987	WATERLOO	IA		02/24/2022				(1)			(1)		366	366			
100078988	WILMINGTON	NC		02/24/2022				5			5		610	610			
100078989	SAINT LOUIS	MO		02/24/2022				(29)			(29)		592	592			
100078990	WHITMAN	MA		02/24/2022				(120)			(120)		2,540	2,540			
100078992	RICHMOND	VA		02/24/2022				(53)			(53)		1,945	1,945			
100078993	HOWELL	MI		02/24/2022									651	651			
100078994	PIEDMONT	AL		02/24/2022				(42)			(42)		650	650			
100078995	CHESTER	VA		02/24/2022				(18)			(18)		1,371	1,371			
100078996	PITTSBURGH	PA		02/24/2022				(13)			(13)		694	694			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078997	ROANOKE	VA		02/24/2022				(35)			(35)		428	428			
100078998	CLOVIS	CA		02/24/2022				(63)			(63)		1,858	1,858			
100078999	BARBERTON	OH		02/24/2022				(12)			(12)		596	596			
100079000	ZAPATA	TX		02/24/2022				(37)			(37)		439	439			
100079001	PHILADELPHIA	PA		02/24/2022				(19)			(19)		919	919			
100079002	BEATRICE	NE		02/24/2022				(28)			(28)		333	333			
100079003	LEWISBURG	TN		02/24/2022				(32)			(32)		531	531			
100079004	OMAHA	NE		02/24/2022				(13)			(13)		452	452			
100079005	OMAHA	NE		02/24/2022				(9)			(9)		693	693			
100079006	OMAHA	NE		02/24/2022				(9)			(9)		721	721			
100079007	OMAHA	NE		02/24/2022				(9)			(9)		687	687			
100079008	LEBANON	PA		02/24/2022				(1)			(1)		290	290			
100079009	PHILADELPHIA	PA		02/24/2022				(20)			(20)		581	581			
100079010	FREMONT	NE		02/24/2022				(11)			(11)		408	408			
100079011	MEMPHIS	TN		02/24/2022				(20)			(20)		452	452			
100079012	CLEVELAND	OH		02/24/2022				(39)			(39)		488	488			
100079013	ROANOKE	VA		02/24/2022				(41)			(41)		477	477			
100079014	CHARLOTTE	NC		02/24/2022				(41)			(41)		812	812			
100079016	HERMISTON	OR		02/24/2022				(45)			(45)		1,743	1,743			
100079017	ROANOKE	VA		02/24/2022				(41)			(41)		477	477			
100079018	ROANOKE	VA		02/24/2022				(41)			(41)		474	474			
100079019	SOUTH GATE	CA		02/24/2022				(108)			(108)		3,616	3,616			
100079020	BULLHEAD CITY	AZ		02/24/2022				(91)			(91)		1,796	1,796			
100079021	ABERDEEN	WA		02/24/2022				20			20		778	778			
100079022	NORTH LAS VEGAS	NV		02/24/2022				(113)			(113)		2,053	2,053			
100079023	PAISLEY	FL		02/24/2022				(30)			(30)		350	350			
100079024	SPRINGFIELD	MA		02/24/2022				6			6		685	685			
100079025	OMAHA	NE		02/24/2022				(26)			(26)		889	889			
100079026	GRANDVIEW	MO		02/24/2022				(23)			(23)		582	582			
100079027	KANSAS CITY	MO		02/24/2022				(13)			(13)		643	643			
100079028	VISALIA	CA		02/24/2022				2			2		986	986			
100079029	GRAND PRAIRIE	TX		02/24/2022				(50)			(50)		763	763			
100079030	VAN ALSTYNE	TX		02/24/2022				(59)			(59)		1,111	1,111			
100079031	PIKE ROAD	AL		02/24/2022				(10)			(10)		789	789			
100079032	ROSEVILLE	MN		02/24/2022				16			16		870	870			
100079033	ARLINGTON	TX		02/24/2022				(60)			(60)		2,083	2,083			
100079034	MADISON HEIGHTS	MI		02/24/2022				(22)			(22)		355	355			
100079035	LINCOLN	NE		02/24/2022				(40)			(40)		609	609			
100079036	OMAHA	NE		02/24/2022				(22)			(22)		610	610			
100079037	CLAYTON	NC		02/24/2022				(99)			(99)		1,460	1,460			
100079038	ROCK HILL	SC		02/24/2022				(20)			(20)		503	503			
100079039	CUYAHOGA FALLS	OH		02/24/2022				(20)			(20)		477	477			
100079040	ANNAPOLIS	MD		02/24/2022				(39)			(39)		1,071	1,071			
100079041	SAINT PETERS	MO		02/24/2022				(36)			(36)		344	344			
100079042	CLOVIS	CA		02/24/2022				(6)			(6)		1,251	1,251			
100079043	WORCESTER	MA		02/24/2022				(24)			(24)		565	565			
100079044	NORFOLK	VA		02/24/2022				(38)			(38)		570	570			
100079045	LAS VEGAS	NV		02/24/2022				(84)			(84)		865	865			
100079046	SAINT LOUIS	MO		02/24/2022				(25)			(25)		441	441			
100079047	MILWAUKEE	WI		02/24/2022				(7)			(7)		422	422			
100079048	RIVERTON	WY		02/24/2022				(53)			(53)		607	607			
100079049	FENTON	MO		02/24/2022				(34)			(34)		564	564			
100079050	ZION	IL		02/24/2022				2			2		829	829			
100079051	GEORGETOWN	SC		02/24/2022				(43)			(43)		781	781			
100079052	REEDSPORT	OR		02/24/2022				(35)			(35)		554	554			
100079053	PHILADELPHIA	PA		02/24/2022				(13)			(13)		350	350			
100079054	PHILADELPHIA	PA		02/24/2022				(2)			(2)		221	221			
100079055	CENTER LINE	MI		02/24/2022				(20)			(20)		293	293			
100079057	IMPERIAL	MO		02/24/2022				(32)			(32)		515	515			
100079058	CARROLLTON	TX		02/24/2022				(16)			(16)		1,088	1,088			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079059	HOUSTON	TX		02/24/2022				(51)			(51)		695	695			
100079060	EL MONTE	CA		02/24/2022				(76)			(76)		1,792	1,792			
100079061	MIRAMAR	FL		02/24/2022				69			69		1,574	1,574			
100079062	THOMPSONS STATION	TN		02/24/2022				(36)			(36)		1,464	1,464			
100079063	NORTH PLATTE	NE		02/24/2022				(24)			(24)		417	417			
100079064	PHOENIX	AZ		02/24/2022				(34)			(34)		550	550			
100079065	WESTMONT	IL		02/24/2022				(38)			(38)		2,637	2,637			
100079066	SAINT LOUIS	MO		02/24/2022				(14)			(14)		304	304			
100079068	RENO	NV		02/24/2022				(45)			(45)		1,077	1,077			
100079069	SAINT LOUIS	MO		02/24/2022				(36)			(36)		693	693			
100079070	MCKENNEY	VA		02/24/2022				(32)			(32)		1,071	1,071			
100079071	TULSA	OK		02/24/2022				(47)			(47)		2,293	2,293			
100079072	PORTSMOUTH	VA		02/24/2022				(29)			(29)		486	486			
100079073	WILDWOOD	NJ		02/24/2022				(22)			(22)		1,227	1,227			
100079074	NORTH CHARLESTON	SC		02/24/2022				(56)			(56)		1,160	1,160			
100079075	HAMMOND	LA		02/24/2022				(58)			(58)		1,632	1,632			
100079076	MESQUITE	TX		02/24/2022				(23)			(23)		836	836			
100079077	GREENVILLE	SC		02/24/2022				(18)			(18)		548	548			
100079078	WATERFORD	MI		02/24/2022				(33)			(33)		657	657			
100079079	BURNSVILLE	NC		02/24/2022				(85)			(85)		892	892			
100079080	MARLTON	NJ		02/24/2022				(1)			(1)		676	676			
100079082	OKLAHOMA CITY	OK		02/24/2022				(17)			(17)		894	894			
100079083	MIDDLE RIVER	MD		02/24/2022				(7)			(7)		618	618			
100079084	WAUKESHA	WI		02/24/2022				(122)			(122)		2,168	2,168			
100079085	ELLISVILLE	MO		02/24/2022				(34)			(34)		555	555			
100079086	BRIDGEPORT	PA		02/24/2022				4			4		620	620			
100079087	TULSA	OK		02/24/2022				(31)			(31)		844	844			
100079088	LAS VEGAS	NV		02/24/2022				(6,763)			(6,763)		214,454	214,454			
100079089	NEW ORLEANS	LA		02/24/2022				60			60		1,428	1,428			
100079090	CHELSEA	MA		02/24/2022									2,549	2,549			
100079091	MOORESTOWN	NJ		02/24/2022				4			4		1,445	1,445			
100079092	CUMMING	GA		02/24/2022				6			6		1,070	1,070			
100079093	FRISCO	TX		02/24/2022				(77)			(77)		1,004	1,004			
100079094	OKLAHOMA CITY	OK		02/24/2022				(18)			(18)		373	373			
100079095	BUDA	TX		02/24/2022				(35)			(35)		1,218	1,218			
100079097	OKLAHOMA CITY	OK		02/24/2022				7			7		601	601			
100079098	MURFREESBORO	TN		02/24/2022									834	834			
100079099	PASADENA	TX		02/24/2022				(15)			(15)		496	496			
100079100	BARTLETT	TN		02/24/2022				(42)			(42)		833	833			
100079101	CHICAGO	IL		02/24/2022				(36)			(36)		577	577			
100079102	SPRING	TX		02/24/2022				(62)			(62)		818	818			
100079103	ABSECON	NJ		02/24/2022				(7)			(7)		513	513			
100079104	GULF SHORES	AL		02/24/2022				(87)			(87)		959	959			
100079105	WENDOVER	UT		02/24/2022				(8)			(8)		1,383	1,383			
100079106	SUN VALLEY	CA		02/24/2022				(218)			(218)		2,469	2,469			
100079107	CALHOUN	GA		02/24/2022				(42)			(42)		2,672	2,672			
100079108	SAN ANTONIO	TX		02/24/2022									808	808			
100079109	LAKEWOOD	OH		02/24/2022				(10)			(10)		828	828			
100079110	BOSSIER CITY	LA		02/24/2022				12			12		780	780			
100079111	HOLLYWOOD	FL		02/24/2022				(51)			(51)		1,069	1,069			
100079112	HUNTSVILLE	TX		02/24/2022				(150)			(150)		2,426	2,426			
100079113	LAS VEGAS	NV		02/24/2022				(38)			(38)		999	999			
100079114	AUSTIN	TX		02/24/2022				(43)			(43)		1,468	1,468			
100079115	PLEASANT GRV	UT		02/24/2022				(52)			(52)		1,107	1,107			
100079116	COEUR D ALENE	ID		02/24/2022				(61)			(61)		772	772			
100079117	N LAS VEGAS	NV		02/24/2022				(43)			(43)		1,253	1,253			
100079118	MESA	AZ		02/24/2022				(61)			(61)		1,240	1,240			
100079119	KEYPORT	NJ		02/24/2022				(54)			(54)		1,175	1,175			
100079120	SPOKANE	WA		02/24/2022				(128)			(128)		1,432	1,432			
100079121	RICHMOND	VA		02/24/2022				(7)			(7)		1,558	1,558			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079122	SPOKANE	WA		02/24/2022				(77)			(77)		855	855			
100079123	PHILADELPHIA	PA		02/24/2022				56			56		850	850			
100079124	DENTON	MD		02/24/2022				(111)			(111)		1,027	1,027			
100079125	HAMPSHIRE	IL		02/24/2022				(125)			(125)		958	958			
100079126	PORTLAND	OR		02/24/2022				(42)			(42)		884	884			
100079127	LAFAYETTE	CO		02/24/2022				(73)			(73)		2,100	2,100			
100079128	NORTH LAS VEGAS	NV		02/24/2022				(105)			(105)		1,278	1,278			
100079129	ESCONDIDO	CA		02/24/2022				104			104		2,702	2,702			
100079130	GREENWELL SPRINGS	LA		02/24/2022				(95)			(95)		2,974	2,974			
100079131	ATLANTA	GA		02/24/2022				(179)			(179)		2,488	2,488			
100079132	HASTINGS	MN		02/24/2022				(23)			(23)		850	850			
100079133	WARNER ROBINS	GA		02/24/2022				(16)			(16)		263	263			
100079134	MCKINNEY	TX		02/24/2022				45			45		1,540	1,540			
100079135	MANOR	TX		02/24/2022				68			68		1,190	1,190			
100079136	SOUTH RIVER	NJ		02/24/2022				(71)			(71)		1,083	1,083			
100079137	WEST PALM BEACH	FL		02/24/2022				(125)			(125)		996	996			
100079138	SOUTHFIELD	MI		02/24/2022				(23)			(23)		765	765			
100079139	AVENEL	NJ		02/24/2022				(15)			(15)		1,540	1,540			
100079140	LAS VEGAS	NV		02/24/2022				(87)			(87)		1,725	1,725			
100079141	SAN TAN VALLEY	AZ		02/24/2022				(30)			(30)		1,203	1,203			
100079142	SAN TAN VALLEY	AZ		02/24/2022				(32)			(32)		1,291	1,291			
100079144	VENTURA	CA		02/24/2022				(57)			(57)		1,416	1,416			
100079145	CAPE CORAL	FL		02/24/2022				(16)			(16)		1,195	1,195			
100079146	HINESVILLE	GA		02/24/2022				(33)			(33)		636	636			
100079147	RAHWAY	NJ		02/24/2022				(57)			(57)		698	698			
100079148	PITTSBURGH	PA		02/24/2022				(14)			(14)		348	348			
100079149	OWINGS MILLS	MD		02/24/2022				17			17		1,091	1,091			
100079150	PAHOA	HI		02/24/2022				33			33		876	876			
100079151	AUBURN	CA		02/24/2022				(146)			(146)		2,155	2,155			
100079152	MIAMI	FL		02/24/2022				(13)			(13)		1,401	1,401			
100079153	ROSENBERG	TX		02/24/2022				9			9		944	944			
100079154	LEANDER	TX		02/24/2022				(18)			(18)		1,474	1,474			
100079156	HIALEAH	FL		02/24/2022				13			13		1,557	1,557			
100079157	LAS VEGAS	NV		02/24/2022				(62)			(62)		1,013	1,013			
100079158	TUSCALOOSA	AL		02/24/2022				(68)			(68)		341	341			
100079159	SPRING VALLEY	NY		02/24/2022				(176)			(176)		2,602	2,602			
100079160	LEBANON	TN		02/24/2022				(20)			(20)		1,094	1,094			
100079161	LEANDER	TX		02/24/2022				90			90		1,779	1,779			
100079162	CHICAGO	IL		02/24/2022				(47)			(47)		341	341			
100079163	BLOOMINGBURG	NY		02/24/2022				27			27		1,307	1,307			
100079164	MATTHEWS	NC		02/24/2022				(43)			(43)		1,341	1,341			
100079165	NEW SMYRNA BEACH	FL		02/24/2022				39			39		1,132	1,132			
100079166	SAN ANTONIO	TX		02/24/2022				32			32		928	928			
100079167	SEGUIN	TX		02/24/2022				(15)			(15)		1,006	1,006			
100079168	BOWLING GREEN	KY		02/24/2022				(11)			(11)		416	416			
100079169	CONROE	TX		02/24/2022				(15)			(15)		661	661			
100079170	CAPE CORAL	FL		02/24/2022				(151)			(151)		1,389	1,389			
100079171	TEXAS CITY	TX		02/24/2022				(60)			(60)		(306)	(306)			
100079172	WOODBOURNE	NY		02/24/2022				20			20		2,191	2,191			
100079173	GEORGETOWN	TX		02/24/2022				(23)			(23)		1,565	1,565			
100079174	YUCAIPA	CA		02/24/2022				(10)			(10)		1,101	1,101			
100079175	BAKERSFIELD	CA		02/24/2022				(35)			(35)		753	753			
100079176	BOULDER CITY	NV		02/24/2022				(39)			(39)		880	880			
100079177	ROUND ROCK	TX		02/24/2022				68			68		1,563	1,563			
100079178	CAPE CORAL	FL		02/24/2022				(44)			(44)		1,800	1,800			
100079179	FAYETTEVILLE	NC		02/24/2022				(24)			(24)		365	365			
100079180	NEW FRANKLIN	OH		02/24/2022				2			2		488	488			
100079181	FAYETTEVILLE	NC		02/24/2022				(9)			(9)		364	364			
100079182	GRAND RAPIDS	MI		02/24/2022				(29)			(29)		431	431			
100079183	PUEBLO	CO		02/24/2022				(35)			(35)		936	936			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079184	SAINT CLOUD	FL		02/24/2022				(4)			(4)		1,514	1,514			
100079185	JAMAICA	NY		02/24/2022				(158)			(158)		3,049	3,049			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022				(18)			(18)		1,402	1,402			
100079187	NEW CITY	NY		02/24/2022				(60)			(60)		1,168	1,168			
100079188	NEWARK	NJ		02/24/2022				52			52		1,645	1,645			
100079189	TAMPA	FL		02/24/2022				(32)			(32)		1,481	1,481			
100079190	CHARLOTTE	NC		02/24/2022				(19)			(19)		1,574	1,574			
100079191	POMONA	NY		02/24/2022				(9)			(9)		1,135	1,135			
100079192	HALE	MI		02/24/2022				(14)			(14)		189	189			
100079193	MIDDLETOWN	PA		02/24/2022				(230)			(230)		3,919	3,919			
100079194	ROCHESTER	NY		02/24/2022				(62)			(62)		1,036	1,036			
100079195	BUFFALO	NY		02/24/2022				(10)			(10)		991	991			
100079196	RIVERSIDE	CA		02/24/2022				(22)			(22)		1,845	1,845			
100079197	BREWSTER	NY		02/24/2022				(22)			(22)		1,677	1,677			
100079198	LARGO	FL		02/24/2022				(52)			(52)		335	335			
100079199	PARK CITY	UT		02/24/2022				(76)			(76)		2,819	2,819			
100079200	OVERLAND PARK	KS		02/24/2022				26			26		980	980			
100079201	BEAUMONT	TX		02/24/2022				(18)			(18)		400	400			
100079202	ASTORIA	NY		02/24/2022				132			132		4,633	4,633			
100079203	SEBASTIAN	FL		02/24/2022				(83)			(83)		1,037	1,037			
100079204	FAIRPORT	NY		02/24/2022				(41)			(41)		559	559			
100079205	BUFFALO	NY		02/24/2022				(36)			(36)		763	763			
100079206	ROCHESTER	NY		02/24/2022				(17)			(17)		1,194	1,194			
100079207	SAN ANTONIO	TX		02/24/2022				(60)			(60)		1,110	1,110			
100079208	NORMAL	IL		02/24/2022				(40)			(40)		617	617			
100079209	STATEN ISLAND	NY		02/24/2022				(79)			(79)		1,055	1,055			
100079210	UPPER MARLBORO	MD		02/24/2022				(59)			(59)		1,129	1,129			
100079211	KNOXVILLE	TN		02/24/2022				35			35		1,042	1,042			
100079212	BALLSTON SPA	NY		02/24/2022				(49)			(49)		866	866			
100079213	PHOENIX	AZ		02/24/2022				(118)			(118)		5,144	5,144			
100079214	SARANAC LAKE	NY		02/24/2022				(42)			(42)		1,933	1,933			
100079215	WASHINGTON	DC		02/24/2022				(54)			(54)		563	563			
100079216	STATEN ISLAND	NY		02/24/2022				(163)			(163)		1,936	1,936			
100079217	WATERVLIET	NY		02/24/2022				(50)			(50)		684	684			
100079218	YONKERS	NY		02/24/2022				(13)			(13)		954	954			
100079219	BUFFALO	NY		02/24/2022				(70)			(70)		760	760			
100079220	BUFFALO	NY		02/24/2022				(38)			(38)		404	404			
100079221	AUSTIN	TX		02/14/2022				(33)			(33)		1,463	1,463			
100079222	SAN DIEGO	CA		02/14/2022				(286)			(286)		1,815	1,815			
100079223	PRESCOTT	AZ		02/14/2022				(213)			(213)		1,209	1,209			
100079224	PRESCOTT	AZ		02/14/2022				(208)			(208)		1,209	1,209			
100079225	MERIDIAN	ID		02/14/2022				(42)			(42)		874	874			
100079226	MESA	AZ		02/14/2022				(210)			(210)		1,483	1,483			
100079227	APACHE JCT	AZ		02/14/2022				(214)			(214)		1,451	1,451			
100079228	FORT WALTON BEACH	FL		02/14/2022				(92)			(92)		1,554	1,554			
100079229	POTOMAC	MD		02/14/2022				99			99		1,761	1,761			
100079230	WILLIAMS	AZ		02/14/2022				713			713		1,254	1,254			
100079231	PANAMA CITY BEACH	FL		02/14/2022				(201)			(201)		1,310	1,310			
100079232	SAN MARCOS	CA		02/14/2022				(176)			(176)		1,672	1,672			
100079233	PANAMA CITY BEACH	FL		02/14/2022				(60)			(60)		1,619	1,619			
100079234	FORT MYERS BEACH	FL		02/14/2022				(96)			(96)		1,393	1,393			
100079235	CASTLE ROCK	CO		02/14/2022				59			59		2,008	2,008			
100079236	FORT LAUDERDALE	FL		02/14/2022				(56)			(56)		1,508	1,508			
100079237	PANAMA CITY BEACH	FL		02/14/2022				9			9		2,517	2,517			
100079240	FREDERICK	MD		02/25/2022				373			373		552	552			
100079243	WOODINVILLE	WA		02/25/2022				484			484		1,259	1,259			
100079245	MISSION VIEJO	CA		02/25/2022				513			513		1,262	1,262			
100079247	LOS ANGELES	CA		02/25/2022				1,049			1,049		2,498	2,498			
100079249	CLARKSVILLE	MD		02/25/2022				895			895		1,983	1,983			
100079250	VICTORVILLE	CA		02/25/2022				(2)			(2)		714	714			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079251	PATTERSON	CA		02/25/2022				234			234		561	561			
100079252	VICTORVILLE	CA		02/25/2022				140			140		466	466			
100079253	FRIANT	CA		02/25/2022				173			173		310	310			
100079254	LOS ANGELES	CA		02/25/2022				651			651		2,415	2,415			
100079255	SANTA ANA	CA		02/25/2022				293			293		749	749			
100079256	PLACENTIA	CA		02/25/2022				220			220		602	602			
100079257	LAHAINA	HI		02/25/2022				272			272		2,446	2,446			
100079258	WESTPORT	WA		02/25/2022				27			27		186	186			
100079260	WASHINGTON	DC		02/25/2022				156			156		404	404			
100079261	TAMARAC	FL		02/28/2022				(59)			(59)		622	622			
100079262	JACKSONVILLE	FL		02/28/2022				(86)			(86)		595	595			
100079264	TAMPA	FL		02/28/2022				(31)			(31)		311	311			
100079265	TAMPA	FL		02/28/2022				(364)			(364)		948	948			
100079266	DECATUR	GA		02/28/2022				(208)			(208)		520	520			
100079267	SUN CITY CENTER	FL		02/28/2022				(90)			(90)		447	447			
100079268	DORAL	FL		02/28/2022				(152)			(152)		1,132	1,132			
100079269	NORTH MIAMI BEACH	FL		02/28/2022				(263)			(263)		1,129	1,129			
100079270	VALLEJO	CA		02/28/2022				(622)			(622)		1,020	1,020			
100079271	SARATOGA SPRINGS	UT		02/28/2022				(242)			(242)		1,554	1,554			
100079272	HOQUIAM	WA		02/28/2022				(84)			(84)		305	305			
100079273	SAN DIEGO	CA		02/28/2022				(300)			(300)		1,650	1,650			
100079274	NEW BEDFORD	MA		02/28/2022				(152)			(152)		846	846			
100079275	FOX RIVER GROVE	IL		02/28/2022				(244)			(244)		653	653			
100079276	HIALEAH	FL		02/28/2022				(80)			(80)		876	876			
100079277	PENSACOLA BEACH	FL		02/28/2022				(220)			(220)		2,302	2,302			
100079278	FARMERS BRANCH	TX		02/28/2022				(256)			(256)		1,624	1,624			
100079279	SALEM	MA		02/28/2022				(317)			(317)		1,524	1,524			
100079280	BRIDGEPORT	CT		02/28/2022				(180)			(180)		771	771			
100079282	CORONA	CA		02/28/2022				(201)			(201)		2,436	2,436			
100079283	SACRAMENTO	CA		02/28/2022				(156)			(156)		703	703			
100079284	PORT HUENEME	CA		02/28/2022				(5)			(5)		1,950	1,950			
100079285	LARGO	FL		02/28/2022				(270)			(270)		826	826			
100079286	ROCK HILL	SC		02/28/2022				(192)			(192)		1,012	1,012			
100079287	DAVENPORT	FL		02/28/2022				(310)			(310)		685	685			
100079288	CELINA	TX		02/28/2022				(370)			(370)		1,347	1,347			
100079289	LAWRENCEVILLE	GA		02/28/2022				(127)			(127)		879	879			
100079290	PANAMA CITY BEACH	FL		02/28/2022				(35)			(35)		710	710			
100079291	HOUSTON	TX		02/28/2022				(102)			(102)		2,795	2,795			
100079292	MARYSVILLE	WA		02/28/2022				(323)			(323)		2,049	2,049			
100079293	NEW YORK	NY		02/28/2022				(467)			(467)		4,319	4,319			
100079294	BURBANK	CA		02/28/2022				(382)			(382)		3,847	3,847			
100079295	SOUTH EASTON	MA		02/28/2022				(325)			(325)		1,766	1,766			
100079296	CINCINNATI	OH		02/28/2022				(30)			(30)		506	506			
100079297	SPOTSWOOD	NJ		02/28/2022				(89)			(89)		993	993			
100079298	STONEHAM	MA		02/28/2022				(359)			(359)		2,691	2,691			
100079300	ATLANTA	GA		02/28/2022				(156)			(156)		497	497			
100079301	LA QUINTA	CA		02/28/2022				(482)			(482)		5,460	5,460			
100079302	PEMBROKE	VA		02/28/2022				(208)			(208)		487	487			
100079304	FULSHEAR	TX		02/28/2022				(224)			(224)		1,815	1,815			
100079306	GRANBURY	TX		02/28/2022				(153)			(153)		404	404			
100079307	APOPKA	FL		02/28/2022				(26)			(26)		410	410			
100079308	DALLAS	TX		02/28/2022				(227)			(227)		1,570	1,570			
100079309	ST CLOUD	FL		02/28/2022				(9)			(9)		1,647	1,647			
100079314	LAKE WORTH	FL		03/17/2022				(116)			(116)		192	192			
100079315	GATLINBURG	TN		03/17/2022				(133)			(133)		1,857	1,857			
100079317	NASHVILLE	TN		03/17/2022				(184)			(184)		1,301	1,301			
100079323	MADERA	CA		03/17/2022				(32)			(32)						
100079327	LOS ANGELES	CA		03/17/2022				(175)			(175)		4,597	4,597			
100079330	NAVARRE	FL		03/17/2022				(132)			(132)		1,447	1,447			
100079331	LA MIRADA	CA		03/17/2022				(302)			(302)		1,493	1,493			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079333	SIMI VALLEY	CA		03/17/2022				(162)			(162)		1,205	1,205			
100079334	LAKE ELSINORE	CA		03/17/2022				(202)			(202)		1,306	1,306			
100079335	TUCSON	AZ		03/17/2022				(161)			(161)		819	819			
100079337	PLACENTIA	CA		03/17/2022				26			26		2,398	2,398			
100079338	CHAMPIONS GATE	FL		03/17/2022				(127)			(127)		1,027	1,027			
100079347	HALLANDALE BEACH	FL		03/17/2022				2			2		2,415	2,415			
100079359	TAMPA	FL		03/17/2022				(176)			(176)		1,182	1,182			
100079360	GLENDALE	AZ		03/17/2022				26			26		200	200			
100079361	JOHNS CREEK	GA		03/17/2022				(70)			(70)		1,750	1,750			
100079364	TAMARAC	FL		03/17/2022				(58)			(58)		1,446	1,446			
100079365	BERMUDA DUNES	CA		03/17/2022				(110)			(110)		643	643			
100079367	YORBA LINDA	CA		03/17/2022				(236)			(236)		1,780	1,780			
100079368	POMONA	CA		03/17/2022				(133)			(133)		1,752	1,752			
100079371	GILBERT	AZ		03/17/2022				(105)			(105)		1,425	1,425			
100079372	FOLSOM	CA		03/17/2022				(134)			(134)		2,321	2,321			
100079376	BANNER ELK	NC		03/17/2022				(62)			(62)		279	279			
100079380	LONG BEACH	CA		03/17/2022				(4,303)			(4,303)		83,316	83,316			
100079385	LOS BANOS	CA		03/17/2022				(103)			(103)		630	630			
100079390	SUN CITY CENTER	FL		03/17/2022				(179)			(179)		633	633			
100079391	DURANGO	CO		03/17/2022				(112)			(112)		1,365	1,365			
100079394	PHILADELPHIA	PA		03/17/2022				(143)			(143)		336	336			
100079395	SPRING VALLEY	CA		03/17/2022				(141)			(141)		1,475	1,475			
100079399	BELL GARDENS	CA		03/17/2022				(337)			(337)		1,676	1,676			
100079401	ARVADA	CO		03/17/2022				(163)			(163)		1,165	1,165			
100079403	PHOENIX	AZ		03/17/2022				(26)			(26)		753	753			
100079405	AROMAS	CA		03/17/2022				(513)			(513)		2,641	2,641			
100079406	GLENDALE	AZ		03/17/2022				(8)			(8)		840	840			
100079409	STOCKTON	CA		03/17/2022				(108)			(108)		499	499			
100079410	RALEIGH	NC		03/17/2022				19			19		779	779			
100079411	PORTER RANCH	CA		03/17/2022				119			119		3,049	3,049			
100079416	SANTA ROSA	CA		03/17/2022				(383)			(383)		1,658	1,658			
100079418	PHOENIX	AZ		03/17/2022				(167)			(167)		895	895			
100079429	LADERA RANCH	CA		03/17/2022				(9)			(9)		4,460	4,460			
100079432	CATHEDRAL CITY	CA		03/17/2022				(94)			(94)		773	773			
100079433	RIVERSIDE	CA		03/17/2022				(364)			(364)		4,591	4,591			
100079437	KIHEI	HI		03/17/2022				(144)			(144)		1,331	1,331			
100079438	CHANDLER	AZ		03/17/2022				(67)			(67)		1,231	1,231			
100079440	FONTANA	CA		03/17/2022				(174)			(174)		2,219	2,219			
100079441	HOUSTON	TX		03/17/2022				(129)			(129)		452	452			
100079444	OCEANSIDE	CA		03/17/2022				(176)			(176)		2,023	2,023			
100079445	BURBANK	CA		03/17/2022				(101)			(101)		1,546	1,546			
100079449	LONG BEACH	CA		03/17/2022				(426)			(426)		2,382	2,382			
100079450	PLEASANTON	CA		03/17/2022				(498)			(498)		5,446	5,446			
100079452	CARPINTERIA	CA		03/17/2022				139			139		2,049	2,049			
100079462	SAN DIEGO	CA		03/17/2022				(610)			(610)		7,607	7,607			
100079467	SCOTTDALE	GA		03/17/2022				(244)			(244)		927	927			
100079485	PINEHURST	NC		04/25/2022				(205)			(205)		1,271	1,271			
100079486	SAINT CLOUD	MN		04/08/2022				(73)			(73)		351	351			
100079487	DENVER	CO		04/25/2022				134			134		710	710			
100079488	FORT PIERCE	FL		04/25/2022				(67)			(67)		447	447			
100079489	FORT PIERCE	FL		04/25/2022				(68)			(68)		447	447			
100079490	MINNEAPOLIS	MN		04/25/2022				146			146		2,354	2,354			
100079491	ORLANDO	FL		04/25/2022				(27)			(27)		437	437			
100079492	BOWIE	MD		04/25/2022				283			283		2,459	2,459			
100079493	ATLANTA	GA		04/25/2022				34			34		483	483			
100079494	MATTHEWS	NC		04/08/2022				580			580		2,069	2,069			
100079495	PRUDENVILLE	MI		04/25/2022				32			32		920	920			
100079496	ORLANDO	FL		04/25/2022				78			78		1,345	1,345			
100079497	FORT WALTON BEACH	FL		04/25/2022				80			80		1,532	1,532			
100079498	SAN DIEGO	CA		04/25/2022				860			860		1,437	1,437			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079499	PHILADELPHIA	PA		04/25/2022				(43)			(43)		373	373			
100079500	GOWEN	MI		04/08/2022				6			6		682	682			
100079501	PONCA CITY	OK		04/25/2022				(50)			(50)		182	182			
100079502	BRIGANTINE	NJ		04/08/2022				(94)			(94)		1,146	1,146			
100079503	WASHOUGAL	WA		04/25/2022				15			15		436	436			
100079504	REISTERSTOWN	MD		04/25/2022				62			62		485	485			
100079505	PARIS	TN		04/25/2022				(32)			(32)		453	453			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022				179			179		1,943	1,943			
100079507	CENTENNIAL	CO		04/25/2022				144			144		775	775			
100079508	WOODINVILLE	WA		04/08/2022				172			172		1,931	1,931			
100079509	ROSCOE	IL		04/08/2022				528			528		471	471			
100079510	PORTLAND	OR		04/25/2022				(3)			(3)		992	992			
100079511	ALMA	MI		04/25/2022				(30)			(30)		290	290			
100079512	VANCOUVER	WA		04/25/2022				(24)			(24)		983	983			
100079513	DULUTH	GA		04/25/2022				80			80		3,628	3,628			
100079514	DEAL	NJ		04/08/2022				(14)			(14)		3,565	3,565			
100079515	PARK FOREST	IL		04/08/2022				(58)			(58)		288	288			
100079516	DECATUR	AL		04/08/2022				(41)			(41)		599	599			
100079517	SAINT PETE BEACH	FL		04/25/2022				58			58		3,160	3,160			
100079518	ATHENS	AL		04/25/2022				(11)			(11)		470	470			
100079519	YUKON	OK		04/08/2022				(80)			(80)		211	211			
100079520	PIGEON FORGE	TN		04/25/2022				(149)			(149)		1,457	1,457			
100079521	ABITA SPRINGS	LA		04/25/2022				(23)			(23)		572	572			
100079522	BRADENTON	FL		04/08/2022				(67)			(67)		1,144	1,144			
100079524	WAUCONDA	IL		04/25/2022				(88)			(88)		419	419			
100079525	WEST PALM BEACH	FL		04/25/2022				950			950		4,843	4,843			
100079526	MARY ESTHER	FL		04/08/2022				(128)			(128)		325	325			
100079527	LAFAYETTE	LA		04/25/2022				(25)			(25)		390	390			
100079528	CHARLOTTE	NC		04/25/2022				972			972		233	233			
100079529	SAN LUCAS	CA		04/08/2022				(151)			(151)		2,147	2,147			
100079530	SNOHOMISH	WA		04/25/2022				(271)			(271)		2,475	2,475			
100079531	WINTER GARDEN	FL		04/25/2022				(155)			(155)		482	482			
100079532	DALLAS	GA		04/25/2022				(116)			(116)		538	538			
100079533	GRAYSON	GA		04/08/2022				(55)			(55)		802	802			
100079535	THORNTON	CO		04/25/2022				(153)			(153)		811	811			
100079536	CLAYTON	GA		04/08/2022				(100)			(100)		295	295			
100079537	MIAMI	FL		04/25/2022				(151)			(151)		413	413			
100079538	NAPA	CA		04/25/2022				(22)			(22)		1,078	1,078			
100079542	COMPTON	CA		04/08/2022				73			73		2,790	2,790			
100079543	CORAL SPRINGS	FL		04/25/2022				(560)			(560)		4,659	4,659			
100079544	LOS ANGELES	CA		04/25/2022				(356)			(356)		3,166	3,166			
100079545	SAVANNAH	GA		04/08/2022				(156)			(156)		683	683			
100079546	HOLLYWOOD	SC		04/08/2022				(91)			(91)		151	151			
100079547	PARK CITY	UT		04/08/2022				(104)			(104)		2,649	2,649			
100079549	CHICAGO	IL		04/25/2022				(49)			(49)		302	302			
100079550	VIRGINIA BEACH	VA		04/08/2022				(118)			(118)		916	916			
100079551	WINTER GARDEN	FL		04/08/2022				(126)			(126)		655	655			
100079552	WEST PALM BEACH	FL		04/25/2022				(130)			(130)		704	704			
100079553	LAS VEGAS	NV		04/25/2022				(42)			(42)		498	498			
100079554	KAILUA KONA	HI		04/25/2022				(119)			(119)		2,097	2,097			
100079555	PORT SAINT LUCIE	FL		04/08/2022				(191)			(191)		906	906			
100079556	SAN BERNARDINO	CA		04/08/2022				(105)			(105)		1,403	1,403			
100079558	MANDEVILLE	LA		04/25/2022				(28)			(28)		856	856			
100079559	CARLSBAD	CA		04/08/2022				367			367		4,665	4,665			
100079560	HOLIDAY	FL		04/25/2022				(41)			(41)		318	318			
100079561	CHICAGO	IL		04/25/2022				22			22		1,050	1,050			
100079562	ORLANDO	FL		04/25/2022				(105)			(105)		434	434			
100079563	HOLLY HILL	FL		04/25/2022				(300)			(300)		2,214	2,214			
100079564	ST GEORGE	UT		04/25/2022				19			19		1,760	1,760			
100079565	FOLSOM	CA		04/25/2022				(98)			(98)		481	481			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079566	NORTH MYRTLE BEACH	SC		04/25/2022				(91)			(91)		242	242			
100079567	PALM BAY	FL		04/08/2022				(79)			(79)		877	877			
100079568	DEERFIELD BEACH	FL		04/25/2022				(67)			(67)		227	227			
100079570	DUNWOODY	GA		04/25/2022				(37)			(37)		537	537			
100079571	LAS VEGAS	NV		04/25/2022				(42)			(42)		546	546			
100079572	HARRISON	ID		04/25/2022				(49)			(49)		686	686			
100079573	MODESTO	CA		04/25/2022				(184)			(184)		2,040	2,040			
100079574	CANYON COUNTRY	CA		04/08/2022				(136)			(136)		628	628			
100079575	MYRTLE BEACH	SC		04/25/2022				(86)			(86)		215	215			
100079576	PARK CITY	UT		04/08/2022				52			52		2,325	2,325			
100079577	CLINTON	MD		04/25/2022				150			150		972	972			
100079578	PASADENA	CA		04/25/2022				(202)			(202)		1,715	1,715			
100079579	LOS ANGELES	CA		04/25/2022				(209)			(209)		2,033	2,033			
100079581	VISTA	CA		04/25/2022				(26)			(26)		1,468	1,468			
100079582	MIAMI	FL		04/08/2022				(68)			(68)		1,777	1,777			
100079583	AUSTIN	TX		04/25/2022				(80)			(80)		2,419	2,419			
100079584	MESA	AZ		04/08/2022				63			63		1,188	1,188			
100079585	SAN RAFAEL	CA		04/08/2022				(311)			(311)		2,588	2,588			
100079586	WINTER GARDEN	FL		04/25/2022				(103)			(103)		475	475			
100079588	SAINT CLOUD	FL		04/25/2022				(95)			(95)		180	180			
100079589	SAN MATEO	CA		04/25/2022				15			15		2,919	2,919			
100079590	FORT LAUDERDALE	FL		04/08/2022				(51)			(51)		611	611			
100079591	CHULA VISTA	CA		04/08/2022				(162)			(162)		1,681	1,681			
100079592	NEW YORK	NY		04/25/2022				(210)			(210)		3,157	3,157			
100079593	MIAMI BEACH	FL		04/25/2022				16			16		839	839			
100079594	LAS VEGAS	NV		04/08/2022				(18)			(18)		190	190			
100079595	SAN DIEGO	CA		04/25/2022				(103)			(103)		2,419	2,419			
100079596	LOS ANGELES	CA		04/08/2022				268			268		3,303	3,303			
100079597	STARKE	FL		04/08/2022				(75)			(75)		238	238			
100079598	ANSONIA	CT		04/08/2022				(115)			(115)		558	558			
100079599	OGDEN	UT		04/25/2022				(8)			(8)		171	171			
100079600	WINTER GARDEN	FL		04/25/2022				(142)			(142)		648	648			
100079601	MCHENRY	IL		04/25/2022				(93)			(93)		576	576			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022				(24)			(24)		1,002	1,002			
100079603	DAYTONA BEACH	FL		04/25/2022				(57)			(57)		694	694			
100079604	NEWARK	DE		04/25/2022				(56)			(56)		539	539			
100079605	PORT SAINT LUCIE	FL		04/25/2022				(136)			(136)		385	385			
100079606	KATY	TX		04/08/2022				(143)			(143)		1,068	1,068			
100079607	SAN JOSE	CA		04/08/2022				678			678		4,189	4,189			
100079608	OVIEDO	FL		04/25/2022				(172)			(172)		968	968			
100079609	SUNNY ISLES BEACH	FL		04/25/2022				(77)			(77)		261	261			
100079610	IRRIGON	OR		04/08/2022				(90)			(90)		325	325			
100079611	AUBURN	WA		04/25/2022				(9)			(9)		672	672			
100079614	CROSS HILL	SC		04/25/2022				48			48		686	686			
100079615	MIDWAY	UT		04/08/2022				(54)			(54)		255	255			
100079616	SAN JOSE	CA		04/25/2022				(365)			(365)		2,665	2,665			
100079617	MIAMI	FL		04/25/2022				(107)			(107)		251	251			
100079618	WAUKEGAN	IL		04/08/2022				(19)			(19)		769	769			
100079619	EL CAJON	CA		04/08/2022				(77)			(77)		782	782			
100079620	CLARKDALE	AZ		04/08/2022				(5)			(5)		667	667			
100079622	POTOMAC	MD		04/25/2022				116			116		2,375	2,375			
100079623	NASHVILLE	TN		04/08/2022				(99)			(99)		692	692			
100079624	SUNNYVALE	TX		04/08/2022				81			81		1,859	1,859			
100079625	TEHACHAPI	CA		04/25/2022				(12)			(12)		266	266			
100079626	MYRTLE BEACH	SC		04/08/2022				(32)			(32)		326	326			
100079627	HOLLYWOOD	FL		04/08/2022				(120)			(120)		762	762			
100079628	WEST PALM BEACH	FL		04/25/2022				(111)			(111)		321	321			
100079629	NORTHRIDGE	CA		04/08/2022				3,937			3,937		2,135	2,135			
100079630	LAS VEGAS	NV		04/08/2022				33			33		535	535			
100079631	CLE ELUM	WA		04/08/2022				(81)			(81)		1,285	1,285			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079632	MOLALLA	OR		04/08/2022				(41)			(41)		296	296			
100079633	ROUND ROCK	TX		04/08/2022				33			33		1,376	1,376			
100079634	THONOTOSASSA	FL		04/25/2022				(344)			(344)		2,384	2,384			
100079635	ORLANDO	FL		04/25/2022				(66)			(66)		620	620			
100079636	MYRTLE BEACH	SC		04/08/2022				(91)			(91)		316	316			
100079637	PONTE VEDRA BEACH	FL		04/08/2022				(207)			(207)		1,869	1,869			
100079638	PALMDALE	CA		04/08/2022				(142)			(142)		1,005	1,005			
100079639	CHICAGO	IL		04/08/2022				(283)			(283)		3,705	3,705			
100079640	MERCER ISLAND	WA		04/08/2022				(448)			(448)		3,471	3,471			
100079641	BOLINGBROOK	IL		04/08/2022				(72)			(72)		680	680			
100079642	SCOTTSDALE	AZ		04/08/2022				88			88		3,313	3,313			
100079643	PENROSE	CO		04/08/2022				(111)			(111)		382	382			
100079644	MYRTLE BEACH	SC		04/25/2022				(105)			(105)		2,773	2,773			
100079645	PHOENIX	AZ		04/08/2022				(157)			(157)		827	827			
100079646	COMPTON	CA		04/08/2022				(16)			(16)		788	788			
100079647	GWYNN OAK	MD		04/08/2022				(106)			(106)		(3,466)	(3,466)			
100079648	WOODRIDGE	IL		04/08/2022				(45)			(45)		300	300			
100079649	LAS VEGAS	NV		04/25/2022				(141)			(141)		475	475			
100079650	PARK CITY	UT		04/08/2022				61			61		3,873	3,873			
100079651	FORT WALTON BEACH	FL		04/08/2022				(77)			(77)		587	587			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022				(149)			(149)		667	667			
100079653	SARASOTA	FL		04/08/2022				39			39		1,155	1,155			
100079654	BONITA SPRINGS	FL		04/08/2022				(90)			(90)		227	227			
100079655	HOUSTON	TX		04/08/2022				(203)			(203)		784	784			
100079656	MIAMI BEACH	FL		04/25/2022				(117)			(117)		666	666			
100079657	BRADENTON	FL		04/08/2022				315			315		9,770	9,770			
100079658	ORLANDO	FL		04/25/2022				(76)			(76)		791	791			
100079659	KISSIMMEE	FL		04/08/2022				(148)			(148)		1,625	1,625			
100079660	CAPE CORAL	FL		04/08/2022				(31)			(31)		427	427			
100079661	WHITES CREEK	TN		04/08/2022				(130)			(130)		261	261			
100079662	WESTON	FL		04/08/2022				(49)			(49)		988	988			
100079663	PARMA	MI		04/08/2022				(21)			(21)		491	491			
100079664	MIAMI	FL		04/08/2022				(70)			(70)		595	595			
100079665	HOLLYWOOD	FL		04/08/2022				(6)			(6)		560	560			
100079666	HOLLYWOOD	FL		04/08/2022				(31)			(31)		538	538			
100079667	MIAMI	FL		04/08/2022				(72)			(72)		628	628			
100079668	SAN ANTONIO	TX		04/08/2022				50			50		624	624			
100079669	WESTPORT	WA		04/08/2022				(88)			(88)		470	470			
100079670	KATY	TX		04/25/2022				(118)			(118)		681	681			
100079671	MOSES LAKE	WA		04/25/2022				(265)			(265)		28,719	28,719			
100079672	SAN DIEGO	CA		04/08/2022				(310)			(310)		1,245	1,245			
100079673	GARLAND	TX		04/25/2022				(133)			(133)		640	640			
100079674	ZEPHYRHILLS	FL		04/08/2022				(51)			(51)		400	400			
100079675	SURFSIDE BEACH	SC		04/25/2022				(89)			(89)		374	374			
100079676	PARK CITY	UT		04/08/2022				12			12		802	802			
100079677	TOMBALL	TX		04/08/2022				56			56		754	754			
100079678	HONOLULU	HI		04/25/2022				95			95		576	576			
100079679	SAN DIEGO	CA		04/25/2022				22			22		1,279	1,279			
100079680	PARK CITY	UT		04/08/2022				(32)			(32)		736	736			
100079681	WALNUT CREEK	CA		04/08/2022				(214)			(214)		5,570	5,570			
100079683	GARLAND	TX		04/25/2022				(82)			(82)		313	313			
100079684	PARK CITY	UT		04/08/2022				(137)			(137)		580	580			
100079685	PARK CITY	UT		04/25/2022				(107)			(107)		588	588			
100079686	GLENDALE	AZ		04/25/2022				(95)			(95)		622	622			
100079687	HOLLYWOOD	FL		04/08/2022				(31)			(31)		538	538			
100079688	MIAMI	FL		04/08/2022				(219)			(219)		493	493			
100079689	PARK CITY	UT		04/08/2022				(14)			(14)		1,745	1,745			
100079690	DAVENPORT	FL		04/25/2022				(50)			(50)		532	532			
100079691	SAINT CLOUD	FL		04/25/2022				(44)			(44)		570	570			
100079692	DAVENPORT	FL		04/25/2022				(88)			(88)		427	427			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079693	DESERT HOT SPRINGS	CA		04/08/2022				(215)			(215)		317	317			
100079694	FRIENDSWOOD	TX		04/25/2022				(149)			(149)		398	398			
100079695	MINNEAPOLIS	MN		04/08/2022				(62)			(62)		419	419			
100079696	AVENTURA	FL		04/08/2022				(118)			(118)		509	509			
100079697	PARK CITY	UT		04/25/2022				(133)			(133)		1,321	1,321			
100079698	BELTSVILLE	MD		04/08/2022				307			307		1,251	1,251			
100079699	HOLLYWOOD	FL		04/08/2022				1,977			1,977		1,754	1,754			
100079700	DAVENPORT	FL		04/08/2022				(126)			(126)		804	804			
100079701	HOLLYWOOD	FL		04/25/2022				(87)			(87)		850	850			
100079702	WESTON	FL		04/25/2022				(86)			(86)		422	422			
100079703	CHICAGO	IL		04/25/2022				(80)			(80)		389	389			
100079704	WINTER GARDEN	FL		04/25/2022				(183)			(183)		660	660			
100079705	LAGUNA NIGUEL	CA		04/25/2022				365			365		3,100	3,100			
100079706	SUN VALLEY	NV		04/25/2022				(84)			(84)		461	461			
100079707	SPRING	TX		04/08/2022				428			428		419	419			
100079708	KIHEI	HI		04/25/2022				(74)			(74)		714	714			
100079709	DOVER	FL		04/25/2022				(230)			(230)		1,699	1,699			
100079710	MORRISON	CO		04/08/2022				(208)			(208)		1,123	1,123			
100079711	NORTHBROOK	IL		04/08/2022				158			158		2,160	2,160			
100079712	DESTIN	FL		04/08/2022				(59)			(59)		610	610			
100079713	PORT CHARLOTTE	FL		04/08/2022				(133)			(133)		325	325			
100079714	HAVERTOWN	PA		04/08/2022				(135)			(135)		1,073	1,073			
100079715	RIVERVIEW	FL		04/25/2022				(52)			(52)		560	560			
100079716	LADERA RANCH	CA		04/25/2022				(542)			(542)		2,495	2,495			
100079717	WINTER GARDEN	FL		04/25/2022				(144)			(144)		708	708			
100079718	SAN DIEGO	CA		04/08/2022				684			684		3,466	3,466			
100079720	VISTA	CA		04/08/2022				(121)			(121)		1,620	1,620			
100079721	PANAMA CITY BEACH	FL		04/08/2022				(23)			(23)		809	809			
100079722	HUMBLE	TX		04/08/2022				(169)			(169)		846	846			
100079723	GALLATIN	TN		04/08/2022				(135)			(135)		458	458			
100079724	MINNEAPOLIS	MN		04/25/2022				(37)			(37)		317	317			
100079726	TUJUNGA	CA		04/08/2022				242			242		1,547	1,547			
100079727	PALM DESERT	CA		04/08/2022				35			35		727	727			
100079728	HUFFMAN	TX		04/08/2022				(46)			(46)		1,155	1,155			
100079729	LYNWOOD	CA		04/25/2022				(25)			(25)		1,290	1,290			
100079730	CLINTON	CT		04/08/2022				(75)			(75)		598	598			
100079731	PALM DESERT	CA		04/08/2022				29			29		586	586			
100079732	CHERRY LOG	GA		04/08/2022				(76)			(76)		447	447			
100079733	SAN JOSE	CA		04/08/2022				1,238			1,238		4,226	4,226			
100079734	SEASIDE	OR		04/25/2022				(79)			(79)		1,055	1,055			
100079735	HOUSTON	TX		04/25/2022				(150)			(150)		586	586			
100079736	WESLEY CHAPEL	FL		04/08/2022				(87)			(87)		661	661			
100079737	EVERETT	WA		04/25/2022				(62)			(62)		832	832			
100079739	SEASIDE	OR		04/25/2022				(106)			(106)		1,014	1,014			
100079740	BAY HARBOR ISLAND	FL		04/25/2022				(83)			(83)		1,409	1,409			
100079741	VALLEY CENTER	CA		04/08/2022				(3)			(3)		2,562	2,562			
100079743	MESQUITE	TX		04/08/2022				(90)			(90)		558	558			
100079744	FAYETTEVILLE	GA		04/25/2022				(77)			(77)		583	583			
100079745	RIALTO	CA		04/08/2022				117			117		1,449	1,449			
100079746	GREEN BAY	WI		04/25/2022				(28)			(28)		427	427			
100079747	ROY	WA		04/25/2022				(41)			(41)		999	999			
100079748	MIAMI	FL		04/08/2022				(223)			(223)		1,637	1,637			
100079749	APPLE VALLEY	CA		04/25/2022				(98)			(98)		958	958			
100079750	LOS ANGELES	CA		04/08/2022				1,507			1,507		5,597	5,597			
100079751	KISSIMMEE	FL		04/25/2022				(56)			(56)		467	467			
100079752	DANBURY	CT		04/08/2022				(14)			(14)		3,098	3,098			
100079753	GUTTENBERG	NJ		04/08/2022				(2)			(2)		447	447			
100079754	ORLANDO	FL		04/08/2022				(79)			(79)		567	567			
100079755	ORLANDO	FL		04/25/2022				(104)			(104)		1,166	1,166			
100079756	RALEIGH	NC		04/25/2022				(28)			(28)		1,241	1,241			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079757	ANTIOCH	CA		04/08/2022				.77			.77		2,863	2,863			
100079759	WALNUT	CA		04/08/2022				.101			.101		5,191	5,191			
100079760	LAKE CITY	FL		04/08/2022				(101)			(101)		375	375			
100079761	PEMBROKE PINES	FL		04/08/2022				.306			.306		1,294	1,294			
100079762	OSWEGO	IL		04/25/2022				(89)			(89)		433	433			
100079763	KISSIMMEE	FL		04/25/2022				(92)			(92)		397	397			
100079764	DORAL	FL		04/08/2022				(114)			(114)		477	477			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022				(84)			(84)		614	614			
100079766	LAS VEGAS	NV		04/25/2022				(107)			(107)		544	544			
100079767	ORLANDO	FL		04/08/2022				(168)			(168)		1,373	1,373			
100079768	SAN FRANCISCO	CA		04/08/2022				.640			.640		2,198	2,198			
100079769	SCOTTSDALE	AZ		04/08/2022				.362			.362		1,319	1,319			
100079770	SAN FRANCISCO	CA		04/08/2022				(71)			(71)		2,987	2,987			
100079771	LAFAYETTE	CA		04/08/2022				.802			.802		4,742	4,742			
100079772	DAVENPORT	FL		04/08/2022				(119)			(119)		354	354			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022				.360			.360		337	337			
100079774	LOMITA	CA		04/08/2022				.246			.246		1,032	1,032			
100079775	BRADENTON BEACH	FL		04/08/2022				(139)			(139)		809	809			
100079776	DRAIN	OR		04/25/2022				(10)			(10)		542	542			
100079777	LONG BEACH	CA		04/08/2022				(397)			(397)		1,097	1,097			
100079779	MURRIETA	CA		04/25/2022				(102)			(102)		974	974			
100079780	REDLANDS	CA		04/08/2022				(61)			(61)		2,208	2,208			
100079781	POMPANO BEACH	FL		04/25/2022				(140)			(140)		779	779			
100079782	HURST	TX		04/08/2022				(9)			(9)		339	339			
100079783	MIAMI	FL		04/08/2022				(169)			(169)		859	859			
100079784	BORING	OR		04/25/2022				(195)			(195)		1,285	1,285			
100079785	AVONDALE	AZ		04/08/2022				(18)			(18)		504	504			
100079786	SAN CLEMENTE	CA		04/08/2022				(536)			(536)		4,200	4,200			
100079787	DESTIN	FL		04/25/2022				(34)			(34)		448	448			
100079788	HOMESTEAD	FL		04/25/2022				(10)			(10)		409	409			
100079789	SAN DIEGO	CA		04/08/2022				1,044			1,044		5,964	5,964			
100079790	SUNRISE	FL		04/25/2022				(58)			(58)		187	187			
100079791	SAN BERNARDINO	CA		04/08/2022				.75			.75		1,301	1,301			
100079792	HOUSTON	TX		04/25/2022				(172)			(172)		912	912			
100079793	OAKLAND	CA		04/08/2022				864			864		3,043	3,043			
100079794	PHOENIX	AZ		04/25/2022				(2)			(2)		834	834			
100079795	POCATELLO	ID		04/25/2022				(31)			(31)		398	398			
100079796	EL MONTE	CA		04/08/2022				(130)			(130)		1,452	1,452			
100079797	DEERFIELD BEACH	FL		04/25/2022				(138)			(138)		1,200	1,200			
100079798	UPLAND	CA		04/25/2022				.73			.73		2,121	2,121			
100079799	PHOENIX	AZ		04/25/2022				(72)			(72)		1,421	1,421			
100079800	ORLANDO	FL		04/25/2022				(76)			(76)		228	228			
100079801	FAYETTEVILLE	TN		04/08/2022				(120)			(120)		452	452			
100079802	MELROSE PARK	IL		04/25/2022				(43)			(43)		256	256			
100079803	UPLAND	CA		04/25/2022				.88			.88		1,214	1,214			
100079804	TAMPA	FL		04/08/2022				(166)			(166)		583	583			
100079805	AUSTIN	TX		04/08/2022				.120			.120		3,116	3,116			
100079807	JACKSONVILLE	FL		04/08/2022				(186)			(186)		544	544			
100079808	ORANGE BEACH	AL		04/08/2022				(203)			(203)		1,241	1,241			
100079809	RICHMOND	TX		04/25/2022				.154			.154		348	348			
100079810	HONOLULU	HI		04/08/2022				.94			.94		2,346	2,346			
100079811	FONTANA	CA		04/08/2022				.176			.176		2,335	2,335			
100079812	CLOVIS	CA		04/08/2022				(64)			(64)		1,458	1,458			
100079813	CYPRESS	TX		04/25/2022				(312)			(312)		1,994	1,994			
100079814	LIBERTY	MO		04/25/2022				(95)			(95)		507	507			
100079815	ORANGE BEACH	AL		04/08/2022				(170)			(170)		1,114	1,114			
100079817	WINTER GARDEN	FL		04/25/2022				(149)			(149)		768	768			
100079818	CYPRESS	TX		04/25/2022				(244)			(244)		2,012	2,012			
100079819	WINNETKA	CA		04/25/2022				.276			.276		1,283	1,283			
100079820	MIAMI	FL		04/25/2022				(398)			(398)		1,725	1,725			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079821	GREEN BAY	WI		04/08/2022				(70)			(70)		246	246			
100079822	GREEN COVE SPRINGS	FL		04/25/2022				(11)			(11)		473	473			
100079823	PANAMA CITY BEACH	FL		04/25/2022				(85)			(85)		1,134	1,134			
100079824	VALENCIA	CA		04/08/2022				436			436		2,894	2,894			
100079825	HIGHLAND	CA		04/25/2022				(2)			(2)		1,001	1,001			
100079826	LAKE GENEVA	WI		04/08/2022				(54)			(54)		428	428			
100079829	DRAPER	UT		04/08/2022				(37)			(37)		1,621	1,621			
100079830	KISSIMMEE	FL		04/08/2022				(126)			(126)		391	391			
100079831	RICHMOND	TX		04/25/2022				(78)			(78)		661	661			
100079832	MANASSAS	VA		04/08/2022				(31)			(31)		560	560			
100079833	MIAMI	FL		04/08/2022				(269)			(269)		2,794	2,794			
100079834	PASCO	WA		04/25/2022				31			31		2,503	2,503			
100079835	MAUK	GA		04/25/2022				(1)			(1)		1,015	1,015			
100079836	LAS VEGAS	NV		04/08/2022				(188)			(188)		631	631			
100079837	PHOENIX	AZ		04/25/2022				(198)			(198)		1,341	1,341			
100079838	ROSENBERG	TX		04/25/2022				(106)			(106)		765	765			
100079839	NEW MILFORD	CT		04/08/2022				(7)			(7)		319	319			
100079840	RENTON	WA		04/25/2022				(5)			(5)		709	709			
100079841	ALIQUIPPA	PA		04/08/2022				(32)			(32)		632	632			
100079842	DORAL	FL		04/08/2022				(32)			(32)		1,631	1,631			
100079843	OROVILLE	CA		04/08/2022				(166)			(166)		620	620			
100079845	WESTMINSTER	CA		04/25/2022				(66)			(66)		2,323	2,323			
100079846	SILVER SPRING	MD		04/08/2022				(179)			(179)		1,058	1,058			
100079847	MCKINNEY	TX		04/08/2022				(80)			(80)		950	950			
100079848	PALO PINTO	TX		04/25/2022				(73)			(73)		1,105	1,105			
100079849	FRANKLIN	TN		04/25/2022				(73)			(73)		696	696			
100079850	APPLE VALLEY	UT		04/25/2022				(32)			(32)		794	794			
100079851	FREMONT	CA		04/08/2022				1,483			1,483		18,154	18,154			
100079852	BISHOP	GA		04/08/2022				(123)			(123)		1,662	1,662			
100079853	HOLLYWOOD	FL		04/25/2022				(250)			(250)		3,479	3,479			
100079854	WESTMINSTER	CA		04/25/2022				(67)			(67)		2,273	2,273			
100079855	LAUREL	MD		04/25/2022				(97)			(97)		210	210			
100079856	HOUSTON	TX		04/08/2022				58			58		2,528	2,528			
100079857	PANAMA CITY BEACH	FL		04/08/2022				(172)			(172)		535	535			
100079858	SAINT AUGUSTINE	FL		04/25/2022				(19)			(19)		761	761			
100079859	SNOHOMISH	WA		04/25/2022				(196)			(196)		1,054	1,054			
100079860	LA HABRA	CA		04/25/2022				54			54		1,379	1,379			
100079861	BALDWIN	MD		04/25/2022				450			450		4,592	4,592			
100079862	FRIENDSWOOD	TX		04/08/2022				69			69		666	666			
100079863	BAILEY	CO		04/08/2022				88			88		3,046	3,046			
100079864	NORTH PORT	FL		04/25/2022				(61)			(61)		756	756			
100079865	SAINT CLOUD	FL		04/25/2022				(68)			(68)		449	449			
100079866	NORTH LAS VEGAS	NV		04/25/2022				(100)			(100)		997	997			
100079867	SEATTLE	WA		04/25/2022				(157)			(157)		1,914	1,914			
100079868	PHOENIX	AZ		04/25/2022				(152)			(152)		849	849			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022				(1,892)			(1,892)		703	703			
100079870	ORLANDO	FL		04/08/2022				(88)			(88)		595	595			
100079871	SEATAC	WA		04/25/2022				(108)			(108)		1,342	1,342			
100079872	GALVESTON	TX		04/25/2022				(67)			(67)		337	337			
100079873	VALLEJO	CA		04/08/2022				228			228		1,736	1,736			
100079874	SAN DIMAS	CA		04/08/2022				195			195		3,247	3,247			
100079875	CAPE CANAVERAL	FL		04/08/2022				(126)			(126)		2,397	2,397			
100079876	PARK CITY	UT		04/08/2022				(67)			(67)		781	781			
100079877	ORLANDO	FL		04/25/2022				(70)			(70)		193	193			
100079878	BONITA SPRINGS	FL		04/25/2022				(62)			(62)		1,220	1,220			
100079879	HOUSTON	TX		04/08/2022				(538)			(538)		10,851	10,851			
100079880	DESTIN	FL		04/08/2022				(328)			(328)		3,053	3,053			
100079881	GRESHAM	OR		04/08/2022				(492)			(492)		52,629	52,629			
100079882	GRASS VALLEY	CA		04/08/2022				50			50		2,649	2,649			
100079883	AVENTURA	FL		04/25/2022				18			18		846	846			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079884	COSTA MESA	CA		04/08/2022				454			454		4,093	4,093			
100079885	MALIBU	CA		04/08/2022				(1,855)			(1,855)		10,816	10,816			
100079886	GERMANTOWN	MD		04/08/2022				227			227		1,733	1,733			
100079887	MIDVALE	UT		04/08/2022				9			9		1,358	1,358			
100079888	TOWSON	MD		04/25/2022				(91)			(91)		1,366	1,366			
100079889	NIPOMO	CA		04/08/2022				61			61		1,598	1,598			
100079890	STOCKTON	CA		04/08/2022				(231)			(231)		3,179	3,179			
100079891	ZEPHYRHILLS	FL		04/08/2022				(57)			(57)		638	638			
100079892	PORT SAINT LUCIE	FL		04/08/2022				(24)			(24)		778	778			
100079893	GAINESVILLE	FL		04/25/2022				(92)			(92)		228	228			
100079894	HUNTINGTON BEACH	CA		04/25/2022				(59)			(59)		2,103	2,103			
100079895	SAFETY HARBOR	FL		04/08/2022				(140)			(140)		1,792	1,792			
100079896	PARK CITY	UT		04/08/2022				(43)			(43)		1,265	1,265			
100079897	MARICOPA	AZ		04/25/2022				(134)			(134)		577	577			
100079898	WINTER GARDEN	FL		04/08/2022				(178)			(178)		783	783			
100079899	MEMPHIS	TN		04/08/2022				(31)			(31)		290	290			
100079900	MIAMI	FL		04/25/2022				(55)			(55)		1,191	1,191			
100079901	CAPE CORAL	FL		04/25/2022				187			187		376	376			
100079902	MIAMI BEACH	FL		04/08/2022				(272)			(272)		1,322	1,322			
100079903	STOCKBRIDGE	GA		04/08/2022				(114)			(114)		1,017	1,017			
100079904	MOORESVILLE	NC		04/25/2022				(84)			(84)		771	771			
100079905	VALRICO	FL		04/08/2022				(13)			(13)		2,812	2,812			
100079906	RANCHO PALOS VERDES	CA		04/08/2022				1,657			1,657		9,133	9,133			
100079907	SANTA CRUZ	CA		04/25/2022				(15)			(15)		2,734	2,734			
100079908	HALLANDALE BEACH	FL		04/08/2022				(275)			(275)		969	969			
100079909	BOLINGBROOK	IL		04/25/2022				(83)			(83)		482	482			
100079910	PACIFIC GROVE	CA		04/25/2022				122			122		1,710	1,710			
100079911	RIVERSIDE	CA		04/08/2022				101			101		1,632	1,632			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022				390			390		4,116	4,116			
100079913	LINCOLN	CA		04/25/2022				33			33		2,478	2,478			
100079914	BOCA RATON	FL		04/08/2022				(28)			(28)		756	756			
100079915	MYRTLE BEACH	SC		04/25/2022				16			16		435	435			
100079916	BROKEN ARROW	OK		04/08/2022				34			34		508	508			
100079917	PORTLAND	OR		04/25/2022				75			75		1,071	1,071			
100079918	GREER	SC		04/08/2022				45			45		673	673			
100079919	SCOTTSDALE	AZ		04/25/2022				(111)			(111)		2,242	2,242			
100079920	PERRY HALL	MD		04/08/2022				87			87		1,099	1,099			
100079921	SANTA CLARITA	CA		04/25/2022				(221)			(221)		1,887	1,887			
100079922	HOUSTON	TX		04/25/2022				(47)			(47)		899	899			
100079923	OCALA	FL		04/08/2022				(165)			(165)		614	614			
100079924	ARLINGTON	TX		04/25/2022				(53)			(53)		1,409	1,409			
100079925	BOWIE	MD		04/25/2022				141			141		1,136	1,136			
100079926	COALINGA	CA		04/25/2022				(24)			(24)		378	378			
100079927	PALM BEACH GARDENS	FL		04/25/2022				75			75		1,540	1,540			
100079928	MIAMI	FL		04/25/2022				35			35		1,145	1,145			
100079929	TROUTMAN	NC		04/25/2022				(78)			(78)		297	297			
100079930	SURPRISE	AZ		04/25/2022				(105)			(105)		628	628			
100079931	ROCK HILL	SC		04/25/2022				(47)			(47)		1,027	1,027			
100079932	ORMOND BEACH	FL		04/25/2022				20			20		645	645			
100079933	HOUSTON	TX		04/25/2022				(6)			(6)		974	974			
100079934	KISSIMMEE	FL		04/25/2022				(90)			(90)		383	383			
100079935	OCALA	FL		04/25/2022				(4)			(4)		709	709			
100079936	TUCSON	AZ		04/08/2022				(107)			(107)		425	425			
100079937	SOUTHLAKE	TX		04/25/2022				3,288			3,288		27,227	27,227			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022				62			62		1,700	1,700			
100079939	PRESCOTT	AZ		04/08/2022				(66)			(66)		1,137	1,137			
100079940	LAFAYETTE	IN		04/25/2022				(87)			(87)		261	261			
100079941	ARROYO GRANDE	CA		04/08/2022				3			3		434	434			
100079942	CYPRESS	TX		04/25/2022				(129)			(129)		680	680			
100079943	ATASCADERO	CA		04/25/2022				(113)			(113)		1,016	1,016			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079944	HOUSTON	TX		04/25/2022				(127)			(127)		448	448			
100079945	LAS VEGAS	NV		04/25/2022				(142)			(142)		747	747			
100079946	SNOHOMISH	WA		04/25/2022				52			52		822	822			
100079947	MIAMI	FL		04/08/2022				(149)			(149)		520	520			
100079948	DESTIN	FL		04/25/2022				(151)			(151)		613	613			
100079949	MIAMI	FL		04/25/2022				(84)			(84)		906	906			
100079950	CANOGA PARK	CA		04/25/2022				327			327		1,478	1,478			
100079951	MISSION VIEJO	CA		04/25/2022				186			186		1,854	1,854			
100079952	ODENTON	MD		04/25/2022				(123)			(123)		1,976	1,976			
100079953	COMMERCE CITY	CO		04/25/2022				34			34		956	956			
100079954	COMMERCE CITY	CO		04/25/2022				(93)			(93)		1,082	1,082			
100079955	PARK CITY	UT		04/25/2022				(33)			(33)		1,515	1,515			
100079956	PANAMA CITY BEACH	FL		04/25/2022				(109)			(109)		414	414			
100079957	TOMBALL	TX		04/25/2022				23			23		606	606			
100079958	PANAMA CITY BEACH	FL		04/25/2022				(1)			(1)		728	728			
100079959	MIAMI SHORES	FL		04/25/2022				(51)			(51)		2,623	2,623			
100079960	CHICO	CA		04/08/2022				(104)			(104)		2,046	2,046			
100079961	SUNRISE	FL		04/25/2022				(29)			(29)		221	221			
100079962	CASTLE ROCK	CO		04/08/2022				14			14		4,599	4,599			
100079963	JACKSONVILLE	FL		04/08/2022				(162)			(162)		910	910			
100079964	OAKLEY	CA		04/25/2022				(8)			(8)		1,181	1,181			
100079965	MIAMI	FL		04/25/2022				(219)			(219)		1,904	1,904			
100079966	OAKLEY	CA		04/25/2022				(7)			(7)		1,154	1,154			
100079967	MIAMI BEACH	FL		04/08/2022				(36)			(36)		1,491	1,491			
100079968	KISSIMMEE	FL		04/25/2022				(62)			(62)		713	713			
100079969	TEMECULA	CA		04/25/2022				83			83		1,261	1,261			
100079970	GLENDALE	CA		04/25/2022				262			262		4,288	4,288			
100079971	WOODBRIDGE	VA		04/25/2022				(68)			(68)		606	606			
100079972	MADERA	CA		04/25/2022				(222)			(222)		1,161	1,161			
100079973	MISSOURI CITY	TX		04/25/2022				(87)			(87)		583	583			
100079974	EL SOBRANTE	CA		04/25/2022				121			121		1,005	1,005			
100079975	KATY	TX		04/25/2022				22			22		613	613			
100079976	RICHMOND	TX		04/25/2022				(57)			(57)		590	590			
100079977	WALNUT	CA		04/25/2022				139			139		2,118	2,118			
100079978	FRIENDSWOOD	TX		04/25/2022				68			68		1,068	1,068			
100079979	SACHSE	TX		04/25/2022				(18)			(18)		750	750			
100079980	CHICAGO	IL		04/25/2022				(22)			(22)		509	509			
100079981	OCALA	FL		04/25/2022				(74)			(74)		391	391			
100079982	SURPRISE	AZ		04/25/2022				(106)			(106)		648	648			
100079983	VENICE	FL		04/25/2022				(65)			(65)		487	487			
100079984	CUTLER BAY	FL		04/25/2022				(159)			(159)		2,752	2,752			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022				(173)			(173)		855	855			
100079986	PARK CITY	UT		04/25/2022				(49)			(49)		722	722			
100079987	SAN ANTONIO	TX		04/25/2022				(59)			(59)		658	658			
100079988	WEST VALLEY CITY	UT		04/25/2022				(1)			(1)		924	924			
100079989	SAN FRANCISCO	CA		04/25/2022				207			207		3,109	3,109			
100079990	VACAVILLE	CA		04/08/2022				28			28		1,387	1,387			
100079991	FONTANA	CA		04/25/2022				28			28		1,620	1,620			
100079992	SOCORRO	TX		04/25/2022				(177)			(177)		379	379			
100079994	MECHANICSVILLE	VA		04/25/2022				(29)			(29)		936	936			
100079996	LAS VEGAS	NV		04/25/2022				567			567		3,888	3,888			
100079997	HOLLYWOOD	FL		04/25/2022				31			31		550	550			
100079998	LAKE WORTH	FL		04/25/2022				747			747		859	859			
100079999	DURANT	OK		04/08/2022				(41)			(41)		432	432			
100080000	WOODBRIDGE	VA		04/08/2022				(119)			(119)		258	258			
100080001	LAS VEGAS	NV		04/08/2022				(120)			(120)		839	839			
100080002	FAIRVIEW	TX		04/25/2022				388			388		5,941	5,941			
100080003	CHANDLER	AZ		04/25/2022				(78)			(78)		851	851			
100080004	MINNEAPOLIS	MN		04/08/2022				(120)			(120)		650	650			
100080005	LITTLETON	CO		04/25/2022				(228)			(228)		1,767	1,767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080006	ROSENBERG	TX		04/25/2022				(44)			(44)		589	589			
100080007	WEST PALM BEACH	FL		04/25/2022				134			134		748	748			
100080008	LAFAYETTE	OR		04/08/2022				48			48		1,113	1,113			
100080009	NORTHVILLE	MI		04/25/2022				(22)			(22)		468	468			
100080010	OCALA	FL		04/25/2022				(105)			(105)		402	402			
100080011	PITTSBURGH	PA		04/25/2022				(25)			(25)		304	304			
100080012	ANTIOCH	CA		04/08/2022				(83)			(83)		1,683	1,683			
100080013	DALY CITY	CA		04/25/2022				(10)			(10)		2,749	2,749			
100080014	SAN CLEMENTE	CA		04/08/2022				365			365		8,059	8,059			
100080015	EAST WENATCHEE	WA		04/08/2022				(2)			(2)		880	880			
100080016	BRISBANE	CA		04/08/2022				226			226		2,980	2,980			
100080017	SAN FRANCISCO	CA		04/08/2022				1			1		2,971	2,971			
100080018	WELLINGTON	FL		04/25/2022				95			95		1,208	1,208			
100080019	PORTSMOUTH	VA		04/08/2022				(153)			(153)		306	306			
100080020	VANCOUVER	WA		04/08/2022				10			10		301	301			
100080021	WOODLAND	CA		04/08/2022				(75)			(75)		897	897			
100080022	MULINO	OR		04/08/2022				(90)			(90)		1,358	1,358			
100080023	TACOMA	WA		04/08/2022				(25)			(25)		1,007	1,007			
100080024	HENDERSON	NV		04/08/2022				70			70		869	869			
100080025	FRISCO	TX		04/08/2022				(159)			(159)		1,117	1,117			
100080026	MARYSVILLE	WA		04/08/2022				(89)			(89)		5,051	5,051			
100080027	RICHARDSON	TX		04/08/2022				(123)			(123)		594	594			
100080028	TUSTIN	CA		04/08/2022				(199)			(199)		3,705	3,705			
100080029	BEND	OR		04/08/2022				18			18		1,041	1,041			
100080030	MONTEBELLO	CA		04/08/2022				206			206		2,623	2,623			
100080031	BUFORD	GA		04/08/2022				(69)			(69)		928	928			
100080032	CORONA	CA		04/08/2022				(124)			(124)		3,076	3,076			
100080033	SAN JOSE	CA		04/08/2022				181			181		2,147	2,147			
100080034	RIVERSIDE	CA		04/08/2022				(45)			(45)		1,529	1,529			
100080035	PARKER	TX		04/08/2022				1			1		2,958	2,958			
100080036	PISMO BEACH	CA		04/08/2022				261			261		2,259	2,259			
100080037	WESTPORT	WA		04/08/2022				(283)			(283)		1,329	1,329			
100080038	ORMOND BEACH	FL		04/08/2022				(66)			(66)		1,245	1,245			
100080039	WHITTIER	CA		04/08/2022				(76)			(76)		1,485	1,485			
100080040	SANTA BARBARA	CA		04/08/2022				260			260		2,755	2,755			
100080041	EL MONTE	CA		04/25/2022				61			61		3,178	3,178			
100080042	ASPEN	CO		04/08/2022				(103)			(103)		3,565	3,565			
100080043	VALENCIA	CA		04/25/2022				(102)			(102)		1,025	1,025			
100080044	SANTA BARBARA	CA		04/08/2022				238			238		2,249	2,249			
100080045	VENTURA	CA		04/08/2022				729			729		1,979	1,979			
100080046	LAKE FOREST	CA		04/25/2022				212			212		3,464	3,464			
100080047	PONTE VERDE BEACH	FL		04/08/2022				(71)			(71)		829	829			
100080048	UPLAND	CA		04/08/2022				48			48		1,392	1,392			
100080049	SAN LEANDRO	CA		04/08/2022				225			225		2,344	2,344			
100080050	SAN ANTONIO	TX		04/08/2022				(122)			(122)		598	598			
100080051	WESTMINSTER	CA		04/25/2022				188			188		1,876	1,876			
100080052	ARCADIA	CA		04/25/2022				210			210		2,193	2,193			
100080053	DIAMOND BAR	CA		04/08/2022				20			20		1,058	1,058			
100080054	ALHAMBRA	CA		04/25/2022				127			127		1,394	1,394			
100080056	UPLAND	CA		04/08/2022				154			154		1,401	1,401			
100080057	CHINO HILLS	CA		04/25/2022				192			192		1,897	1,897			
100080158	PANAMA CITY BEACH	FL		02/25/2022				(3)			(3)		940	940			
100080160	OLYMPIC VALLEY	CA		02/25/2022				(37)			(37)		1,564	1,564			
100080161	GALVESTON	TX		02/25/2022				(22)			(22)		2,299	2,299			
100080162	ARGYLE	TX		02/25/2022				(223)			(223)		1,710	1,710			
100080163	HOLLYWOOD	FL		02/25/2022				(49)			(49)		1,217	1,217			
100080164	EWA BEACH	HI		02/25/2022				(296)			(296)		1,423	1,423			
100080165	DAYTONA BEACH	FL		02/25/2022				(352)			(352)		2,535	2,535			
100080167	FORT LAUDERDALE	FL		02/25/2022				(66)			(66)		1,265	1,265			
100080168	BASTROP	TX		02/25/2022				(29)			(29)		799	799			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080169	ELKTON	MD		02/25/2022				(26)			(26)		704	704			
100080170	JACKSONVILLE	FL		02/25/2022				(97)			(97)		324	324			
100080171	BERTRAM	TX		02/25/2022				247			247		1,878	1,878			
100080174	LONG BRANCH	NJ		02/25/2022				(28)			(28)		275	275			
100080175	MIAMI	FL		02/25/2022				(142)			(142)		2,045	2,045			
100080176	POMPANO BEACH	FL		02/25/2022				(37)			(37)		401	401			
100080177	SMYRNA	GA		02/25/2022				(55)			(55)		162	162			
100080178	BELLEVIEW	FL		02/25/2022				83			83		14	14			
100080179	BOCA RATON	FL		02/25/2022				(114)			(114)		586	586			
100080180	ALBUQUERQUE	NM		02/25/2022				(54)			(54)		529	529			
100080182	DUMONT	NJ		02/25/2022				(164)			(164)		428	428			
100080183	CHESTERBROOK	PA		02/25/2022				75			75		609	609			
100080184	FRESNO	CA		02/25/2022				(117)			(117)		557	557			
100080185	SACRAMENTO	CA		02/25/2022				33			33		1,128	1,128			
100080186	NOBLESVILLE	IN		02/25/2022				(63)			(63)		374	374			
100080187	BALTIMORE	MD		02/25/2022				(157)			(157)		350	350			
100080188	COLUMBUS	OH		02/25/2022				(100)			(100)		622	622			
100080189	DELRAY BEACH	FL		02/25/2022				(182)			(182)		820	820			
100080190	PONTE VEDRA BEACH	FL		02/25/2022				(54)			(54)		628	628			
100080191	EAGLE	ID		02/25/2022				(114)			(114)		1,490	1,490			
100080192	HARMONY	FL		02/25/2022				(56)			(56)		1,749	1,749			
100080193	DAVIE	FL		02/25/2022				(374)			(374)		2,000	2,000			
100080194	BANNING	CA		02/25/2022				(39)			(39)		3	3			
100080195	NORTH BAY VILLAGE	FL		02/25/2022				(17)			(17)		765	765			
100080196	ROSHARON	TX		02/25/2022				(204)			(204)		645	645			
100080198	SARASOTA	FL		02/25/2022				(143)			(143)		426	426			
100080199	LAKE WORTH	FL		02/25/2022				(139)			(139)		493	493			
100080200	WESTWOOD	NJ		02/25/2022				(15)			(15)		1,714	1,714			
100080201	GULFPORT	FL		02/25/2022				(165)			(165)		348	348			
100080202	CYPRESS	TX		02/25/2022				(273)			(273)		441	441			
100080203	PASADENA	CA		02/25/2022				(588)			(588)		2,636	2,636			
100080204	SCHENECTADY	NY		02/25/2022				(79)			(79)		224	224			
100080205	LAFAYETTE	NJ		02/25/2022				(51)			(51)		1,093	1,093			
100080206	WINTER GARDEN	FL		02/25/2022				(224)			(224)		1,061	1,061			
100080208	SCHENECTADY	NY		02/25/2022				(96)			(96)		268	268			
100080209	PHOENIX	AZ		02/25/2022				370			370		1,416	1,416			
100080210	OCEAN CITY	MD		02/25/2022				(272)			(272)		1,230	1,230			
100080212	ODESSA	FL		02/25/2022				(96)			(96)		921	921			
100080213	LAS VEGAS	NV		02/25/2022				(249)			(249)		864	864			
100080214	ROCKVILLE	MD		02/25/2022				(161)			(161)		758	758			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022				58			58		3,427	3,427			
100080216	NORTH ARLINGTON	NJ		02/25/2022				(156)			(156)		1,132	1,132			
100080217	METHUEN	MA		02/25/2022				111			111		1,083	1,083			
100080218	LAS VEGAS	NV		02/25/2022				(2,457)			(2,457)		2,131	2,131			
100080219	KILLEEN	TX		02/25/2022				(199)			(199)		283	283			
100080220	CITRUS HEIGHTS	CA		02/25/2022				197			197		1,439	1,439			
100080221	BENNETT	CO		02/25/2022				(306)			(306)		3,880	3,880			
100080222	SAVANNAH	GA		02/25/2022				(79)			(79)		611	611			
100080223	BRONX	NY		02/25/2022				(212)			(212)		1,728	1,728			
100080224	SAN BERNARDINO	CA		02/25/2022				(198)			(198)		877	877			
100080225	BRONX	NY		02/25/2022				(347)			(347)		1,339	1,339			
100080226	HOUSTON	TX		02/25/2022				(2,259)			(2,259)		1,532	1,532			
100080227	SARASOTA	FL		02/25/2022				(192)			(192)		372	372			
100080228	VENICE	FL		02/25/2022				(169)			(169)		474	474			
100080230	MIAMI	FL		02/25/2022				(17)			(17)		500	500			
100080231	CONROE	TX		02/25/2022				(185)			(185)		922	922			
100080232	SAN BERNARDINO	CA		02/25/2022				232			232		1,465	1,465			
100080233	KANEOHE	HI		02/25/2022				(446)			(446)		3,532	3,532			
100080234	LANCASTER	CA		02/25/2022				(162)			(162)		1,390	1,390			
100080236	LAS VEGAS	NV		02/25/2022				(45)			(45)		833	833			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080238	SPRING VALLEY	CA		02/25/2022				(300)			(300)		1,383	1,383			
100080239	PHILADELPHIA	PA		02/25/2022				(52)			(52)		814	814			
100080240	SAINT GEORGE ISLAND	FL		02/25/2022				357			357		2,961	2,961			
100080241	FISCHER	TX		02/25/2022				(262)			(262)		403	403			
100080242	NORTH BRUNSWICK	NJ		02/25/2022				(169)			(169)		774	774			
100080243	DANA POINT	CA		02/25/2022				(268)			(268)		1,661	1,661			
100080245	WELLSVILLE	NY		02/25/2022				(88)			(88)		282	282			
100080246	DORAL	FL		02/25/2022				(72)			(72)		1,755	1,755			
100080247	MIAMI	FL		02/25/2022				(112)			(112)		1,942	1,942			
100080248	VERONA	NJ		02/25/2022				(237)			(237)		980	980			
100080249	HOT SPRINGS NATIONAL P	AR		02/25/2022				(157)			(157)		327	327			
100080250	OCALA	FL		02/25/2022				(77)			(77)		373	373			
100080268	Amsterdam	NLD		02/22/2022									181	181	(14)		(14)
100080269	Amsterdam	NLD		02/22/2022									205	205	(16)		(16)
100080275	Amsterdam	NLD		02/22/2022									1,089	1,089	(86)		(86)
100080278	Amsterdam	NLD		02/22/2022									486	486	(39)		(39)
100080279	Amsterdam	NLD		02/22/2022									185	185	(14)		(14)
100080281	Amsterdam	NLD		02/22/2022									209	209	(16)		(16)
100080288	Amsterdam	NLD		02/22/2022									409	409	(30)		(30)
100080289	Amsterdam	NLD		02/22/2022									871	871	(68)		(68)
100080294	Amsterdam	NLD		02/22/2022									154	154	(12)		(12)
100080296	Amsterdam	NLD		02/22/2022									1,164	1,164	(87)		(87)
100080297	Amsterdam	NLD		02/22/2022									142	142	(10)		(10)
100080301	Amsterdam	NLD		02/22/2022									1,298	1,298	(102)		(102)
100080308	Amsterdam	NLD		02/22/2022									1,697	1,697	(142)		(142)
100080309	Amsterdam	NLD		02/22/2022									300	300	(23)		(23)
100080310	Amsterdam	NLD		02/22/2022									433	433	(36)		(36)
100080312	Amsterdam	NLD		02/22/2022									164	164	(14)		(14)
100080316	Amsterdam	NLD		02/22/2022									288	288	(25)	96	71
100080322	Amsterdam	NLD		02/22/2022									495	495	(38)		(38)
100080323	Amsterdam	NLD		02/22/2022									451	451	(33)		(33)
100080325	Amsterdam	NLD		02/22/2022									333	333	(25)		(25)
100080328	Amsterdam	NLD		02/22/2022									95	95	(7)		(7)
100080330	Amsterdam	NLD		02/22/2022									284	284	(21)		(21)
100080333	Amsterdam	NLD		02/22/2022									260	260	(20)		(20)
100080336	CRANFORD	NJ		02/24/2022				(186)			(186)		1,626	1,626			
100080337	JERSEY CITY	NJ		02/24/2022				336			336		1,474	1,474			
100080338	JERSEY CITY	NJ		02/24/2022				334			334		1,466	1,466			
100080339	NEWARK	NJ		02/24/2022				437			437		2,230	2,230			
100080340	NEW YORK	NY		02/24/2022				737			737		8,296	8,296			
100080341	SAN DIEGO	CA		02/28/2022				(391)			(391)		2,407	2,407			
100080342	SAN DIEGO	CA		02/28/2022				16			16		740	740			
100080343	SHERMAN OAKS	CA		02/28/2022				(685)			(685)		6,055	6,055			
100080344	MILLBRAE	CA		02/28/2022				(78)			(78)		2,680	2,680			
100080345	SAN JOSE	CA		02/28/2022				(164)			(164)		1,909	1,909			
100080348	FRESNO	CA		02/28/2022				(23)			(23)		887	887			
100080349	LOS ANGELES	CA		02/28/2022				(278)			(278)		4,996	4,996			
100080351	SAN JOSE	CA		02/28/2022				(247)			(247)		3,192	3,192			
100080352	CULVER CITY	CA		02/28/2022				(201)			(201)		1,341	1,341			
100080353	ALHAMBRA	CA		02/28/2022				(302)			(302)		1,942	1,942			
100080356	HUNTINGTON BEACH	CA		02/28/2022				(838)			(838)		4,963	4,963			
100080357	COTTONWOOD	AZ		02/28/2022				(209)			(209)		1,111	1,111			
100080358	WESTMINSTER	CA		02/28/2022				(310)			(310)		1,737	1,737			
100080360	SAN JOSE	CA		02/28/2022				(706)			(706)		3,140	3,140			
100080361	LOS ANGELES	CA		02/28/2022				(174)			(174)		2,924	2,924			
100080362	BONITA	CA		02/28/2022				(308)			(308)		2,972	2,972			
100080363	WOODLAND HILLS	CA		02/28/2022				(340)			(340)		3,227	3,227			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022				(408)			(408)		6,139	6,139			
100080365	VENICE	CA		02/28/2022				(324)			(324)		4,238	4,238			
100080366	PACOIMA	CA		02/28/2022				(350)			(350)		2,212	2,212			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080367	TEMPLE CITY	CA		02/28/2022				(54)			(54)		1,794	1,794			
100080368	LOS ANGELES	CA		02/28/2022				(284)			(284)		1,168	1,168			
100080369	GARDEN GROVE	CA		02/28/2022				(225)			(225)		1,262	1,262			
100080428	GARDEN GROVE	CA		03/10/2022				30			30		1,640	1,640			
100080429	SACRAMENTO	CA		03/10/2022				(135)			(135)		6,040	6,040			
100080430	NORTH HILLS	CA		03/10/2022				71			71		1,918	1,918			
100080431	HARBOR CITY	CA		03/10/2022				(116)			(116)		2,349	2,349			
100080432	HUNTINGTON BEACH	CA		03/10/2022				(673)			(673)		4,940	4,940			
100080433	EL MONTE	CA		03/10/2022				(162)			(162)		1,124	1,124			
100080434	LAVEEN	AZ		03/10/2022				(210)			(210)		1,372	1,372			
100080437	N LAS VEGAS	NV		03/10/2022				(170)			(170)		482	482			
100080438	HOMESTEAD	FL		03/10/2022				(125)			(125)		472	472			
100080440	CHESTERBROOK	PA		03/10/2022				(137)			(137)		559	559			
100080442	TORRANCE	CA		03/10/2022				(130)			(130)		1,805	1,805			
100080443	LOS ANGELES	CA		03/10/2022				(193)			(193)		1,698	1,698			
100080445	MISSOURI CITY	TX		03/10/2022				(171)			(171)		422	422			
100080447	JENKINTOWN	PA		03/10/2022				75			75		1,921	1,921			
100080449	BRUSH PRAIRIE	WA		03/10/2022				(154)			(154)		1,799	1,799			
100080450	HOMEDALE	ID		03/10/2022				(133)			(133)		860	860			
100080451	BRICK	NJ		03/10/2022				(75)			(75)		459	459			
100080452	COCONUT CREEK	FL		03/10/2022				(208)			(208)		990	990			
100080453	CYPRESS	TX		03/10/2022				(158)			(158)		808	808			
100080454	OSPREY	FL		03/10/2022				(157)			(157)		1,171	1,171			
100080455	STATEN ISLAND	NY		03/10/2022				(61)			(61)		1,063	1,063			
100080456	POWHATAN	VA		03/10/2022				(57)			(57)		1,749	1,749			
100080458	HOMEDALE	ID		03/10/2022				(56)			(56)		427	427			
100080459	NAPLES	FL		03/10/2022				(319)			(319)		2,151	2,151			
100080460	DEBARY	FL		03/10/2022				(201)			(201)		652	652			
100080462	HOLLYWOOD	FL		03/10/2022				(167)			(167)		490	490			
100080463	WINDERMERE	FL		03/10/2022				(210)			(210)		1,680	1,680			
100080464	WINTER HAVEN	FL		03/10/2022				(83)			(83)		682	682			
100080466	MIAMI BEACH	FL		03/10/2022				(95)			(95)		234	234			
100080467	WEST COVINA	CA		03/10/2022				(147)			(147)		2,785	2,785			
100080468	WILLIAMS	AZ		03/10/2022				(86)			(86)		1,308	1,308			
100080469	ASHLAND	OR		03/10/2022				(102)			(102)		1,664	1,664			
100080471	BIG BEAR CITY	CA		03/10/2022				(127)			(127)		1,224	1,224			
100080472	THOUSAND OAKS	CA		03/10/2022				(175)			(175)		2,079	2,079			
100080475	MIAMI BEACH	FL		03/10/2022				(48)			(48)		755	755			
100080476	SAN ANTONIO	TX		03/10/2022				(205)			(205)		343	343			
100080477	HICKORY	NC		03/10/2022				(183)			(183)		588	588			
100080478	EVANS	CO		03/10/2022				(127)			(127)		1,191	1,191			
100080479	CORNELIUS	NC		03/10/2022				39			39		6,869	6,869			
100080480	SPRING CITY	TN		03/10/2022				(148)			(148)		821	821			
100080483	VENTURA	CA		03/10/2022				(179)			(179)		1,445	1,445			
100080485	MADISONVILLE	LA		03/10/2022				(142)			(142)		898	898			
100080486	NEWARK	NJ		03/10/2022				(100)			(100)		416	416			
100080487	WINCHESTER	CA		03/10/2022				(205)			(205)		1,531	1,531			
100080489	AUSTIN	TX		03/10/2022				(205)			(205)		782	782			
100080490	UPPER CHICHESTER	PA		03/10/2022				(186)			(186)		509	509			
100080491	MIAMI	FL		03/10/2022				(179)			(179)		1,659	1,659			
100080492	GREENWICH	CT		03/10/2022				(257)			(257)		1,623	1,623			
100080494	RANCHO CUCAMONGA	CA		03/10/2022				(66)			(66)		2,862	2,862			
100080495	EAGLE	ID		03/10/2022				(190)			(190)		1,375	1,375			
100080496	TEMPE	AZ		03/10/2022				(233)			(233)		2,928	2,928			
100080497	RYE	CO		03/10/2022				(76)			(76)		387	387			
100080501	WAIANAE	HI		03/10/2022				(381)			(381)		1,115	1,115			
100080502	MALVERNE	NY		03/15/2022				(18)			(18)		297	297			
100080503	HAWTHORN WOODS	IL		03/10/2022				178			178		2,683	2,683			
100080504	ONTARIO	CA		03/10/2022				84			84		911	911			
100080506	JASPER	GA		03/10/2022				(153)			(153)		1,408	1,408			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080507	WEEHAWKEN	NJ		03/10/2022				(296)			(296)		857	857			
100080508	LUCERNE VALLEY	CA		03/30/2022				(44)			(44)		389	389			
100080509	PALM BEACH	FL		03/10/2022				(106)			(106)		3,536	3,536			
100080512	WEST PALM BEACH	FL		03/10/2022				(121)			(121)		347	347			
100080518	MIAMI	FL		03/10/2022				(170)			(170)		1,066	1,066			
100080521	BRIGHTON	CO		03/30/2022				(62)			(62)		513	513			
100080525	BRYAN	TX		03/10/2022				(145)			(145)		2,036	2,036			
100080526	BELL GARDENS	CA		03/30/2022				88			88		724	724			
100080527	FOLSOM	CA		03/30/2022				(98)			(98)		814	814			
100080529	CARSON	CA		03/30/2022				(90)			(90)		957	957			
100080537	SAN DIEGO	CA		03/30/2022				111			111		2,530	2,530			
100080751	RIVERBANK	CA		03/10/2022				(133)			(133)		1,501	1,501			
100080752	HOLMES BEACH	FL		03/10/2022				(84)			(84)		1,305	1,305			
100080753	BOCA RATON	FL		03/15/2022				(711)			(711)		12,583	12,583			
100080754	PHOENIX	AZ		03/10/2022				(67)			(67)		982	982			
100080755	AVENTURA	FL		03/10/2022				(27)			(27)		310	310			
100080756	VALRICO	FL		03/10/2022				(48)			(48)		372	372			
100080757	PARADISE VALLEY	AZ		03/10/2022				(488)			(488)		8,300	8,300			
100080759	TAVARES	FL		03/10/2022				(156)			(156)		391	391			
100080760	N WILDWOOD	NJ		03/10/2022				(185)			(185)		1,691	1,691			
100080761	WINTER GARDEN	FL		03/10/2022				(65)			(65)		602	602			
100080764	WINTER GARDEN	FL		03/10/2022				(203)			(203)		599	599			
100080765	PIONEERTOWN	CA		03/10/2022				(445)			(445)		2,484	2,484			
100080767	LONGVIEW	TX		03/10/2022				(63)			(63)		450	450			
100080774	ORLANDO	FL		03/15/2022				(143)			(143)		189	189			
100080775	MAGNOLIA	TX		03/15/2022				(89)			(89)		684	684			
100080777	SANTA MONICA	CA		03/15/2022				(23)			(23)		1,749	1,749			
100080778	CORONA DEL MAR	CA		03/15/2022				(160)			(160)		9,375	9,375			
100080779	LOS ANGELES	CA		03/15/2022				(32)			(32)		3,093	3,093			
100080780	LOS ANGELES	CA		03/15/2022				(144)			(144)		2,772	2,772			
100080781	ATLANTA	GA		03/15/2022				(55)			(55)		815	815			
100080782	SAN JOSE	CA		03/15/2022				(202)			(202)		8,457	8,457			
100080783	JACKSONVILLE	AR		03/15/2022				(27)			(27)		7,167	7,167			
100080784	MIAMI	FL		03/15/2022				241			241		7,615	7,615			
100080785	WINTER GARDEN	FL		03/15/2022				(56)			(56)		1,185	1,185			
100080786	CALIFORNIA CITY	CA		03/15/2022				(107)			(107)		436	436			
100080788	PORT LUDLOW	WA		03/15/2022				2			2		1,875	1,875			
100080789	LOS ANGELES	CA		03/15/2022				(408)			(408)		2,170	2,170			
100080790	LOS ANGELES	CA		03/15/2022				(353)			(353)		2,023	2,023			
100080792	KISSIMMEE	FL		03/15/2022				(77)			(77)		772	772			
100080793	DUCK	NC		03/15/2022				(79)			(79)		558	558			
100080794	LOS ANGELES	CA		03/15/2022				(264)			(264)		1,701	1,701			
100080795	AMERICAN FORK	UT		03/15/2022				(161)			(161)		507	507			
100080796	AVENTURA	FL		03/15/2022				(81)			(81)		305	305			
100080797	YUCCA VALLEY	CA		03/15/2022				(61)			(61)		650	650			
100080798	OAK HILLS	CA		03/15/2022				(106)			(106)		492	492			
100080800	SOUTHINGTON	CT		03/15/2022				(124)			(124)		338	338			
100080801	WINTER PARK	FL		03/15/2022				(15)			(15)		1,340	1,340			
100080802	LOS ANGELES	CA		03/15/2022				(282)			(282)		1,284	1,284			
100080806	LAS VEGAS	NV		03/15/2022				(115)			(115)		2,860	2,860			
100080808	GIG HARBOR	WA		03/15/2022				(40)			(40)		1,418	1,418			
100080809	DAVENPORT	FL		03/01/2022				(164)			(164)		198	198			
100080810	VERO BEACH	FL		03/15/2022				(125)			(125)		153	153			
100080811	LAGUNA HILLS	CA		03/15/2022				(318)			(318)		2,262	2,262			
100080812	BROOKLYN	NY		03/15/2022				(121)			(121)		526	526			
100080814	KISSIMMEE	FL		03/15/2022				(159)			(159)		321	321			
100080815	BYRON	GA		03/15/2022				(63)			(63)		846	846			
100080818	PARKLAND	FL		03/15/2022				(208)			(208)		8,153	8,153			
100080826	SAN BERNARDINO	CA		03/10/2022				(351)			(351)		1,588	1,588			
100080827	MOORESVILLE	NC		03/10/2022				(280)			(280)		2,521	2,521			

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100080828	LOS ANGELES	CA		03/10/2022				(327)			(327)		1,563	1,563			
100080829	NATIONAL CITY	CA		03/10/2022				(402)			(402)		1,437	1,437			
100080830	LAKE WORTH	FL		03/10/2022				(612)			(612)		2,246	2,246			
100080831	HAPPY VALLEY	OR		03/10/2022				(278)			(278)		1,150	1,150			
100080832	REDMOND	OR		03/10/2022				(200)			(200)		1,141	1,141			
100080833	LOS ANGELES	CA		03/17/2022				(350)			(350)		2,171	2,171			
100080834	REDMOND	OR		03/10/2022				(217)			(217)		1,115	1,115			
100080835	CLEARWATER	FL		04/22/2022				(344)			(344)		1,785	1,785			
100080836	TOPANGA	CA		03/10/2022				(60)			(60)		5,902	5,902			
100080837	BISBEE	AZ		03/10/2022				(85)			(85)		421	421			
100080839	BONITA SPRINGS	FL		03/10/2022				25			25		100	100			
100080840	BISBEE	AZ		03/10/2022				(90)			(90)		690	690			
100080841	BISBEE	AZ		03/10/2022				(81)			(81)		390	390			
100080842	DALY CITY	CA		03/10/2022				(224)			(224)		2,642	2,642			
100080843	PRESCOTT VALLEY	AZ		03/10/2022				(200)			(200)		539	539			
100080844	HOLLYWOOD	FL		03/10/2022				(272)			(272)		526	526			
100080845	LOS ANGELES	CA		03/10/2022				(89)			(89)		1,071	1,071			
100080847	KLAMATH FALLS	OR		03/10/2022				(149)			(149)		1,179	1,179			
100080848	LOS ALAMITOS	CA		03/10/2022				(726)			(726)		2,890	2,890			
100080849	DESCANO	CA		03/10/2022				(402)			(402)		4,184	4,184			
100080850	AVENTURA	FL		03/10/2022				(183)			(183)		638	638			
100080853	HEMET	CA		03/10/2022				(237)			(237)		765	765			
100080854	LOS ANGELES	CA		03/10/2022				2,162			2,162		11,628	11,628			
100080855	BONSALL	CA		03/10/2022				(407)			(407)		3,704	3,704			
100080856	DOVER	FL		03/17/2022				(24)			(24)		1,161	1,161			
100080858	CEDAR PARK	TX		03/10/2022				(253)			(253)		1,011	1,011			
100080859	SAN LUIS OBISPO	CA		03/10/2022				78			78		400	400			
100080860	HAYWARD	CA		03/10/2022				(55)			(55)		1,805	1,805			
100080861	AUSTIN	TX		03/10/2022				(301)			(301)		1,587	1,587			
100080862	OTISVILLE	MI		03/10/2022				(187)			(187)		684	684			
100080863	PASADENA	CA		03/10/2022				69			69		2,572	2,572			
100080864	PEORIA	AZ		03/10/2022				(32)			(32)		1,249	1,249			
100080865	PHOENIX	AZ		03/10/2022				(276)			(276)		454	454			
100080866	PHOENIX	AZ		03/10/2022				(262)			(262)		454	454			
100080868	SALT LAKE CITY	UT		03/10/2022				(88)			(88)		581	581			
100080869	NOKOMIS	FL		03/10/2022				(30)			(30)		2,176	2,176			
100080872	MIAMI	FL		03/10/2022				(334)			(334)		1,611	1,611			
100080874	CLOVIS	CA		03/10/2022				(277)			(277)		1,162	1,162			
100080875	DESERT HOT SPRINGS	CA		03/10/2022				(158)			(158)		747	747			
100080876	PROSPER	TX		03/10/2022				(461)			(461)		1,312	1,312			
100080877	COSTA MESA	CA		03/10/2022				24			24		1,098	1,098			
100080878	PHOENIX	AZ		03/10/2022				(35)			(35)		1,174	1,174			
100080879	FROSTPROOF	FL		03/10/2022				(162)			(162)		1,066	1,066			
100080880	PHOENIX	AZ		03/10/2022				(35)			(35)		1,180	1,180			
100080881	CLEARWATER BEACH	FL		03/10/2022				(291)			(291)		1,403	1,403			
100080882	MANALAPAN	NJ		04/22/2022				(132)			(132)		353	353			
100080883	PHOENIZ	AZ		03/10/2022				(299)			(299)		991	991			
100080885	MANALAPAN	NJ		03/10/2022				(227)			(227)		655	655			
100080886	FRESNO	CA		03/10/2022				(245)			(245)		878	878			
100080887	NORTH MIAMI BEACH	FL		03/10/2022				(128)			(128)		1,053	1,053			
100080888	FRESNO	CA		03/10/2022				(242)			(242)		887	887			
100080890	NEWPORT BEACH	CA		03/10/2022				(55)			(55)		(2,717)	(2,717)			
100080894	INDIO	CA		03/10/2022				(391)			(391)		1,424	1,424			
100080897	FRISCO	TX		03/10/2022				(263)			(263)		2,026	2,026			
100080899	EVERGREEN	CO		04/22/2022				(105)			(105)		577	577			
100080900	TAMPA	FL		04/01/2022				(159)			(159)		263	263			
100080901	ESCONDIDO	CA		03/10/2022				(154)			(154)		1,433	1,433			
100080902	FORT WALTON BEACH	FL		04/01/2022				(257)			(257)		700	700			
100080903	UPLAND	CA		03/10/2022				(103)			(103)		130	130			
100080906	RIVERSIDE	CA		03/10/2022				(379)			(379)		1,272	1,272			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080907	FORT LAUDERDALE	FL		03/10/2022				(228)			(228)		2,132	2,132			
100080909	MURRIETA	CA		03/10/2022				(63)			(63)		1,358	1,358			
100080910	DELRAY BEACH	FL		03/17/2022				(188)			(188)		759	759			
100080912	FORT MYERS	FL		03/10/2022				(71)			(71)		331	331			
100080914	JOSHUA TREE	CA		04/01/2022				(235)			(235)		1,099	1,099			
100080917	MESA	AZ		03/17/2022				(112)			(112)		739	739			
100080918	TEMECULA	CA		03/10/2022				(76)			(76)		1,409	1,409			
100080919	SAN FRANCISCO	CA		03/10/2022				(1,257)			(1,257)		3,714	3,714			
100080920	STOCKTON	CA		04/01/2022				(117)			(117)		538	538			
100080921	MARINA DEL REY	CA		03/10/2022				(112)			(112)						
100080922	MESA	AZ		03/17/2022				(96)			(96)		1,155	1,155			
100080923	WHEAT RIDGE	CO		04/01/2022				(29)			(29)		1,010	1,010			
100080924	ARVADA	CO		03/17/2022				(196)			(196)		859	859			
100080925	JURUPA VALLEY	CA		04/22/2022				(132)			(132)		974	974			
100080927	PHILADELPHIA	PA		03/17/2022				(284)			(284)		229	229			
100080928	LAVEEN	AZ		03/17/2022				929			929		(2,699)	(2,699)		3,409	3,409
100080930	DOWNEY	CA		04/01/2022				45			45		620	620			
100080932	PLAYA DEL REY	CA		04/01/2022				(247)			(247)		1,564	1,564			
100080933	WOODLAND HILLS	CA		03/17/2022				10			10		2,066	2,066			
100080934	ELK GROVE	CA		04/01/2022				(326)			(326)		1,638	1,638			
100080937	GLENDALE	CA		04/01/2022				(213)			(213)		1,937	1,937			
100080939	SNELLVILLE	GA		03/17/2022				(181)			(181)		290	290			
100080940	WHITNEY	TX		04/01/2022				(171)			(171)		365	365			
100080941	WESTMINSTER	SC		03/17/2022				(178)			(178)		358	358			
100080942	ELLWOOD CITY	PA		04/01/2022				(136)			(136)		345	345			
100080945	FORT MYERS BEACH	FL		03/17/2022				(584)			(584)		2,284	2,284			
100080946	COCOA BEACH	FL		03/17/2022				(548)			(548)		4,268	4,268			
100080950	ROYSE CITY	TX		03/17/2022				(167)			(167)		620	620			
100080951	GREENWOOD VILLAGE	CO		03/17/2022				53			53		2,567	2,567			
100080953	HOUSTON	TX		03/18/2022				46			46		545	545			
100080954	MONUMENT	CO		03/18/2022				78			78		917	917			
100080955	HOUSTON	TX		03/18/2022				98			98		809	809			
100080956	CARY	NC		03/18/2022				14			14		340	340			
100080957	CHICAGO	IL		03/18/2022				41			41		968	968			
100080958	MANOR	TX		03/18/2022				103			103		892	892			
100080959	MISSOURI CITY	TX		03/18/2022				91			91		788	788			
100080960	HOUSTON	TX		03/18/2022				70			70		533	533			
100080961	NORCROSS	GA		03/18/2022				123			123		777	777			
100080962	MARTINEZ	CA		03/18/2022				71			71		1,098	1,098			
100080963	SANTA ROSA	CA		03/18/2022				30			30		454	454			
100080964	THOMASTON	GA		03/18/2022				7			7		345	345			
100080965	TACOMA	WA		03/18/2022				41			41		1,820	1,820			
100080966	CHARLOTTE	NC		03/18/2022				49			49		511	511			
100080967	BLAINE	MN		03/18/2022				23			23		579	579			
100080968	PAWTUCKET	RI		03/18/2022				33			33		602	602			
100080969	NAMPA	ID		03/18/2022				73			73		1,079	1,079			
100080970	HAINES CITY	FL		03/18/2022				48			48		538	538			
100080971	APPLE VALLEY	MN		03/18/2022				65			65		850	850			
100080972	MANCHACA	TX		03/18/2022				143			143		1,900	1,900			
100080973	MINNEAPOLIS	MN		03/18/2022				72			72		679	679			
100080974	EAGLE MTN	UT		03/18/2022				29			29		569	569			
100080975	MEDFORD	OR		03/18/2022				31			31		636	636			
100080976	SCOTTSDALE	AZ		03/18/2022				123			123		1,237	1,237			
100080977	BENSON	NC		03/18/2022				40			40		1,132	1,132			
100080978	UNION CITY	CA		03/18/2022				123			123		1,217	1,217			
100080979	YUKON	OK		03/18/2022				65			65		569	569			
100080980	BALTIMORE	MD		03/18/2022				70			70		609	609			
100080981	WINTER HAVEN	FL		03/18/2022				80			80		698	698			
100080982	HINESVILLE	GA		03/18/2022				87			87		600	600			
100080983	HINESVILLE	GA		03/18/2022				89			89		598	598			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080984	BALTIMORE	MD		03/18/2022				.70			.70		.609	.609			
100080985	LOS ANGELES	CA		03/18/2022				.175			.175		1,599	1,599			
100080986	BALTIMORE	MD		03/18/2022				.79			.79		.690	.690			
100080987	PASADENA	CA		03/18/2022				.109			.109		1,236	1,236			
100080988	ALLEN	TX		03/18/2022				.104			.104		.811	.811			
100080989	CEDAR PARK	TX		03/18/2022				.94			.94		.926	.926			
100080990	RICHMOND	TX		03/18/2022				.74			.74		.999	.999			
100080991	HUTTO	TX		03/18/2022				.142			.142		1,597	1,597			
100080992	ATLANTA	GA		03/18/2022				.135			.135		4,037	4,037			
100080993	FORT WORTH	TX		03/18/2022				.80			.80		.581	.581			
100080995	NEW BRAUNFELS	TX		03/18/2022				.74			.74		.763	.763			
100080996	CITRUS SPRINGS	FL		03/18/2022				.58			.58		.524	.524			
100080997	MARINA DL REY	CA		03/18/2022				.185			.185		1,490	1,490			
100080998	DENVER	CO		03/18/2022				.34			.34		.622	.622			
100080999	BROOKSHIRE	TX		03/18/2022				.70			.70		.719	.719			
100081000	CARY	NC		03/18/2022				.137			.137		1,032	1,032			
100081001	SAINT DAVIDS	PA		03/18/2022				.64			.64		.997	.997			
100081003	EVANS	GA		03/18/2022				.63			.63		.630	.630			
100081004	BAKERSFIELD	CA		03/18/2022				.22			.22		.402	.402			
100081005	STOCKTON	CA		03/18/2022				.102			.102		.805	.805			
100081006	LAFAYETTE	LA		03/18/2022				.86			.86		.467	.467			
100081007	NASHVILLE	TN		03/18/2022				.57			.57		.605	.605			
100081008	RICHMOND	TX		03/18/2022				.64			.64		.830	.830			
100081009	CORDOVA	TN		03/18/2022				.43			.43		.626	.626			
100081010	LAS VEGAS	NV		03/18/2022				.77			.77		1,757	1,757			
100081011	GLENDALE	AZ		03/18/2022				.353			.353		4,170	4,170			
100081012	LAS VEGAS	NV		03/18/2022				.30			.30		.743	.743			
100081013	GRAND JUNCTION	CO		03/18/2022				.59			.59		.806	.806			
100081014	HAYWARD	CA		03/18/2022				.24			.24		.582	.582			
100081015	HACKETTSTOWN	NJ		03/18/2022				.103			.103		2,768	2,768			
100081016	SYLMAR	CA		03/18/2022				.115			.115		1,262	1,262			
100081017	OAKLAND	CA		03/18/2022				.135			.135		2,728	2,728			
100081018	BAKERSFIELD	CA		03/18/2022				.25			.25		.359	.359			
100081019	ATLANTA	GA		03/18/2022				.247			.247		2,267	2,267			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022				.80			.80		.953	.953			
100081021	WOODLAND	CA		03/18/2022				.107			.107		1,671	1,671			
100081022	CORVALLIS	OR		03/18/2022				.155			.155		1,063	1,063			
100081023	NEWBERG	OR		03/18/2022				.174			.174		1,129	1,129			
100081024	BEAVERSTON	OR		03/18/2022				.61			.61		.934	.934			
100081025	NAPA	CA		03/18/2022				.228			.228		2,594	2,594			
100081026	NASHVILLE	TN		03/18/2022				.145			.145		1,352	1,352			
100081027	LAS VEGAS	NV		03/18/2022				.231			.231		1,610	1,610			
100081028	WESTMINSTER	CO		03/18/2022				.104			.104		1,615	1,615			
100081029	FORNEY	TX		03/18/2022				.116			.116		.481	.481			
100081030	WASILLA	AK		03/18/2022				.86			.86		.485	.485			
100081031	FRAMINGHAM	MA		03/18/2022				.147			.147		1,066	1,066			
100081032	NASHVILLE	TN		03/18/2022				.145			.145		1,352	1,352			
100081033	INDIANA	PA		03/18/2022				.94			.94		.800	.800			
100081034	PHOENIX	AZ		03/18/2022				.106			.106		.712	.712			
100081035	SAN BRUNO	CA		03/18/2022				.65			.65		.388	.388			
100081036	COLORADO SPRINGS	CO		03/18/2022				.65			.65		.624	.624			
100081037	LA MESA	CA		03/18/2022				.123			.123		1,271	1,271			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022				.88			.88		.652	.652			
100081039	GREELEY	CO		03/18/2022				.94			.94		1,039	1,039			
100081040	WATSONVILLE	CA		03/18/2022				.278			.278		2,239	2,239			
100081041	JACKSONVILLE	NC		03/18/2022				.54			.54		.409	.409			
100081042	ORANGE BEACH	AL		03/18/2022				.117			.117		1,293	1,293			
100081043	GOLETA	CA		03/18/2022				.107			.107		.844	.844			
100081044	PERKASIE	PA		03/18/2022				.113			.113		1,025	1,025			
100081045	MERIDIAN	ID		03/18/2022				.213			.213		1,476	1,476			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081046	BAKERSFIELD	CA		03/18/2022				58			58		572	572			
100081047	CLARKSVILLE	TN		03/18/2022				115			115		1,367	1,367			
100081048	TEMECULA	CA		03/18/2022				107			107		903	903			
100081049	MCDONOUGH	GA		03/18/2022				25			25		(318)	(318)			
100081050	KATY	TX		03/18/2022				80			80		676	676			
100081051	MANASSAS	VA		03/18/2022				67			67		700	700			
100081052	HOUSTON	TX		03/18/2022				83			83		699	699			
100081053	OCEANSIDE	CA		03/18/2022				107			107		889	889			
100081054	KATY	TX		03/18/2022				99			99		830	830			
100081055	AUSTIN	TX		03/18/2022				74			74		704	704			
100081056	PLANO	TX		03/18/2022				63			63		1,012	1,012			
100081057	DALLAS	TX		03/18/2022				66			66		822	822			
100081058	MIAMI	FL		03/18/2022				299			299		2,377	2,377			
100081059	SEATTLE	WA		03/18/2022				459			459		2,972	2,972			
100081060	MESA	AZ		03/18/2022				35			35		571	571			
100081061	CASA GRANDE	AZ		03/18/2022				261			261		1,172	1,172			
100081062	FAIRBURN	GA		03/18/2022				91			91		862	862			
100081063	SAVANNAH	GA		03/18/2022				581			581		2,929	2,929			
100081064	GILROY	CA		03/18/2022				135			135		2,562	2,562			
100081065	HENDERSON	NV		03/18/2022				212			212		2,337	2,337			
100081066	MIAMI	FL		03/18/2022				206			206		1,319	1,319			
100081067	GREENSBORO	NC		03/18/2022				28			28		413	413			
100081068	NEWPORT NEWS	VA		03/18/2022				4			4		255	255			
100081069	SARASOTA	FL		03/18/2022				188			188		1,064	1,064			
100081070	TAMPA	FL		03/18/2022				169			169		909	909			
100081071	MATTAPAN	MA		03/18/2022				(14)			(14)		835	835			
100081072	LANHAM	MD		03/18/2022				369			369		1,767	1,767			
100081073	LAS VEGAS	NV		03/18/2022				127			127		1,768	1,768			
100081074	UNION CITY	CA		03/18/2022				381			381		2,976	2,976			
100081075	CORONA	CA		03/18/2022				122			122		1,419	1,419			
100081076	LOCUST GROVE	VA		03/18/2022				93			93		600	600			
100081077	COLORADO SPRINGS	CO		03/18/2022				(6)			(6)		676	676			
100081078	LEHIGH ACRES	FL		03/18/2022				116			116		1,138	1,138			
100081080	GEORGETOWN	TX		03/18/2022				73			73		759	759			
100081081	SAN DIEGO	CA		03/18/2022				119			119		1,598	1,598			
100081082	CHARLESTON	SC		03/18/2022				135			135		898	898			
100081083	POWDER SPRINGS	GA		03/18/2022				185			185		1,345	1,345			
100081084	FONTANA	CA		03/18/2022				310			310		1,087	1,087			
100081085	BELLINGHAM	WA		03/18/2022				80			80		790	790			
100081087	OMAHA	NE		03/18/2022				102			102		532	532			
100081088	QUINCY	MA		03/18/2022				126			126		902	902			
100081089	CLOVIS	CA		03/18/2022				95			95		655	655			
100081090	NEWTOWN SQUARE	PA		03/18/2022				82			82		1,536	1,536			
100081091	PECULIAR	MO		03/18/2022				73			73		608	608			
100081092	MISSION HILLS	CA		03/18/2022				243			243		1,531	1,531			
100081094	OAKLAND	MD		03/18/2022				67			67		767	767			
100081095	LANCASTER	CA		03/18/2022				110			110		794	794			
100081096	NAPA	CA		03/18/2022				241			241		1,431	1,431			
100081097	CYPRESS	CA		03/18/2022				57			57		884	884			
100081098	HAYMARKET	VA		03/18/2022				120			120		961	961			
100081099	MEMPHIS	TN		03/18/2022				32			32		275	275			
100081100	CEDAR PARK	TX		03/18/2022				73			73		1,734	1,734			
100081101	LITTLE ROCK	AR		03/18/2022				24			24		464	464			
100081102	NAPA	CA		03/18/2022				77			77		881	881			
100081103	MORRISTOWN	TN		03/18/2022				47			47		558	558			
100081104	LITTLE ROCK	AR		03/18/2022				24			24		464	464			
100081105	ORLANDO	FL		03/18/2022				56			56		553	553			
100081106	RICHMOND	TX		03/18/2022				133			133		743	743			
100081107	CHARLOTTESVILLE	VA		03/18/2022				28			28		776	776			
100081109	TAMPA	FL		03/18/2022				251			251		1,762	1,762			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081110	FLORISSANT	MO		03/18/2022				26			26		326	326			
100081111	CHATTANOOGA	TN		03/18/2022				87			87		743	743			
100081112	PORTSMOUTH	VA		03/18/2022				19			19		920	920			
100081113	DALLAS	TX		03/18/2022				68			68		1,398	1,398			
100081114	CARY	NC		03/18/2022				66			66		1,144	1,144			
100081115	ASHEVILLE	NC		03/18/2022				33			33		702	702			
100081116	ROCKVILLE	MD		03/18/2022				229			229		1,648	1,648			
100081117	RAPID CITY	SD		03/18/2022				67			67		759	759			
100081118	HOUSTON	TX		03/18/2022				104			104		860	860			
100081119	MODESTO	CA		03/18/2022				58			58		666	666			
100081120	GEORGETOWN	TX		03/18/2022				153			153		1,126	1,126			
100081121	CONWAY	AR		03/18/2022				155			155		1,328	1,328			
100081122	MERCED	CA		03/18/2022				56			56		652	652			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022				82			82		949	949			
100081124	CYPRESS	TX		03/18/2022				128			128		1,017	1,017			
100081125	LEETON	MO		03/18/2022				25			25		629	629			
100081126	MORGANTON	NC		03/18/2022				5			5		731	731			
100081127	IDAHO FALLS	ID		03/18/2022				65			65		838	838			
100081128	SAGINAW	TX		03/18/2022				51			51		765	765			
100081129	PHOENIX	AZ		03/18/2022				210			210		5,084	5,084			
100081130	FRESNO	CA		03/18/2022				40			40		619	619			
100081131	CARTERSVILLE	GA		03/18/2022				52			52		777	777			
100081132	ANNA	TX		03/18/2022				(48)			(48)		960	960			
100081133	CARTERSVILLE	GA		03/18/2022				52			52		777	777			
100081134	VICTORVILLE	CA		03/18/2022				104			104		1,074	1,074			
100081135	ELKRIDGE	MD		03/18/2022				329			329		2,904	2,904			
100081136	BUFFALO	NY		03/18/2022				89			89		1,167	1,167			
100081137	CONSHOHOCKEN	PA		03/18/2022				75			75		886	886			
100081138	BUFFALO	NY		03/18/2022				71			71		518	518			
100081139	PLANO	TX		03/18/2022				347			347		3,275	3,275			
100081140	CORNELIUS	OR		03/18/2022				77			77		906	906			
100081141	TEMPE	AZ		03/18/2022				190			190		1,666	1,666			
100081142	TEMPE	AZ		03/18/2022				198			198		1,744	1,744			
100081143	FORKED RIVER	NJ		03/18/2022				214			214		2,221	2,221			
100081144	BRADLEY	CA		03/18/2022				154			154		2,456	2,456			
100081145	MECHANICSVILLE	VA		03/18/2022				130			130		1,229	1,229			
100081146	LAS VEGAS	NV		03/18/2022				322			322		2,348	2,348			
100081147	ARLINGTON	VA		03/18/2022				124			124		869	869			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022				246			246		1,771	1,771			
100081149	MOREHEAD CITY	NC		03/18/2022				56			56		605	605			
100081150	VANCOUVER	WA		03/18/2022				103			103		1,400	1,400			
100081151	MATTHEWS	NC		03/18/2022				58			58		872	872			
100081152	MATTHEWS	NC		03/18/2022				99			99		947	947			
100081153	MATTHEWS	NC		03/18/2022				89			89		1,277	1,277			
100081154	JACKSON	NJ		03/18/2022				62			62		2,056	2,056			
100081155	JARRELL	TX		03/18/2022				71			71		826	826			
100081156	BOZEMAN	MT		03/18/2022				205			205		1,369	1,369			
100081157	JARRELL	TX		03/18/2022				81			81		806	806			
100081158	HOMESTEAD	FL		03/18/2022				309			309		3,740	3,740			
100081159	MATTHEWS	NC		03/18/2022				79			79		820	820			
100081160	LEANDER	TX		03/18/2022				100			100		1,030	1,030			
100081161	SEWARD	AK		03/18/2022				157			157		1,186	1,186			
100081162	AUSTIN	TX		03/18/2022				61			61		874	874			
100081163	ANTIOCH	CA		03/18/2022				94			94		1,890	1,890			
100081164	LOCUST GROVE	VA		03/18/2022				114			114		1,098	1,098			
100081165	WASHINGTON	DC		03/18/2022				218			218		2,704	2,704			
100081166	MATTHEWS	NC		03/18/2022				104			104		1,009	1,009			
100081167	LA VETA	CO		03/18/2022				28			28		1,392	1,392			
100081168	SUN VALLEY	NV		03/18/2022				70			70		1,263	1,263			
100081169	SAN ANTONIO	TX		03/18/2022				74			74		1,334	1,334			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081170	LACEY	WA		03/18/2022				196			196		1,437	1,437			
100081171	WASHINGTON	DC		03/18/2022				218			218		2,703	2,703			
100081172	WOODBURN	OR		03/18/2022				116			116		1,290	1,290			
100081173	FALLS CHURCH	VA		03/18/2022				74			74		750	750			
100081174	BROOMFIELD	CO		03/18/2022				54			54		979	979			
100081175	SEATTLE	WA		03/18/2022				(60)			(60)		1,052	1,052			
100081176	VERO BEACH	FL		03/18/2022				70			70		1,048	1,048			
100081177	SEATTLE	WA		03/18/2022				87			87		992	992			
100081178	VAIL	CO		03/18/2022				98			98		1,362	1,362			
100081179	PFLUGERVILLE	TX		03/18/2022				156			156		1,304	1,304			
100081180	MIRAMAR BEACH	FL		03/18/2022				121			121		1,650	1,650			
100081181	PHOENIX	AZ		03/18/2022				82			82		1,137	1,137			
100081182	CENTENNIAL	CO		03/18/2022				10			10		692	692			
100081183	WOODSTOCK	GA		03/18/2022				53			53		653	653			
100081184	WOODMERE	NY		03/18/2022				115			115		1,853	1,853			
100081185	AMERICAN FORK	UT		03/18/2022				17			17		1,166	1,166			
100081186	ATLANTA	GA		03/18/2022				144			144		1,824	1,824			
100081187	LAREDO	TX		03/18/2022				128			128		943	943			
100081188	LOS ANGELES	CA		03/18/2022				148			148		1,297	1,297			
100081189	SANTA ROSA	CA		03/18/2022				99			99		1,132	1,132			
100081190	BIG BEAR LAKE	CA		03/18/2022				100			100		1,364	1,364			
100081191	AMERICAN FORK	UT		03/18/2022				17			17		1,155	1,155			
100081192	ANAHEIM	CA		03/18/2022				68			68		2,256	2,256			
100081193	PHOENIX	AZ		03/18/2022				(7)			(7)		607	607			
100081194	FULLERTON	CA		03/18/2022				373			373		2,907	2,907			
100081195	DUNNELLON	FL		03/18/2022				99			99		779	779			
100081196	BUDA	TX		03/18/2022				187			187		1,435	1,435			
100081197	LITCHFIELD PARK	AZ		03/18/2022				40			40		802	802			
100081198	SALT LAKE CITY	UT		03/18/2022				255			255		2,649	2,649			
100081199	BOSTON	MA		03/18/2022				143			143		1,955	1,955			
100081200	LEHI	UT		03/18/2022				70			70		823	823			
100081201	DAYTONA BEACH	FL		03/18/2022				38			38		916	916			
100081202	TULSA	OK		03/18/2022				9			9		444	444			
100081203	MINERAL BLUFF	GA		03/18/2022				89			89		1,075	1,075			
100081204	PEORIA	AZ		03/18/2022				84			84		980	980			
100081205	IOLA	TX		03/18/2022				141			141		1,754	1,754			
100081206	DURHAM	NC		03/18/2022				71			71		437	437			
100081207	BRAMBLETON	VA		03/18/2022				182			182		2,753	2,753			
100081208	EDMOND	OK		03/18/2022				54			54		739	739			
100081209	STOCKBRIDGE	GA		03/18/2022				89			89		1,207	1,207			
100081210	NEW BRAUNFELS	TX		03/18/2022				68			68		928	928			
100081211	FRISCO	TX		03/18/2022				140			140		1,089	1,089			
100081212	EVERETT	MA		03/18/2022				299			299		2,873	2,873			
100081213	SAN ANTONIO	TX		03/18/2022				54			54		620	620			
100081214	PEOTONE	IL		03/18/2022				118			118		776	776			
100081215	MEMPHIS	TN		03/18/2022				31			31		673	673			
100081216	MOREHEAD CITY	NC		03/18/2022				38			38		479	479			
100081217	HUNTSVILLE	AL		03/18/2022				71			71		620	620			
100081218	FAIR GROVE	MO		03/18/2022				21			21		379	379			
100081219	PROSPER	TX		03/18/2022				162			162		1,163	1,163			
100081220	CANTON	NC		03/18/2022				72			72		747	747			
100081221	MARS HILL	NC		03/18/2022				95			95		1,221	1,221			
100081222	ASHBURN	VA		03/18/2022				53			53		527	527			
100081223	O FALLON	MO		03/18/2022				49			49		554	554			
100081224	NORTH LAS VEGAS	NV		03/18/2022				32			32		780	780			
100081225	YORKTOWN	VA		03/18/2022				76			76		709	709			
100081226	GALLATIN	TN		03/18/2022				59			59		1,083	1,083			
100081227	MARIETTA	GA		03/18/2022				84			84		681	681			
100081228	LONG BRANCH	NJ		03/18/2022				177			177		2,790	2,790			
100081229	MADISON	SD		03/18/2022				52			52		786	786			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081230	ANKENY	IA		03/18/2022				.77			.77		.652	.652			
100081231	SANFORD	NC		03/18/2022				.100			.100		.965	.965			
100081232	OKLAHOMA CITY	OK		03/18/2022				.43			.43		.351	.351			
100081233	GRAND BLANC	MI		03/18/2022				.28			.28		.311	.311			
100081234	OKLAHOMA CITY	OK		03/18/2022				.30			.30		.328	.328			
100081235	OKLAHOMA CITY	OK		03/18/2022				.37			.37		.387	.387			
100081236	OKLAHOMA CITY	OK		03/18/2022				.34			.34		.353	.353			
100081237	MYRTLE BEACH	SC		03/18/2022				.65			.65		.569	.569			
100081238	PLANO	TX		03/18/2022				.237			.237		1,263	1,263			
100081239	GRAND BLANC	MI		03/18/2022				.32			.32		.468	.468			
100081241	WAYNESVILLE	NC		03/18/2022				.101			.101		.865	.865			
100081242	WAYNESVILLE	NC		03/18/2022				.136			.136		1,385	1,385			
100081243	MECHANICSVILLE	VA		03/18/2022				.40			.40		.723	.723			
100081244	KNOXVILLE	TN		03/18/2022				.105			.105		1,102	1,102			
100081245	KNOXVILLE	TN		03/18/2022				.103			.103		1,088	1,088			
100081246	GLEN BURNIE	MD		03/18/2022				.195			.195		1,620	1,620			
100081247	PLACENTIA	CA		03/18/2022				.38			.38		.947	.947			
100081248	DAYTON	OH		03/18/2022				.83			.83		.761	.761			
100081249	RIVERSIDE	CA		03/18/2022				.148			.148		.141	.141			
100081250	LAKE ELSINORE	CA		03/18/2022				.222			.222		1,863	1,863			
100081251	MYRTLE BEACH	SC		03/18/2022				.96			.96		1,308	1,308			
100081252	ALISO VIEJO	CA		03/18/2022				.65			.65		2,150	2,150			
100081253	LEXINGTON PARK	MD		03/18/2022				.171			.171		1,294	1,294			
100081254	HENDERSON	NV		03/18/2022				.107			.107		1,507	1,507			
100081255	LEBANON	TN		03/18/2022				.198			.198		1,376	1,376			
100081256	LEANDER	TX		03/18/2022				.108			.108		.998	.998			
100081257	PUYALLUP	WA		03/18/2022				.190			.190		1,562	1,562			
100081258	MERCED	CA		03/18/2022				.79			.79		.811	.811			
100081259	ORLANDO	FL		03/18/2022				.95			.95		1,300	1,300			
100081260	NAPA	CA		03/18/2022				.447			.447		2,182	2,182			
100081261	BOZEMAN	MT		03/18/2022				.119			.119		1,600	1,600			
100081263	BRADENTON	FL		03/18/2022				.93			.93		.785	.785			
100081264	LATHROP	CA		03/18/2022				.149			.149		1,535	1,535			
100081265	SAN DIEGO	CA		03/18/2022				.193			.193		1,843	1,843			
100081266	AURORA	CO		03/18/2022				.53			.53		.826	.826			
100081267	GREENVILLE	SC		03/18/2022				.61			.61		.849	.849			
100081268	TRACY	CA		03/18/2022				.97			.97		.951	.951			
100081269	CLEVELAND	TN		03/18/2022				.47			.47		.709	.709			
100081270	TOWNSEND	DE		03/18/2022				.55			.55		.756	.756			
100081271	MORRISVILLE	NC		03/18/2022				.112			.112		.937	.937			
100081272	EL SOBRANTE	CA		03/18/2022				.91			.91		1,329	1,329			
100081273	PHOENIX	AZ		03/18/2022				.178			.178		1,856	1,856			
100081274	PINOLE	CA		03/18/2022				.90			.90		1,316	1,316			
100081275	REDMOND	WA		03/18/2022				.107			.107		1,940	1,940			
100081276	WHITEFISH	MT		03/18/2022				.46			.46		.715	.715			
100081277	PHOENIX	AZ		03/18/2022				.65			.65		1,311	1,311			
100081278	COROLLA	NC		03/18/2022				.41			.41		1,530	1,530			
100081279	GRANTS PASS	OR		03/18/2022				.47			.47		.699	.699			
100081280	WEST BOUNTIFUL	UT		03/18/2022				.62			.62		.918	.918			
100081281	LAS VEGAS	NV		03/18/2022				.111			.111		1,731	1,731			
100081282	LEBANON	IL		03/18/2022				(.55)			(.55)		.850	.850			
100081283	SANTA BARBARA	CA		03/18/2022				.51			.51		.961	.961			
100081284	NORTH BRUNSWICK	NJ		03/18/2022				.82			.82		.727	.727			
100081286	DUNEDIN	FL		03/18/2022				.58			.58		.675	.675			
100081287	LONGMONT	CO		03/18/2022				.82			.82		1,120	1,120			
100081288	CHICAGO	IL		03/18/2022				.104			.104		1,815	1,815			
100081289	VIRGINIA BEACH	VA		03/18/2022				.66			.66		1,384	1,384			
100081290	SNEADS FERRY	NC		03/18/2022				.43			.43		.434	.434			
100081291	FRANKLIN	TN		03/18/2022				.189			.189		1,824	1,824			
100081292	SAN DIEGO	CA		03/18/2022				.18			.18		.904	.904			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081293	GROSSE POINTE PARK	MI		03/18/2022				.25			.25		.882	.882			
100081294	SMYRNA	GA		03/18/2022				.152			.152		.888	.888			
100081295	SAINT PETERS	MO		03/18/2022				.58			.58		.734	.734			
100081296	O FALLON	MO		03/18/2022				.57			.57		.717	.717			
100081297	GROSSE POINTE PARK	MI		03/18/2022				.25			.25		.926	.926			
100081298	LAKEWOOD	NJ		03/18/2022				.132			.132		1,700	1,700			
100081299	LAS VEGAS	NV		03/18/2022				(15)			(15)		.745	.745			
100081300	RIVERSIDE	CA		03/18/2022				.96			.96		1,237	1,237			
100081301	TEHACHAPI	CA		03/18/2022				.77			.77		.939	.939			
100081302	BEDFORD	TX		03/18/2022				.71			.71		.827	.827			
100081303	BAKERSFIELD	CA		03/18/2022				.62			.62		.956	.956			
100081304	SAN ANTONIO	TX		03/18/2022				.126			.126		1,464	1,464			
100081305	WILLOW GROVE	PA		03/18/2022				.23			.23		.874	.874			
100081306	PUYALLUP	WA		03/18/2022				.39			.39		.728	.728			
100081307	LANCASTER	CA		03/18/2022				.114			.114		1,263	1,263			
100081308	BELLINGHAM	WA		03/18/2022				.72			.72		1,289	1,289			
100081309	PHOENIX	AZ		03/18/2022				.30			.30		.806	.806			
100081310	WASHINGTON	DC		03/18/2022				.281			.281		2,497	2,497			
100081311	PRINCETON	TX		03/18/2022				.61			.61		.573	.573			
100081312	FULLERTON	CA		03/18/2022				.19			.19		.349	.349			
100081313	PRINCETON	TX		03/18/2022				.68			.68		.645	.645			
100081314	SAINT PAUL	MN		03/18/2022				.20			.20		.473	.473			
100081315	COLUMBIA	MD		03/18/2022				.38			.38		.639	.639			
100081316	GILBERT	AZ		03/18/2022				.78			.78		.727	.727			
100081317	RICHMOND	TX		03/18/2022				(8)			(8)		.886	.886			
100081318	HINESVILLE	GA		03/18/2022				.31			.31		.345	.345			
100081319	IRVING	TX		03/18/2022				.60			.60		.545	.545			
100081321	ROCKVILLE	MD		03/18/2022				.34			.34		2,552	2,552			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022				.172			.172		1,492	1,492			
100081323	YUKON	OK		03/18/2022				.58			.58		.510	.510			
100081325	HONOLULU	HI		03/18/2022				.175			.175		2,390	2,390			
100081326	JOSEPHINE	TX		03/18/2022				.98			.98		.765	.765			
100081327	SAN ANTONIO	TX		03/18/2022				.74			.74		1,202	1,202			
100081329	WEST LAKE HILLS	TX		03/18/2022				.185			.185		1,322	1,322			
100081330	SANTA ROSA	CA		03/18/2022				.60			.60		1,084	1,084			
100081331	ALPHARETTA	GA		03/18/2022				.73			.73		1,083	1,083			
100081332	EL MONTE	CA		03/18/2022				.14			.14		.906	.906			
100081333	LOS ANGELES	CA		03/18/2022				.147			.147		1,636	1,636			
100081334	IRVINE	CA		03/18/2022				.117			.117		1,694	1,694			
100081335	SCOTTSDALE	AZ		03/18/2022				.23			.23		1,539	1,539			
100081337	SURFSIDE BCH	SC		03/18/2022				.66			.66		1,243	1,243			
100081338	TUCSON	AZ		03/18/2022				.59			.59		.694	.694			
100081339	NEBO	NC		03/18/2022				.138			.138		1,575	1,575			
100081340	ROWLAND HEIGHTS	CA		03/18/2022				.173			.173		2,087	2,087			
100081341	VIRGINIA BEACH	VA		03/18/2022				.84			.84		.950	.950			
100081342	KATY	TX		03/18/2022				.104			.104		3,614	3,614			
100081343	GAINESVILLE	VA		03/18/2022				.75			.75		.778	.778			
100081344	GARDEN GROVE	CA		03/18/2022				.347			.347		3,059	3,059			
100081345	LONG BRANCH	NJ		03/18/2022				.109			.109		1,130	1,130			
100081346	FOUNTAIN VALLEY	CA		03/18/2022				.94			.94		3,217	3,217			
100081347	HOUSTON	TX		03/18/2022				.76			.76		.888	.888			
100081348	SCOTTSDALE	AZ		03/18/2022				.177			.177		1,688	1,688			
100081349	FORT WORTH	TX		03/18/2022				.170			.170		1,284	1,284			
100081350	GEORGETOWN	TX		03/18/2022				.24			.24		.665	.665			
100081351	NORTH LAS VEGAS	NV		03/18/2022				.97			.97		1,001	1,001			
100081352	SPANISH FORT	AL		03/18/2022				.97			.97		.760	.760			
100081353	WILLIAMSBURG	VA		03/18/2022				.107			.107		1,293	1,293			
100081354	BOTHELL	WA		03/18/2022				.70			.70		.651	.651			
100081355	ALEXANDRIA	VA		03/18/2022				.231			.231		2,277	2,277			
100081356	LATHROP	CA		03/18/2022				.169			.169		2,305	2,305			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081357	WEST VALLEY CITY	UT		03/18/2022				162			162		1,274	1,274			
100081358	ARDMORE	PA		03/18/2022				31			31		641	641			
100081359	NASHVILLE	TN		03/18/2022				79			79		1,965	1,965			
100081360	CAROLINA BEACH	NC		03/18/2022				65			65		682	682			
100081361	GILBERT	AZ		03/18/2022				92			92		1,389	1,389			
100081362	DENVER	CO		03/18/2022				56			56		602	602			
100081363	COVINA	CA		03/18/2022				98			98		905	905			
100081364	ZEBULON	NC		03/18/2022				53			53		656	656			
100081365	RALEIGH	NC		03/18/2022				68			68		775	775			
100081366	BURKE	VA		03/18/2022				94			94		924	924			
100081367	SANTA MONICA	CA		03/18/2022				703			703		4,640	4,640			
100081368	MOUNT JULIET	TN		03/18/2022				38			38		712	712			
100081369	BOSSIER CITY	LA		03/18/2022				116			116		1,569	1,569			
100081370	IVINS	UT		03/18/2022				80			80		793	793			
100081371	WEST NEW YORK	NJ		03/18/2022				178			178		3,139	3,139			
100081372	PUEBLO	CO		03/18/2022				91			91		1,031	1,031			
100081373	ROCHESTER	NH		03/18/2022				30			30		843	843			
100081374	GATLINBURG	TN		03/18/2022				29			29		844	844			
100081375	SIOUX FALLS	SD		03/18/2022				81			81		571	571			
100081376	PFLUGERVILLE	TX		03/18/2022				125			125		896	896			
100081377	SEASIDE PARK	NJ		03/18/2022				235			235		1,897	1,897			
100081378	ZEBULON	NC		03/18/2022				90			90		767	767			
100081379	HOUSTON	TX		03/18/2022				65			65		813	813			
100081380	GLENPOOL	OK		03/18/2022				33			33		551	551			
100081381	EVANS	GA		03/18/2022				34			34		591	591			
100081382	AUSTIN	TX		03/18/2022				68			68		1,645	1,645			
100081383	LITTLETON	NC		03/18/2022				55			55		1,850	1,850			
100081384	CHULA VISTA	CA		03/18/2022				43			43		1,259	1,259			
100081385	SARASOTA	FL		03/18/2022				33			33		818	818			
100081386	SEVIERVILLE	TN		03/18/2022				10			10		1,441	1,441			
100081387	PLAYA DEL REY	CA		03/18/2022				48			48		745	745			
100081388	BOISE	ID		03/18/2022				187			187		1,856	1,856			
100081389	SPRING LAKE	NC		03/18/2022				263			263		924	924			
100081390	BOZEMAN	MT		03/18/2022				45			45		707	707			
100081391	COLUMBIA	TN		03/18/2022				112			112		1,173	1,173			
100081392	KATY	TX		03/18/2022				124			124		1,090	1,090			
100081393	BROOKLYN CENTER	MN		03/18/2022				59			59		685	685			
100081394	KAMIAH	ID		03/18/2022				19			19		1,116	1,116			
100081395	HOLLYWOOD	FL		03/18/2022				84			84		1,151	1,151			
100081396	LAS VEGAS	NV		03/18/2022				33			33		1,086	1,086			
100081397	LEBANON	TN		03/18/2022				49			49		742	742			
100081398	OREM	UT		03/18/2022				111			111		1,507	1,507			
100081399	JACKSONVILLE	FL		03/18/2022				93			93		727	727			
100081400	PUYALLUP	WA		03/18/2022				119			119		1,227	1,227			
100081401	HIGHLAND	UT		03/18/2022				125			125		1,710	1,710			
100081402	CHULA VISTA	CA		03/18/2022				161			161		1,424	1,424			
100081403	GAINESVILLE	FL		03/18/2022				86			86		1,100	1,100			
100081404	HUFFMAN	TX		03/18/2022				54			54		590	590			
100081405	CHICAGO	IL		03/18/2022				41			41		497	497			
100081406	COLLIERVILLE	TN		03/18/2022				46			46		663	663			
100081407	LEBANON	TN		03/18/2022				67			67		806	806			
100081408	MATTHEWS	NC		03/18/2022				58			58		872	872			
100081409	KENAI	AK		03/18/2022				116			116		1,603	1,603			
100081410	LAWRENCEVILLE	GA		03/18/2022				123			123		757	757			
100081411	CARPINTERIA	CA		03/18/2022				306			306		2,391	2,391			
100081412	INLET BEACH	FL		03/18/2022				75			75		1,086	1,086			
100081413	LAS VEGAS	NV		03/18/2022				97			97		1,001	1,001			
100081414	DALLAS	TX		03/18/2022				118			118		1,182	1,182			
100081415	CENTERTON	AR		03/18/2022				105			105		967	967			
100081416	CLAYTON	NC		03/18/2022				80			80		1,028	1,028			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081417	FREMONT	CA		03/18/2022				186			186		1,925	1,925			
100081418	REDINGTON SHORES	FL		03/18/2022				43			43		1,405	1,405			
100081419	LOMITA	CA		03/18/2022				143			143		2,048	2,048			
100081420	INLET BEACH	FL		03/18/2022				150			150		1,809	1,809			
100081421	SEMINOLE	FL		03/18/2022				94			94		927	927			
100081422	STATEN ISLAND	NY		03/18/2022				152			152		5,906	5,906			
100081423	YAKIMA	WA		03/18/2022				169			169		3,493	3,493			
100081424	TEHACHAPI	CA		03/18/2022				130			130		2,081	2,081			
100081425	ANNA	TX		03/18/2022				131			131		779	779			
100081426	AUBURN	AL		03/18/2022				39			39		544	544			
100081427	LAS VEGAS	NV		03/18/2022				136			136		1,591	1,591			
100081428	CITRUS HEIGHTS	CA		03/18/2022				29			29		412	412			
100081429	CAYCE	SC		03/18/2022				54			54		630	630			
100081430	BATH	NC		03/18/2022				69			69		1,067	1,067			
100081431	FAYETTEVILLE	AR		03/18/2022				73			73		464	464			
100081432	MODESTO	CA		03/18/2022				50			50		628	628			
100081433	PFAFFTOWN	NC		03/18/2022				51			51		414	414			
100081434	VALLEJO	CA		03/18/2022				188			188		1,659	1,659			
100081435	WENDELL	NC		03/18/2022				67			67		788	788			
100081436	KINGMAN	AZ		03/18/2022				69			69		976	976			
100081437	ASHEVILLE	NC		03/18/2022				62			62		447	447			
100081438	ZEBULON	NC		03/18/2022				82			82		664	664			
100081439	APEX	NC		03/18/2022				115			115		722	722			
100081440	MURFREESBORO	TN		03/18/2022				51			51		499	499			
100081441	DULUTH	MN		03/18/2022				37			37		357	357			
100081442	CHANDLER	AZ		03/18/2022				73			73		577	577			
100081443	MORRISTOWN	TN		03/18/2022				38			38		380	380			
100081444	LAS VEGAS	NV		03/18/2022				93			93		762	762			
100081445	FREDERICKSBURG	VA		03/18/2022				113			113		825	825			
100081446	SOUTH JORDAN	UT		03/18/2022				165			165		1,141	1,141			
100081447	RICHMOND	TX		03/18/2022				338			338		3,172	3,172			
100081449	EL CAJON	CA		03/18/2022				340			340		2,244	2,244			
100081450	WASHINGTON	DC		03/18/2022				52			52		758	758			
100081451	HENDERSON	NV		03/18/2022				186			186		1,785	1,785			
100081452	NORFOLK	VA		03/18/2022				143			143		1,488	1,488			
100081453	LAVEEN	AZ		03/18/2022				135			135		1,254	1,254			
100081454	SAN JOSE	CA		03/18/2022				359			359		2,315	2,315			
100081455	SNOHOMISH	WA		03/18/2022				246			246		1,769	1,769			
100081456	RENO	NV		03/18/2022				934			934		4,798	4,798			
100081457	RIVERSIDE	CA		03/18/2022				255			255		1,765	1,765			
100081458	FRIENDSWOOD	TX		03/18/2022				91			91		766	766			
100081459	AUSTIN	TX		03/18/2022				183			183		2,438	2,438			
100081460	FULSHEAR	TX		03/18/2022				88			88		735	735			
100081461	MERIDIAN	ID		03/18/2022				137			137		1,256	1,256			
100081462	BUDA	TX		03/18/2022				149			149		1,316	1,316			
100081463	MEDFORD	OR		03/18/2022				140			140		1,147	1,147			
100081464	PHEONIX	AZ		03/18/2022				85			85		578	578			
100081465	FAYETTEVILLE	AR		03/18/2022				102			102		798	798			
100081466	SANTA CLARA	CA		03/18/2022				32			32		1,150	1,150			
100081467	SACRAMENTO	CA		03/18/2022				99			99		830	830			
100081468	IRVINE	CA		03/18/2022				273			273		2,831	2,831			
100081469	PACOIMA	CA		03/18/2022				242			242		2,801	2,801			
100081470	FAIRVIEW	OR		03/18/2022				91			91		832	832			
100081471	AUGUSTA	GA		03/18/2022				83			83		531	531			
100081472	SOUTH JORDAN	UT		03/18/2022				18			18		521	521			
100081473	SAINT PETERSBURG	FL		03/18/2022				147			147		1,502	1,502			
100081474	LOS ANGELES	CA		03/18/2022				260			260		1,687	1,687			
100081475	MELISSA	TX		03/18/2022				75			75		578	578			
100081476	SUGAR MOUNTAIN	NC		03/18/2022				210			210		1,833	1,833			
100081477	BAKERSFIELD	CA		03/18/2022				55			55		541	541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081478	FEDERAL WAY	WA		03/18/2022				182			182		1,990	1,990			
100081479	SURPRISE	AZ		03/18/2022				218			218		1,412	1,412			
100081480	SACRAMENTO	CA		03/18/2022				56			56		649	649			
100081481	ASHBURN	VA		03/18/2022				163			163		1,347	1,347			
100081482	STERLING HTS	MI		03/18/2022				1			1		367	367			
100081483	KILL DEVIL HILLS	NC		03/18/2022				138			138		1,334	1,334			
100081484	ALBANY	OR		03/18/2022				49			49		650	650			
100081485	ATLANTA	GA		03/18/2022				146			146		924	924			
100081486	LOS ANGELES	CA		03/18/2022				251			251		2,813	2,813			
100081487	MINNEAPOLIS	MN		03/18/2022				68			68		758	758			
100081488	WENATCHEE	WA		03/18/2022				131			131		1,720	1,720			
100081489	RALEIGH	NC		03/18/2022				98			98		1,468	1,468			
100081490	STOCKTON	CA		03/18/2022				122			122		1,177	1,177			
100081491	PHOENIX	AZ		03/18/2022				63			63		946	946			
100081492	LAKEWOOD	NJ		03/18/2022				(7)			(7)		884	884			
100081493	YPSILANTI	MI		03/18/2022				25			25		603	603			
100081494	SAVANNAH	GA		03/18/2022				114			114		1,041	1,041			
100081495	MUSTANG	OK		03/18/2022				72			72		601	601			
100081496	PIEDMONT	OK		03/18/2022				40			40		420	420			
100081497	MCKINNEY	TX		03/18/2022				91			91		1,357	1,357			
100081499	EDMOND	OK		03/18/2022				17			17		321	321			
100081500	VIRGINIA BCH	VA		03/18/2022				67			67		873	873			
100081501	LINCOLN	CA		03/18/2022				51			51		938	938			
100081502	HOUSTON	TX		03/18/2022				44			44		802	802			
100081503	SALT LAKE CITY	UT		03/18/2022				75			75		711	711			
100081504	DEERFIELD BCH	FL		03/18/2022				168			168		764	764			
100081505	SCHERTZ	TX		03/18/2022				82			82		697	697			
100081506	GAINESVILLE	FL		03/18/2022				94			94		1,348	1,348			
100081507	ROSWELL	GA		03/18/2022				358			358		2,486	2,486			
100081508	DAVENPORT	FL		03/18/2022				60			60		1,684	1,684			
100081509	GAINESVILLE	FL		03/18/2022				94			94		1,348	1,348			
100081510	ANTIOCH	CA		03/18/2022				64			64		1,268	1,268			
100081511	HARKER HEIGHTS	TX		03/18/2022				28			28		531	531			
100081512	ARDMORE	PA		03/18/2022				78			78		1,023	1,023			
100081513	FREDERICKSBURG	TX		03/18/2022				101			101		1,392	1,392			
100081514	PHILADELPHIA	PA		03/18/2022				38			38		391	391			
100081515	FREDERICKSBRG	VA		03/18/2022				87			87		1,078	1,078			
100081516	VAN NUYS	CA		03/18/2022				69			69		1,045	1,045			
100081517	FREDERICKSBURG	VA		03/18/2022				119			119		1,177	1,177			
100081518	COSTA MESA	CA		03/18/2022				96			96		1,915	1,915			
100081519	RENTON	WA		03/18/2022				204			204		1,486	1,486			
100081520	MILFORD	MA		03/18/2022				159			159		2,257	2,257			
100081521	SAN JOSE	CA		03/18/2022				31			31		772	772			
100081522	ALLEN	TX		03/18/2022				70			70		559	559			
100081523	MILLERSVILLE	MD		03/18/2022				89			89		658	658			
100081524	EL PASO	TX		03/18/2022				54			54		684	684			
100081525	CITRUS SPGS	FL		03/18/2022				79			79		580	580			
100081526	RANCHO CALIFORNIA	CA		03/18/2022				129			129		1,284	1,284			
100081527	SPARKS	NV		03/18/2022				99			99		1,020	1,020			
100081528	HONOLULU	HI		03/18/2022				82			82		856	856			
100081530	NORTH LAS VEGAS	NV		03/18/2022				119			119		1,460	1,460			
100081531	CHAMBERSBURG	PA		03/18/2022				54			54		492	492			
100081532	SAN DIEGO	CA		03/18/2022				124			124		2,380	2,380			
100081533	SHERWOOD	AR		03/18/2022				21			21		379	379			
100081535	COMBINED LOCKS	WI		03/18/2022				(34)			(34)		1,412	1,412			
100081536	BUDA	TX		03/18/2022				1,030			1,030		51,980	51,980			
100081537	AZUSA	CA		03/18/2022				210			210		1,625	1,625			
100081538	CHAMBERSBURG	PA		03/18/2022				54			54		492	492			
100081540	IRVINE	CA		03/18/2022				106			106		1,533	1,533			
100081541	PROVIDENCE	RI		03/18/2022				140			140		2,429	2,429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081542	OKLAHOMA CITY	OK		03/18/2022				48			48		396	396			
100081543	SEATTLE	WA		03/18/2022				200			200		2,755	2,755			
100081544	VIENNA	VA		03/18/2022				230			230		1,671	1,671			
100081545	SOUTHPORT	NC		03/18/2022				46			46		643	643			
100081546	COROLLA	NC		03/18/2022				77			77		6,099	6,099			
100081547	SAN MATEO	CA		03/18/2022				74			74		1,819	1,819			
100081548	SAN JOSE	CA		03/18/2022				308			308		2,732	2,732			
100081549	PELHAM	AL		03/18/2022				89			89		469	469			
100081588	KATY	TX		03/30/2022				(65)			(65)		178	178			
100081617	HOWARD	OH		03/30/2022				(25)			(25)		262	262			
100081639	SAN TAN VALLEY	AZ		03/30/2022				33			33		726	726			
100081647	SAN DIEGO	CA		03/30/2022				(28)			(28)		912	912			
100081657	PHOENIX	AZ		03/30/2022				(40)			(40)		450	450			
100081666	DENVER	CO		03/21/2022				(223)			(223)		2,196	2,196			
100081668	WINDERMERE	FL		03/21/2022				(306)			(306)		3,088	3,088			
100081669	FORT WORTH	TX		03/21/2022				(61)			(61)		664	664			
100081670	DOWNEY	CA		03/21/2022				(96)			(96)		1,876	1,876			
100081671	BIG BEAR LAKE	CA		03/21/2022				(61)			(61)		233	233			
100081672	LAREDO	TX		03/21/2022				(155)			(155)		999	999			
100081673	PRINCEVILLE	HI		03/21/2022				(148)			(148)		3,805	3,805			
100081675	DOVER	FL		03/21/2022				(59)			(59)		1,265	1,265			
100081676	HAINES CITY	FL		03/21/2022				(29)			(29)		372	372			
100081677	BAKERSFIELD	CA		03/21/2022				(66)			(66)		1,044	1,044			
100081678	WOODLAND HILLS	CA		03/21/2022				1,224			1,224		6,988	6,988			
100081686	TOLLHOUSE	CA		03/21/2022				(33)			(33)		781	781			
100081687	HAWTHORNE	CA		03/21/2022				(78)			(78)		1,421	1,421			
100081688	TRACYS LANDING	MD		03/21/2022				(269)			(269)		4,640	4,640			
100081754	MISSION HILLS	CA		03/22/2022				(120)			(120)		1,245	1,245			
100081756	IRVINE	CA		03/22/2022				(230)			(230)		6,571	6,571			
100081757	COMMERCE	CA		03/22/2022				(84)			(84)		1,608	1,608			
100081758	SUNRISE BEACH	TX		03/22/2022				193			193		5,201	5,201			
100081760	LOS ANGELES	CA		03/22/2022				(48)			(48)		999	999			
100081761	CULVER CITY	CA		03/22/2022				(13)			(13)		237	237			
100081763	MILLBRAE	CA		03/22/2022				(258)			(258)		4,526	4,526			
100081765	OCEANSIDE	CA		03/22/2022				(11)			(11)		1,000	1,000			
100081766	SANTA MONICA	CA		03/25/2022				(795)			(795)		23,758	23,758			
100081767	PASADENA	CA		03/25/2022				(104)			(104)		3,229	3,229			
100081768	BUFORD	GA		03/25/2022				(72)			(72)		444	444			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022				(199)			(199)		4,948	4,948			
100081770	ATLANTA	GA		03/25/2022				(103)			(103)		553	553			
100081894	Amsterdam	NLD		03/30/2022									342	342	(22)		(22)
100081898	Amsterdam	NLD		03/30/2022									385	385	(26)		(26)
100081900	Amsterdam	NLD		03/30/2022									134	134	(8)		(8)
100081902	Amsterdam	NLD		03/30/2022									425	425	(22)		(22)
100081905	Amsterdam	NLD		03/30/2022									126	126	(9)		(9)
100081907	Amsterdam	NLD		03/30/2022									99	99	(7)		(7)
100081908	Amsterdam	NLD		03/30/2022									616	616	(38)		(38)
100081912	Amsterdam	NLD		03/30/2022									128	128	(8)		(8)
100081913	Amsterdam	NLD		03/30/2022									647	647	(41)		(41)
100081918	Amsterdam	NLD		03/30/2022									345	345	(22)		(22)
100081922	Amsterdam	NLD		03/30/2022									399	399	(27)		(27)
100081924	Amsterdam	NLD		03/30/2022									245	245	(15)		(15)
100081930	Amsterdam	NLD		03/30/2022									243	243	(16)		(16)
100081934	Amsterdam	NLD		03/30/2022									697	697	(42)		(42)
100081936	Amsterdam	NLD		03/30/2022									303	303	(19)		(19)
100081939	Amsterdam	NLD		03/30/2022									358	358	(22)		(22)
100081944	Amsterdam	NLD		03/30/2022									1,784	1,784	(95)		(95)
100081945	Amsterdam	NLD		03/30/2022									242	242	(16)		(16)
100081947	Amsterdam	NLD		03/30/2022									333	333	(23)		(23)
100081950	Amsterdam	NLD		03/30/2022									314	314	(20)		(20)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081952	Amsterdam	NLD		03/30/2022									278	278	(14)		(14)
100081954	Amsterdam	NLD		03/30/2022									211	211	(14)		(14)
100081956	Amsterdam	NLD		03/30/2022									15,346	15,346	(610)		(610)
100081960	Amsterdam	NLD		03/30/2022									190	190	(12)		(12)
100081965	Amsterdam	NLD		03/30/2022									828	828	(53)		(53)
100081969	Amsterdam	NLD		03/30/2022									679	679	(60)		(60)
100081976	Amsterdam	NLD		03/30/2022									182	182	(9)		(9)
100081978	Amsterdam	NLD		03/30/2022									4,261	4,261	(262)		(262)
100081984	Amsterdam	NLD		03/30/2022									587	587	(36)		(36)
100081991	Amsterdam	NLD		03/30/2022									127	127	(8)		(8)
100081996	Amsterdam	NLD		03/30/2022									545	545	(37)		(37)
100081997	Amsterdam	NLD		03/30/2022									423	423	(21)		(21)
100082004	Amsterdam	NLD		03/30/2022									3,157	3,157	(188)		(188)
100082008	Amsterdam	NLD		03/30/2022									456	456	(26)		(26)
100082010	Amsterdam	NLD		03/30/2022									507	507	(32)		(32)
100082012	Amsterdam	NLD		03/30/2022									150	150	(8)		(8)
100082014	Amsterdam	NLD		03/30/2022									297	297	(17)		(17)
100082017	Amsterdam	NLD		03/30/2022									249	249	(14)		(14)
100082019	Amsterdam	NLD		03/30/2022									259	259	(14)		(14)
100082020	Amsterdam	NLD		03/30/2022									259	259	(14)		(14)
100082023	Amsterdam	NLD		03/30/2022									293	293	(16)		(16)
100082024	Amsterdam	NLD		03/30/2022									317	317	(17)		(17)
100082027	Amsterdam	NLD		03/30/2022									297	297	(16)		(16)
100082028	Amsterdam	NLD		03/30/2022									288	288	(16)		(16)
100082031	Amsterdam	NLD		03/30/2022									113	113	(6)		(6)
100082033	Amsterdam	NLD		03/30/2022									92	92	(5)		(5)
100082042	Amsterdam	NLD		03/30/2022									423	423	(26)		(26)
100082045	Amsterdam	NLD		03/30/2022									265	265	(17)		(17)
100082049	Amsterdam	NLD		03/30/2022									528	528	(30)		(30)
100082051	Amsterdam	NLD		03/30/2022									175	175	(10)		(10)
100082053	Amsterdam	NLD		03/30/2022									92	92	(5)		(5)
100082058	Amsterdam	NLD		03/30/2022									487	487	(26)		(26)
100082060	Amsterdam	NLD		03/30/2022									199	199	(13)		(13)
100082061	Amsterdam	NLD		03/30/2022									244	244	(15)		(15)
100082115	RANCHO MIRAGE	CA		04/14/2022				(153)			(153)		965	965			
100082117	HOLLYWOOD	SC		04/14/2022				(6)			(6)		652	652			
100082118	PEARLAND	TX		04/14/2022				(162)			(162)		195	195			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022				59			59		2,233	2,233			
100082122	BRADENTON	FL		04/14/2022				(229)			(229)		1,129	1,129			
100082127	GATLINBURG	TN		04/14/2022				121			121		1,491	1,491			
100082131	FORT LAUDERDALE	FL		04/14/2022				24			24		449	449			
100082133	OJAI	CA		04/14/2022				19			19		338	338			
100082145	BERMUDA DUNES	CA		04/14/2022				(415)			(415)		1,688	1,688			
100082149	BLUFFDALE	UT		04/14/2022				(65)			(65)		1,303	1,303			
100082150	MIAMI	FL		04/14/2022				(68)			(68)		466	466			
100082152	SAN CLEMENTE	CA		04/14/2022				(750)			(750)		3,954	3,954			
100082153	SAN FRANCISCO	CA		04/14/2022				(40)			(40)		438	438			
100082162	NEW RIVER	AZ		04/14/2022				(73)			(73)		1,562	1,562			
100082164	HOLLYWOOD	FL		04/14/2022				(91)			(91)		493	493			
100082171	KATY	TX		04/14/2022				(104)			(104)		196	196			
100082172	VISTA	CA		04/14/2022				(216)			(216)		2,098	2,098			
100082173	DALLAS	TX		04/14/2022				(176)			(176)		312	312			
100082176	REDONDO BEACH	CA		04/14/2022				236			236		1,280	1,280			
100082177	QUEEN CREEK	AZ		04/14/2022				(61)			(61)		956	956			
100082180	LEXINGTON	SC		04/14/2022				(70)			(70)		223	223			
100082182	RANCHO MURIETA	CA		04/14/2022				(81)			(81)		678	678			
100082184	LEONARD	TX		04/14/2022				(67)			(67)		310	310			
100082185	GRANITE BAY	CA		04/14/2022				(16)			(16)		747	747			
100082189	MANTECA	CA		04/14/2022				(215)			(215)		643	643			
100082190	ORLANDO	FL		04/14/2022				(89)			(89)		466	466			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082191	DULUTH	GA		04/14/2022				(212)			(212)		970	970			
100082193	GREENVILLE	SC		04/14/2022				(54)			(54)		260	260			
100082234	GLENDORA	CA		04/14/2022				(299)			(299)		2,560	2,560			
100082235	NEWPORT BEACH	CA		04/14/2022				220			220		2,125	2,125			
100082237	HOUSTON	TX		04/14/2022				(110)			(110)		313	313			
100082250	GALVESTON	TX		04/14/2022				(8)			(8)		846	846			
100082251	HIGHLAND	UT		04/14/2022				223			223		1,676	1,676			
100082258	REDDING	CA		04/14/2022				(101)			(101)		366	366			
100082261	GRESHAM	OR		04/14/2022				(115)			(115)		385	385			
100082262	HOMESTEAD	FL		04/14/2022				23			23		857	857			
100082272	FOLSOM	CA		04/14/2022				(3,186)			(3,186)		395,883	395,883			
100082274	DENVER	CO		04/14/2022				(236)			(236)		1,799	1,799			
100082280	LODI	CA		04/14/2022				(34)			(34)		844	844			
100082291	LONG BEACH	CA		04/14/2022				49			49		400	400			
100082297	POMPANO BEACH	FL		04/14/2022				(84)			(84)		463	463			
100082298	WACO	TX		04/14/2022				(177)			(177)		1,313	1,313			
100082300	BRADENTON	FL		04/14/2022				(204)			(204)		811	811			
100082306	PINE	CO		04/14/2022				(63)			(63)		269	269			
100082318	FRISCO	TX		04/14/2022				(8,422)			(8,422)		201,121	201,121			
100082324	SIMPSONVILLE	SC		04/14/2022				(106)			(106)		280	280			
100082327	AUSTIN	TX		04/14/2022				(312)			(312)		1,789	1,789			
100082328	MONTGOMERY	TX		04/14/2022				(121)			(121)		1,179	1,179			
100082329	LA HABRA HEIGHTS	CA		04/14/2022				(155)			(155)		2,680	2,680			
100082331	NORTHRIDGE	CA		04/14/2022				(359)			(359)		1,600	1,600			
100082339	MONTGOMERY	TX		04/14/2022				(128)			(128)		720	720			
100082340	HERRIMAN	UT		04/14/2022				(11)			(11)		56	56			
100082348	AUSTIN	TX		04/14/2022				(161)			(161)		377	377			
100082352	SAN DIEGO	CA		04/14/2022				(124)			(124)		482	482			
100082354	PRESCOTT	AZ		04/14/2022				(85)			(85)		1,004	1,004			
100082360	SCOTTSDALE	AZ		04/14/2022				1,007			1,007		3,777	3,777			
100082361	MIAMI	FL		04/14/2022				(70)			(70)		470	470			
100082367	SUMMERVILLE	SC		04/22/2022				(96)			(96)		1,273	1,273			
100082377	HAINES CITY	FL		04/14/2022				(97)			(97)		904	904			
100082381	TORRANCE	CA		04/14/2022				(97)			(97)		1,317	1,317			
100082386	DOWNEY	CA		04/14/2022				(308)			(308)		3,478	3,478			
100082471	STOCKTON	CA		04/22/2022				54			54		2,238	2,238			
100082584	SAN DIEGO	CA		04/14/2022				(151)			(151)		713	713			
100082585	CAPE CORAL	FL		04/14/2022				(50)			(50)		457	457			
100082586	CONROE	TX		04/14/2022				(746)			(746)		25,150	25,150			
100082587	LITTLE ELM	TX		04/14/2022				(8,192)			(8,192)		247,872	247,872			
100082588	EL DORADO HILLS	CA		04/14/2022				(172)			(172)		1,095	1,095			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022				(25)			(25)		168	168			
100082590	ATLANTA	GA		04/14/2022				(74)			(74)		276	276			
100082591	VICTORVILLE	CA		04/14/2022				(16)			(16)		884	884			
100082592	SAN DIEGO	CA		04/14/2022				(57)			(57)		427	427			
100082593	LOVELAND	CO		04/14/2022				(20)			(20)		746	746			
100082595	GUTHRIE	OK		04/14/2022				(19)			(19)		95	95			
100082596	BERMUDA DUNES	CA		04/14/2022				(69)			(69)		680	680			
100082597	BROOKLYN	NY		04/14/2022				(501)			(501)		2,610	2,610			
100082598	SEABROOK	TX		04/14/2022				(40)			(40)		281	281			
100082599	QUOGUE	NY		04/14/2022				(177)			(177)		1,815	1,815			
100082600	WAREHAM	MA		04/14/2022				2			2		264	264			
100082601	CARROLLTON	TX		04/14/2022				1,542			1,542		687	687			
100082602	PHILADELPHIA	PA		04/14/2022				811			811		461	461			
100082603	FEDERAL WAY	WA		04/14/2022				(74)			(74)		608	608			
100082604	HEWLETT	NY		04/14/2022				(122)			(122)		673	673			
100082605	RESEDA	CA		04/14/2022				7			7		552	552			
100082606	SACRAMENTO	CA		04/14/2022				(30)			(30)		261	261			
100082607	CHATSWORTH	CA		04/14/2022				(65)			(65)		493	493			
100082608	HOLLYWOOD	FL		04/14/2022				(3)			(3)		325	325			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082609	SANTA ANA	CA		04/14/2022				(27)			(27)		456	456			
100082610	LOS ANGELES	CA		04/14/2022				9			9		453	453			
100082611	RUNNING SPRINGS	CA		04/14/2022				(67)			(67)		986	986			
100082612	LOS ANGELES	CA		04/14/2022				(18)			(18)		387	387			
100082614	FRESNO	CA		04/14/2022				32			32		1,325	1,325			
100082615	LOS ANGELES	CA		04/14/2022				20			20		527	527			
100082616	IMPERIAL	CA		04/14/2022				(43)			(43)		229	229			
100082617	CEDAR GROVE	NJ		04/14/2022				(58)			(58)		1,001	1,001			
100082618	ORANGE	CA		04/14/2022				(167)			(167)		1,721	1,721			
100082619	RANCHO SANTA FE	CA		04/14/2022				(212)			(212)		2,346	2,346			
100082620	TEMECULA	CA		04/14/2022				(37)			(37)		565	565			
100082621	WEST CHICAGO	IL		04/14/2022				970			970		353	353			
100082622	GRANADA HILLS	CA		04/14/2022				(69)			(69)		943	943			
100082623	PALM SPRINGS	CA		04/14/2022				(112)			(112)		1,083	1,083			
100082624	PALM COAST	FL		04/14/2022				(129)			(129)		627	627			
100082625	MOUNT PLEASANT	SC		04/14/2022				(3,237)			(3,237)		183,861	183,861			
100082627	KAILUA KONA	HI		04/14/2022				(42)			(42)		1,287	1,287			
100082629	WALNUT CREEK	CA		04/14/2022				9			9		286	286			
100082631	SHALLOTTE	NC		04/14/2022				(1,861)			(1,861)		74,539	74,539			
100082632	CHICAGO	IL		04/14/2022				(3)			(3)		154	154			
100082635	WAKE FOREST	NC		04/14/2022				(79)			(79)		430	430			
100082636	NORTHRIDGE	CA		04/14/2022				(182)			(182)		797	797			
100082640	MIAMI	FL		04/14/2022				6			6		1,057	1,057			
100082641	JACKSONVILLE	FL		04/14/2022				(8)			(8)		252	252			
100082642	HAMPSTEAD	MD		04/14/2022				(39)			(39)		372	372			
100082645	MORGAN HILL	CA		04/14/2022				(109)			(109)		668	668			
100082647	KISSIMMEE	FL		04/14/2022				(90)			(90)		413	413			
100082652	AVENTURA	FL		04/14/2022				(2)			(2)		333	333			
100082711	CARSON	CA		04/20/2022				(90)			(90)		1,699	1,699			
100082713	ORINDA	CA		04/20/2022				(3)			(3)		82	82			
100082720	BIRMINGHAM	GBR		04/26/2022									6	6	(14)		(14)
100082721	Amsterdam	NLD		04/27/2022									186	186	2		2
100082723	Amsterdam	NLD		04/27/2022									93	93	1		1
100082725	Amsterdam	NLD		04/27/2022									471	471	4		4
100082727	Amsterdam	NLD		04/27/2022									548	548	2		2
100082730	Amsterdam	NLD		04/27/2022									69	69	1		1
100082737	Amsterdam	NLD		04/27/2022									65	65	1		1
100082745	Amsterdam	NLD		04/27/2022									411	411	4		4
100082746	Amsterdam	NLD		04/27/2022									222	222	(1)		(1)
100082751	Amsterdam	NLD		04/27/2022									204	204			
100082754	Amsterdam	NLD		04/27/2022									245	245	2		2
100082756	Amsterdam	NLD		04/27/2022									283	283	3		3
100082758	Amsterdam	NLD		04/27/2022									269	269	3		3
100082761	Amsterdam	NLD		04/27/2022									154	154	(1)		(1)
100082763	Amsterdam	NLD		04/27/2022									839	839	(2)		(2)
100082764	Amsterdam	NLD		04/27/2022									50	50			
100082767	Amsterdam	NLD		04/27/2022									210	210	10		10
100082768	Amsterdam	NLD		04/27/2022									57	57			
100082771	Amsterdam	NLD		04/27/2022									107	107	1		1
100082777	Amsterdam	NLD		04/27/2022									122	122	1		1
100082778	Amsterdam	NLD		04/27/2022									143	143	1		1
100082781	Amsterdam	NLD		04/27/2022									122	122	1		1
100082783	Amsterdam	NLD		04/27/2022									215	215	1		1
100082788	Amsterdam	NLD		04/27/2022									174	174			
100082791	Amsterdam	NLD		04/27/2022									71	71			
100082795	Amsterdam	NLD		04/27/2022									63	63			
100082797	Amsterdam	NLD		04/27/2022									48	48			
100082798	Amsterdam	NLD		04/27/2022									177	177	2		2
100082800	Amsterdam	NLD		04/27/2022									419	419	12		12
100082801	Amsterdam	NLD		04/27/2022									66	66	1		1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082803	Amsterdam	NLD		04/27/2022									67	67	1		1
100082805	Amsterdam	NLD		04/27/2022									49	49			
100082808	PACIFIC PALISADES	CA		04/28/2022				(98)			(98)		854	854			
100082811	LONG BEACH	CA		04/28/2022				(92)			(92)		1,406	1,406			
100082814	INLET BEACH	FL		04/28/2022				(55)			(55)		1,764	1,764			
100082818	FORT WORTH	TX		04/28/2022				(22)			(22)		181	181			
100082821	CANYON LAKE	CA		04/28/2022				(98)			(98)		1,574	1,574			
100082824	MANHATTAN BEACH	CA		04/28/2022				(241)			(241)		1,950	1,950			
100082875	DE LEON SPRINGS	FL		05/17/2022				(52)			(52)		382	382			
100082885	SAINT GEORGE	UT		05/17/2022				(87)			(87)		973	973			
100082901	CHINO	CA		05/17/2022				(42)			(42)		657	657			
100082902	WAXAHACHIE	TX		05/17/2022				(74)			(74)		681	681			
100082911	HOUSTON	TX		05/17/2022				(654)			(654)		3,915	3,915			
100082912	SACRAMENTO	CA		05/17/2022				(50)			(50)		364	364			
100082919	MERCER ISLAND	WA		05/17/2022				(58)			(58)		315	315			
100082920	TEMECULA	CA		05/17/2022				(91)			(91)		775	775			
100082991	RICHMOND	CA		05/05/2022				(81)			(81)		1,359	1,359			
100083005	FAIRFIELD	CT		05/05/2022				(66)			(66)		371	371			
100083033	HAMPTON BAYS	NY		05/11/2022				132			132		693	693			
100083294	Amsterdam	NLD		05/27/2022									250	250	(6)		(6)
100083299	Amsterdam	NLD		05/27/2022									102	102	(3)		(3)
100083302	Amsterdam	NLD		05/27/2022									342	342	(9)		(9)
100083308	Amsterdam	NLD		05/27/2022									34	34	(1)		(1)
100083326	Amsterdam	NLD		05/27/2022									110	110	(3)		(3)
100083330	Amsterdam	NLD		05/27/2022									120	120	(3)		(3)
100083336	Amsterdam	NLD		05/27/2022									51	51	(1)		(1)
100083338	Amsterdam	NLD		05/27/2022									97	97	(3)		(3)
100083344	Amsterdam	NLD		05/27/2022									43,589	43,589	(737)		(737)
100083350	Amsterdam	NLD		05/27/2022									84	84	(2)		(2)
100083353	Amsterdam	NLD		05/27/2022									106	106	(3)		(3)
100083357	Amsterdam	NLD		05/27/2022									143	143	(4)		(4)
100083360	Amsterdam	NLD		05/27/2022									127	127	(4)		(4)
100083362	Amsterdam	NLD		05/27/2022									131	131	(4)		(4)
100083364	Amsterdam	NLD		05/27/2022									136	136	(4)		(4)
100083366	Amsterdam	NLD		05/27/2022									122	122	(3)		(3)
100083368	Amsterdam	NLD		05/27/2022									150	150	(4)		(4)
100083370	Amsterdam	NLD		05/27/2022									188	188	(5)		(5)
100083379	Amsterdam	NLD		05/27/2022									335	335	(20)		(20)
100083381	Amsterdam	NLD		05/27/2022									60	60	(2)		(2)
100083383	Amsterdam	NLD		05/27/2022									275	275	(7)		(7)
100083395	Amsterdam	NLD		05/27/2022									40	40	(1)		(1)
100083430	Amsterdam	NLD		05/27/2022									201	201	(5)		(5)
100083440	CARDIFF	GBR		05/27/2022									2	2	(5)		(5)
100083455	SANTA MONICA	CA		06/02/2022				(56)			(56)		2,047	2,036			
0299999. Mortgages with partial repayments						5,238,569,448		106,061			106,061		86,742,634	87,337,381	(51,421)	43,154	(8,267)
100017642	ROXBORO	NC		04/26/2018		33,274		3,378			3,378		36,653	36,653			
0499999. Mortgages transferred						33,274		3,378			3,378		36,653	36,653			
0599999 - Totals						5,660,718,404		384,360			384,360		567,643,940	568,710,047	(613,563)	93,216	(520,347)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Apollo Core Infrastructure Feeder Fund, 50123097	WILMINGTON	DE	Purchase		03/31/2022		151,013				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								151,013				XXX
	Athene Freedom Holdings LP, 50123107	GEORGE TOWN	CYM	Purchase		03/31/2022		26,691				
	PK Air Holdings, LP 50123559	WILMINGTON	DE	Purchase		03/31/2022		395,963				
1999999. Joint Venture Interests - Common Stock - Unaffiliated								422,654				XXX
	AltsCo - Core (A-A Offshore AAA) 50122991	CAYMAN ISLANDS	CYM	Purchase		04/01/2022		283,951,907				
	AltsCo - Core (A-A Offshore AAA) 50123034	CAYMAN ISLANDS	CYM	Purchase		04/01/2022		62,401,188	109,026,784			
	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLANDS	CYM	Purchase		03/31/2022		758,298	4,601,419,807			
	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLANDS	CYM	Purchase		04/01/2022		159,147,769	547,091,233			
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLANDS	CYM	Purchase		04/01/2022		12,101,079	218,060			
1BANON-ZM-G	Apollo Hybrid Value Fund, L.P. 1BANONZMG	WILMINGTON	DE	Contribution		06/29/2018			6,061,000			
	AA Direct, L.P. 50123064	WILMINGTON	DE	Purchase		03/31/2022		2,596,816				
	PK Air Holdings, LP 50119923	WILMINGTON	DE	Purchase		03/30/2022		5,911,040	340,599			
2099999. Joint Venture Interests - Common Stock - Affiliated								526,868,097	5,264,157,483			XXX
	NNN Investor 2 (Auto), L.P., 50123088	WILMINGTON	DE	Purchase		03/31/2022		136,630				
2199999. Joint Venture Interests - Real Estate - Unaffiliated								136,630				XXX
999999-99-6	AAIA RML, LLC 999999996	WILMINGTON	DE	Purchase		05/30/2022		36,653				
2299999. Joint Venture Interests - Real Estate - Affiliated								36,653				XXX
1BANOV-NA-P	A-A SPN-4 (ANAF - IAGEMD), L.P. 1BANOVNAP	WILMINGTON	DE	Contribution		11/18/2019			457,338			
2699999. Joint Venture Interests - Other - Affiliated									457,338			XXX
4899999. Total - Unaffiliated								710,297				XXX
4999999. Total - Affiliated								526,904,749	5,264,614,821			XXX
5099999 - Totals								527,615,046	5,264,614,821			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Sprout Pref Equity 50111863	WILMINGTON	DE	Sale	12/17/2021	06/25/2022	14,043,522			12,950,392		(12,950,392)		1,093,130	1,098,623		5,493	5,493	
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							14,043,522			12,950,392		(12,950,392)		1,093,130	1,098,623		5,493	5,493	
	Apollo Core Infrastructure Feeder Fund 50123097	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	1,127,028							1,127,028	1,509,381		382,353	382,353	
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							1,127,028							1,127,028	1,509,381		382,353	382,353	
1BANOD-68-3	BSI, LLC 1BANOD683	WILMINGTON	DE	Final Distribution	03/10/2016	04/01/2022	2,625,081	4,269,919		4,269,919				2,625,081	3,215,560		590,479	590,479	
1BANOD-8X-6	Cohesive Capital Partners II, L.P. 1BANOD8X6	WILMINGTON	DE	Final Distribution	04/11/2016	04/01/2022	44,684,408	(19,799,878)				(19,799,878)		24,884,530	51,364,426		26,479,896	26,479,896	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Cohesive Capital Partners III, L.P.																		
1BANOR-KU-3	1BANORKU3	WILMINGTON	DE	Final Distribution	02/12/2019	04/01/2022	15,438,023	(4,169,968)				(4,169,968)		11,268,055	17,975,747		6,707,692	6,707,692	
1BANOK-4K-8	CSHC Co-Invest Unblocked, LLC 1BANOK4K8	WILMINGTON	DE	Final Distribution	09/05/2017	04/01/2022	19,791,474	(4,834,404)				(4,834,404)		14,957,070	23,730,939		8,773,869	8,773,869	
1BANOP-W5-W	LBR Co-Invest 1BANOPW5W	WILMINGTON	DE	Final Distribution	09/10/2018	04/01/2022	11,515,629	(1,521,357)				(1,521,357)		9,994,272	15,411,816		5,417,544	5,417,544	
	Levine Leichtman Capital Partners V, L.P.																		
1BA464-12-7	1BA464127	WILMINGTON	DE	Final Distribution	11/20/2013	04/01/2022	44,936,232	(11,966,363)				(11,966,363)		32,969,869	51,513,514		18,543,645	18,543,645	2,701
	Levine Leichtman Capital Partners VI, L.P.																		
1BANOH-XT-6	1BANOHXT6	WILMINGTON	DE	Final Distribution	05/31/2017	04/01/2022	25,939,363	(7,215,085)				(7,215,085)		18,724,278	27,385,847		8,661,569	8,661,569	143,110
	NOVA Infrastructure Fund I, L.P. 50088413	WILMINGTON	DE	Final Distribution	05/14/2021	04/01/2022	10,800,658	(2,795,760)				(2,795,760)		8,004,898	11,375,716		3,370,818	3,370,818	
	NOVA Infrastructure GP I, L.P. 50088417	WILMINGTON	DE	Final Distribution	05/14/2021	04/01/2022	15,882	(3,410)				(3,410)		12,472	95,767		83,295	83,295	
	Reservoir Strategic Partners Fund, L.P.																		
1BAOOO-MK-6	1BAOOOMK6	WILMINGTON	DE	Final Distribution	10/31/2013	04/01/2022	22,582,746	(5,984,768)				(5,984,768)		16,597,978	22,051,303		5,453,325	5,453,325	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							198,329,496	(54,021,074)		4,269,919		(58,290,993)		140,038,503	224,120,635		84,082,132	84,082,132	145,811
	MidCap Class A Notes, 50095050	DUBLIN	IRL	Sale	01/01/1900	04/01/2022	40,149,639							40,149,639	40,798,170		648,531	648,531	972,221
1BANON-ZM-F	AA Direct, L.P. 1BANONZMF	WILMINGTON	DE	Final Distribution	06/29/2018	04/01/2022	33,039,991	(9,859,548)				(9,859,548)		23,180,443	35,423,777		12,243,334	12,243,334	
	AA Direct, L.P. 50123064	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	34,065,569	(2,596,816)				(2,596,816)		31,468,753	31,164,378		(304,375)	(304,375)	
	A-A Funding Holdco Offshore I, LLC 50123056																		
		CAYMAN ISLANDS	CYM	Final Distribution	03/31/2022	04/01/2022	248,700,845							248,700,845	248,700,845				
	A-A Funding Holdco Offshore II, LLC 50123053																		
		CAYMAN ISLANDS	CYM	Final Distribution	03/31/2022	04/01/2022	248,700,845							248,700,845	248,700,845				
	A-A Offshore Java 2021-1 L.P. 50085795	CAYMAN ISLANDS	CYM	Distribution	03/25/2021	05/23/2022	21,349,980							21,349,980	21,349,980				1,852,688
	A-A SPN-11 (HVFII - LINCMD), L.P. 50123092	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	7,615,541							7,615,541	7,615,540				
	A-A SPN-11 (HVFII - LISWMD), L.P. 50123099	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	553,857							553,857	553,857				
1BAN10-PY-3	A-A SPN-11 (HVFII -IAGEMD), L.P. 1BAN10PY3	WILMINGTON	DE	Final Distribution	12/18/2020	04/01/2022	15,240,726	(148,372)				(148,372)		15,092,354	15,231,081		138,727	138,727	
	A-A SPN-18 (AIMF - IAGEMD), L.P. 50116431	WILMINGTON	DE	Final Distribution	12/30/2021	04/01/2022	25,783,667							25,783,667	25,044,120		(739,547)	(739,547)	
	A-A SPN-18 (AIMF -IAFAMD), L.P. 50116432	WILMINGTON	DE	Final Distribution	12/30/2021	04/01/2022	25,783,667							25,783,667	25,044,120		(739,547)	(739,547)	
	A-A SPN-19 (AIFIX - IAFAMD), L.P. 50118366	WILMINGTON	DE	Final Distribution	01/31/2022	04/01/2022	10,085,171							10,085,171	11,345,414		1,260,243	1,260,243	
	A-A SPN-19 (AIFIX - IAGEMD), L.P. 50118367	WILMINGTON	DE	Final Distribution	01/31/2022	04/01/2022	30,255,514							30,255,514	34,036,242		3,780,728	3,780,728	
	A-A SPN-2 (ANPP III - AADE), L.P. 50123071	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	38,134,695							38,134,695	38,134,695				
1BANOS-C1-D	A-A SPN-2 (ANPP III-AAIA), L.P. 1BANOSC1D	WILMINGTON	DE	Final Distribution	01/13/2020	04/01/2022	19,932,550	(2,833,509)				(2,833,509)		17,099,041	29,334,381		12,235,340	12,235,340	
	A-A SPN-8 (AIOFII - IAGEMD), L.P. 1BANOXXUX																		
1BANOX-XU-X		WILMINGTON	DE	Final Distribution	08/05/2020	04/01/2022	2,251,229	(671,607)				(671,607)		1,579,622	2,503,436		923,814	923,814	
1BAN11-U4-R	AA Tundra Investor LP 1BAN11U4R	WILMINGTON	DE	Final Distribution	02/05/2021	04/01/2022	38,253,280	(2,627,410)				(2,627,410)		35,625,870	38,275,950		2,650,081	2,650,081	
1BAN11-U4-U	AA Tundra Investor LP 1BAN11U4U	WILMINGTON	DE	Final Distribution	02/05/2021	04/01/2022	40,605,841	(2,788,995)				(2,788,995)		37,816,846	40,629,905		2,813,059	2,813,059	
	AltsCo - Core (A-A Offshore AAA) 50122991	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	04/01/2022	165,194,167							165,194,167	165,194,167				
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	04/01/2022	12,039,754							12,039,754	12,039,754				
	Apollo Athene Strategic Partnership, L.P.																		
1BANOR-LF-0	1BANORLF0	WILMINGTON	DE	Final Distribution	11/12/2018	04/01/2022	50,983,294	(8,739,120)				(8,739,120)		42,244,173	62,422,430		20,178,257	20,178,257	
	Apollo GP Solutions, L.P. 50116692	WILMINGTON	DE	Final Distribution	01/04/2022	04/01/2022	17,094,175							17,094,175	17,888,055		793,880	793,880	
	Apollo GP Solutions, L.P. 50116695	WILMINGTON	DE	Final Distribution	01/04/2022	04/01/2022	3,418,835							3,418,835	3,577,611		158,776	158,776	
1BANON-ZM-G	Apollo Hybrid Value Fund, L.P. 1BANONZMG	WILMINGTON	DE	Final Distribution	06/29/2018	04/01/2022	226,779,409	(15,923,960)				(15,923,960)		210,855,449	232,286,757		21,431,307	21,431,307	
	Apollo Natural Resources Partners II, L.P.																		
1BANOF-LJ-1	1BANOFLJ1	WILMINGTON	DE	Final Distribution	02/10/2017	04/01/2022	3,911,861							3,911,861	3,911,861				
	Apollo USRE Granite Coinvest L.P. 50123069	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	97,662,800							97,662,800	97,662,800				
	Athene Freedom Holdings LP 50085130	GEORGE TOWN	CYM	Final Distribution	03/04/2021	04/01/2022	274,880,429	(141,050)				(141,050)		274,739,378	286,739,638		12,000,260	12,000,260	
	Athene Freedom Holdings LP 50085131	GEORGE TOWN	CYM	Final Distribution	03/04/2021	04/01/2022	60,765,571	(188,067)				(188,067)		60,577,503	65,709,280		5,131,777	5,131,777	
	Athene Freedom Holdings LP 50109265	GEORGE TOWN	CYM	Final Distribution	10/26/2021	04/01/2022	156,978,345							156,978,345	162,558,644		5,580,299	5,580,299	
	Athene Freedom Holdings LP 50123107	GEORGE TOWN	CYM	Final Distribution	03/31/2022	04/01/2022	601,647	(26,691)				(26,691)		574,956	574,956				
	Athene Petros Investor, L.P. 50123059	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	117,112,295							117,112,295	117,112,295				
BANOZM-EU-4	Cayman Universe Holdings LLC, 1BANOZMEU4	CAYMAN ISLANDS	CYM	Final Distribution	09/24/2020	06/01/2022	8,989,784	(4,844,767)				(4,844,767)		4,145,016	6,904,336		2,759,320	2,759,320	
	Eliant Invest Holding, L.P. 50123046	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	8,696,532							8,696,532	8,696,532				
	Eliant Invest Holding, L.P. 50123112	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	11,149,400							11,149,400	11,149,400				
BANOYN-E2-5	MidCap Class A Notes, 1BANOYNE25	DUBLIN	IRL	Sale	05/01/2020	04/01/2022	368,584,656		35,537			35,537		368,620,193	406,742,755		38,122,562	38,122,562	759,886
	Motive Capital Fund II-A, LP 50116697	WILMINGTON	DE	Final Distribution	12/31/2021	04/01/2022	13,840,452							13,840,452	15,826,255		1,985,803	1,985,803	
	Motive Capital Fund II-A, LP 50116701	WILMINGTON	DE	Final Distribution	12/31/2021	04/01/2022	13,956,799							13,956,799	23,047,943		9,091,144	9,091,144	
	PK Air Holdings, LP 50119923	WILMINGTON	DE	Final Distribution	03/30/2022	04/01/2022	191,476,063							191,476,063	191,331,830		(144,233)	(144,233)	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	PK Air Holdings, LP 50123559	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	12,504,871							12,504,871	12,495,749		(9,122)	(9,122)	
BAN0VA-YF-5	PK Air 1 LP (USD) BANOVAYF5	WILMINGTON	DE	Final Distribution	12/11/2019	03/30/2022	5,911,040							5,911,040	5,911,040			5,911,040	5,911,040
2099999. Joint Venture Interests - Common Stock - Affiliated							2,703,034,786	(51,389,912)	35,537			(51,354,375)		2,651,680,407	2,803,670,824		157,901,458	157,901,458	3,584,795
	AG Essential Housing Fund II, L.P. 50100033	WILMINGTON	DE	Final Distribution	12/09/2021	04/01/2022	4,500,000							4,500,000	4,543,831		43,831	43,831	
	AG Essential Housing Fund II, L.P. 50100037	WILMINGTON	DE	Final Distribution	12/09/2021	04/01/2022	7,500,000							7,500,000	7,573,051		73,051	73,051	
	AG Essential Housing Fund II, L.P. 50100081	WILMINGTON	DE	Final Distribution	12/09/2021	04/01/2022	7,500,000							7,500,000	7,573,051		73,051	73,051	
1BAN0K-FB-K	C-III Recovery Fund III L.P. 1BAN0KFBK	WILMINGTON	DE	Final Distribution	09/10/2018	04/01/2022	51,508,015	(10,518,155)				(10,518,155)		40,989,860	68,974,609		27,984,749	27,984,749	
1BAN0D-SC-2	Griffis Premium Apartment Fund IV, L.P. 1BAN0DSC2	WILMINGTON	DE	Final Distribution	10/03/2016	04/01/2022	30,895,751	(1,916,966)				(1,916,966)		28,978,784	39,668,965		10,690,181	10,690,181	249,536
	Island NYC Recovery Fund I L.P. 50089067	WILMINGTON	DE	Final Distribution	10/13/2021	04/01/2022	1,911,959							1,911,959	2,470,255		558,296	558,296	
	NNN Investor 2 (Auto), L.P. 50123088	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	11,321,068							11,321,068	11,321,068				
	Pretium Olympus JV, LP 50088962	WILMINGTON	DE	Final Distribution	05/11/2021	04/01/2022	117,444,768	(514,619)				(514,619)		116,930,149	124,252,542		7,322,393	7,322,393	
1BAN0E-F1-7	Pretium Residential Real Estate Fund II, L.P. 1BAN0EF17	WILMINGTON	DE	Final Distribution	12/22/2016	04/01/2022	11,154,669	(11,154,668)				(11,154,668)		1	19,030,848		19,030,847	19,030,847	
1BAN0K-FB-V	Rockbridge Hospitality Fund VII L.P. 1BAN0KFBV	DOVER	DE	Final Distribution	10/13/2017	04/01/2022	7,303,282	(37,595)				(37,595)		7,265,687	8,331,650		1,065,963	1,065,963	
	SFR Delos Partners, L.P. 50088952	WILMINGTON	DE	Final Distribution	04/22/2021	04/01/2022	120,952,733	(4,657,587)				(4,657,587)		116,295,146	146,035,947		29,740,801	29,740,801	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							371,992,245	(28,799,590)				(28,799,590)		343,192,654	439,775,817		96,583,163	96,583,163	249,536
1BAN11-QV-A	A-A SPN-12 (ROYCE - IAFAMD), L.P. 1BAN11QVA	WILMINGTON	DE	Final Distribution	12/23/2020	04/01/2022	2,787,547	15,309				15,309		2,802,856	3,686,557		883,701	883,701	
1BAN0V-SN-6	A-A SPN-5 (USREIII - IAGEMD), L.P. 1BAN0VSN6	WILMINGTON	DE	Final Distribution	03/20/2020	04/01/2022	19,891,684	(1,752,974)				(1,752,974)		18,138,710	25,124,677		6,985,966	6,985,966	
1BA08T-B2-4	Apollo U.S. Real Estate Fund II L.P. 1BA08TB24	WILMINGTON	DE	Final Distribution	08/25/2015	04/01/2022	119,436,442	(11,764,643)				(11,764,643)		107,671,799	130,081,990		22,410,191	22,410,191	
1BAN0L-Y9-3	Bluewater Investment Holdings, LLC 1BAN0LY93	WILMINGTON	DE	Final Distribution	02/07/2018	06/13/2022	41,648,653	(29,277,792)				(29,277,792)		12,370,861	42,757,080		30,386,219	30,386,219	
	NNN AGP Opportunities Fund II, L.P. 50100650	WILMINGTON	DE	Final Distribution	09/14/2021	04/01/2022	41,837,292	(2,142,605)				(2,142,605)		39,694,687	42,050,419		2,355,732	2,355,732	
	NNN AGP Opportunities Fund II, L.P. 50100651	WILMINGTON	DE	Final Distribution	09/14/2021	04/01/2022	15,688,988	(803,480)				(803,480)		14,885,509	15,768,907		883,398	883,398	
	NNN AGP Opportunities Fund III, L.P. 50118304	WILMINGTON	DE	Final Distribution	01/25/2022	04/01/2022	80,628,659							80,628,659	80,406,844		(221,815)	(221,815)	
1BAN0N-N9-F	NNN Investor 1,L.P. 1BAN0NN9F	CAYMAN ISLANDS	CYM	Final Distribution	10/10/2018	04/01/2022	57,917,152	(8,083,620)				(8,083,620)		49,833,532	61,517,608		11,684,076	11,684,076	
1BAN0U-SB-W	NNN Investor 2 (Auto), L.P. 1BAN0USBW	WILMINGTON	DE	Final Distribution	07/11/2019	04/01/2022	71,203,433	(8,869,156)				(8,869,156)		62,334,277	71,365,772		9,031,495	9,031,495	
	NNN Opportunities Fund IV, L.P. 50118306	WILMINGTON	DE	Final Distribution	01/25/2022	04/01/2022	18,271,556							18,271,556	18,170,318		(101,238)	(101,238)	51,750
1BAN10-R0-T	NNN Opportunities Fund, L.P. 1BAN10R0T	WILMINGTON	DE	Final Distribution	09/29/2020	04/01/2022	5,835,274	(591,262)				(591,262)		5,244,012	5,947,610		703,598	703,598	
	NNN Opportunities Fund, L.P. 50118310	WILMINGTON	DE	Final Distribution	01/25/2022	04/01/2022	32,704,040							32,704,040	32,711,856		7,817	7,817	
2299999. Joint Venture Interests - Real Estate - Affiliated							507,850,720	(63,270,223)				(63,270,223)		444,580,498	529,589,638		85,009,140	85,009,140	51,750
BAN10Y-ZQ-0	LAKEVIEW/BAYVIEW EBO, BAN10YZQ0	Cincinnati	OH	Distribution	01/24/2021	06/28/2022	196,090,381							196,090,381	196,090,381				2,016,815
BAN0Z5-HQ-7	MFA FINANCIAL INC, BAN0Z5HQ7	New York	NY	Distribution	09/30/2020	06/27/2022	2,193,340							2,193,340	2,193,340				24,331
BAN0ZC-9H-1	MFA FINANCIAL INC, BAN0ZC9H1	New York	NY	Distribution	09/30/2020	06/30/2022	8,430,350							8,430,350	8,430,350				16,100
BAN0Z5-HR-5	MFA FINANCIAL INC, BAN0Z5HR5	New York	NY	Distribution	01/01/1900	06/30/2022	20,173,108							20,173,108	20,173,108				209,524
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							226,887,179							226,887,179	226,887,179				2,266,770
1BAN09-JY-1	C-III High Yield Real Estate Debt Fund IV L.P. 1BAN09JY1	WILMINGTON	DE	Final Distribution	12/07/2015	04/01/2022	6,698,020	(1,896,792)				(1,896,792)		4,801,228	6,871,389		2,070,161	2,070,161	
1BAN0D-9F-4	Guggenheim Private Debt Fund Note Issuer 2.0, LLC 1BAN0D9F4	WILMINGTON	DE	Distribution	04/12/2016	04/18/2022	226,908							226,908	226,908				
	Guggenheim Private Debt Fund Note Issuer, LLC 1BA000AI3C	WILMINGTON	DE	Distribution	04/17/2014	04/18/2022	17,103							17,103	17,103				
1BAN0F-SH-4	HPS - Mezzanine Partners III, L.P. 1BAN0FSH4	WILMINGTON	DE	Final Distribution	02/27/2017	04/01/2022	32,198,303	(7,161,430)				(7,161,430)		25,036,873	33,574,616		8,537,743	8,537,743	

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1BA09U-57-6	JCR Commercial Real Estate Finance Fund IIIB, L.P. 1BA09U576	DOVER	DE	Final Distribution	08/19/2015	04/01/2022	2,203,660	(2,011,419)				(2,011,419)		192,241	2,376,470		2,184,229	2,184,229	
1BANOK-PE-Q	JCR Income Plus Fund IV, L.P. 1BANOKPEQ	DOVER	DE	Final Distribution	04/25/2018	04/01/2022	10,717,666	(1,138,323)				(1,138,323)		9,579,343	11,224,527		1,645,184	1,645,184	
	Oxenwood Logistics Fund I, SLP 50109322	LUXEMBOURG	LUX	Final Distribution	12/30/2021	04/01/2022	31,857,807						(82,203)	31,775,605	30,249,836	(911,938)	(613,830)	(1,525,768)	
1BANOE-V6-W	Castlelake Aviation III Stable Yield, L.P. 1BANOEV6W	WILMINGTON	DE	Final Distribution	07/28/2017	03/31/2022	1,016,466							1,016,466	1,016,466		1,016,466	1,016,466	
2599999. Joint Venture Interests - Other - Unaffiliated							84,935,933	(12,207,964)				(12,207,964)	(82,203)	72,645,767	85,557,315	(911,938)	14,839,953	13,928,015	
	A-A Asia Private Credit Fund (Feeder), L.P. 1BA000AH6C	CAYMAN ISLANDS	CYM	Final Distribution	01/02/2014	04/01/2022	688,078	161,303				161,303		849,381	840,123		(9,258)	(9,258)	
	AA MMF 1 Holdco LP 50123062	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	31,065,705							31,065,705	31,562,380		496,675	496,675	
	AA MMF 1 Holdco LP 50123108	WILMINGTON	DE	Final Distribution	03/31/2022	04/01/2022	10,355,235							10,355,235	10,520,793		165,558	165,558	
	A-A SPN-13 (ULYSSES - IAGEMD), L.P. 50084580	WILMINGTON	DE	Final Distribution	03/17/2021	04/01/2022	4,366,763	(259,392)				(259,392)		4,107,371	4,507,446		400,075	400,075	
	A-A SPN-14 (GIBRALTAR - IAGEMD), L.P. 50103302	WILMINGTON	DE	Final Distribution	09/20/2021	04/01/2022	14,872,777	(22,777)				(22,777)		14,850,000	15,289,190		439,190	439,190	
	A-A SPN-16 (Accord Plus - IAFAMD), L.P. 50111230	CAYMAN ISLANDS	CYM	Final Distribution	12/02/2021	04/01/2022	13,884,838	(17,178)				(17,178)		13,867,661	13,993,067		125,407	125,407	
	A-A SPN-16 (Accord Plus - IAGEMD), L.P. 50111241	CAYMAN ISLANDS	CYM	Final Distribution	12/02/2021	04/01/2022	78,680,751	(97,342)				(97,342)		78,583,410	79,294,048		710,639	710,639	
1BANOV-AG-7	A-A SPN-3 (FCI IV - IAGEMD), L.P. 1BANOVAG7	CAYMAN ISLANDS	CYM	Final Distribution	12/18/2020	04/01/2022	6,289,711	1,592,006				1,592,006		7,881,717	7,320,830		(560,887)	(560,887)	
1BANOV-NA-P	A-A SPN-4 (ANAF - IAGEMD), L.P. 1BANOVNAP	WILMINGTON	DE	Final Distribution	11/18/2019	06/01/2022	4,602,696	(1,072,464)				(1,072,464)		3,530,231	4,327,942		797,711	797,711	
	AA WH Holdco, L.P. 50116554	WILMINGTON	DE	Final Distribution	12/30/2021	04/01/2022	4,081,900							4,081,900	4,153,191		71,291	71,291	
	AA WH Holdco, L.P. 50116557	WILMINGTON	DE	Final Distribution	12/30/2021	04/01/2022	11,079,443							11,079,443	11,272,946		193,503	193,503	
	AOP Finance Partners, L.P. 50105988	WILMINGTON	DE	Sale	10/01/2021	04/01/2022	79,269,984	(2,178,089)				(2,178,089)		77,091,895	83,638,571		6,546,676	6,546,676	
	AOP Finance Partners, L.P. 50105992	WILMINGTON	DE	Sale	10/01/2021	04/01/2022	26,554,439							26,554,439	28,809,289		2,254,851	2,254,851	
	AP HV Holdings, L.P. 50123048	CAYMAN ISLANDS	CYM	Final Distribution	03/31/2022	04/01/2022	21,356,061							21,356,061	21,356,061				
	AP HV Holdings, L.P. 50123110	CAYMAN ISLANDS	CYM	Final Distribution	03/31/2022	04/01/2022	21,356,061							21,356,061	21,356,061				
1BA774-45-9	Apollo Credit Opportunity Fund III, L.P. 1BA774459	WILMINGTON	DE	Final Distribution	12/30/2013	04/01/2022	9,506,944	(377,663)				(377,663)		9,129,280	10,942,392		1,813,112	1,813,112	
	Apollo Credit Secondaries Fund I (A), L.P. 50100355	CAYMAN ISLANDS	CYM	Final Distribution	02/02/2022	04/01/2022	40,727,504							40,727,504	44,292,218		3,564,714	3,564,714	
1BA776-61-1	Apollo European Principal Finance Fund II (Dollar A), L.P. 1BA776611	CAYMAN ISLAND	CYM	Final Distribution	01/02/2014	04/01/2022	4,138,978	924,942				924,942		5,063,920	3,974,170		(1,089,750)	(1,089,750)	
1BANOK-XP-5	Apollo Structured Credit Recovery Fund IV 1BANOKXP5	WILMINGTON	DE	Final Distribution	12/11/2017	04/01/2022	50,725,130	(22,729,266)				(22,729,266)		27,995,864	53,971,808		25,975,944	25,975,944	
1BANOJ-3S-D	Financial Credit Investment III, LP 1BANOJ3SD	CAYMAN ISLAND	CYM	Final Distribution	07/31/2017	04/01/2022	134,541,735	(41,854,268)				(41,854,268)		92,687,467	136,669,795		43,982,328	43,982,328	
2699999. Joint Venture Interests - Other - Affiliated							568,144,733	(65,930,188)				(65,930,188)		502,214,545	588,092,321		85,877,779	85,877,779	
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	Los Angeles	CA	Sale	07/25/2016	04/01/2022	14,500,161		(13,610)			(13,610)		14,486,550	15,360,055		873,504	873,504	335,742
30958Q-AA-9	FARMERS EXCHANGE CAPITAL II	Los Angeles	CA	Sale	08/30/2016	04/01/2022	8,103,619		(1,678)			(1,678)		8,101,941	9,042,691		940,750	940,750	198,768
309601-AE-2	FARMERS INSURANCE EXCHANGE	Los Angeles	CA	Sale	10/10/2017	04/01/2022	14,000,000							14,000,000	15,091,136		1,091,136	1,091,136	276,908
53079Q-AC-1	LIBERTY MUTUAL INSURANCE COMPA	Boston	MA	Sale	03/31/2017	04/01/2022	6,335,503		(39,374)			(39,374)		6,296,130	6,403,694		107,564	107,564	199,719
2799999. Surplus Debentures, etc - Unaffiliated							42,939,283		(54,662)			(54,662)		42,884,621	45,897,576		3,012,954	3,012,954	1,011,137
4899999. Total - Unaffiliated							939,127,658	(95,028,628)	(54,662)	17,220,311		(112,303,601)	(82,203)	826,741,854	1,023,337,145	(911,938)	198,523,695	197,611,757	3,673,254
4999999. Total - Affiliated							3,780,157,267	(180,590,323)	35,537			(180,554,786)		3,599,602,478	3,922,862,164		329,170,730	329,170,730	3,636,545
5099999 - Totals							4,719,284,925	(275,618,951)	(19,125)	17,220,311		(292,858,387)	(82,203)	4,426,344,332	4,946,199,309	(911,938)	527,694,425	526,782,487	7,309,799

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38376G-W5-5	GNR 2012-70 C GNR 2011-86 Z 3.629% 04/16/53		06/01/2022	Interest Capitalization		11,545	11,545		1.A
38378B-AP-4	GNR 2012-70 C GNR 2011-164 Z 3.601% 07/16/53		06/01/2022	Interest Capitalization		8,440	8,440		1.A
38378B-AX-7	GNR 2012-70 C GNR 2011-161 Z 3.663% 04/16/53		06/01/2022	Interest Capitalization		4,675	4,675		1.A
38378B-CP-2	GNR 2012-70 C GNR 2012-2 Z 3.430% 12/16/51		06/01/2022	Interest Capitalization		4,341	4,341		1.A
38378B-DK-2	GNR 2012-70 C GNR 2012-19 Z 3.497% 08/16/52		05/01/2022	Interest Capitalization		2,879	2,879		1.A
38378B-EQ-8	GNR 2012-70 C GNR 2012-28 Z 3.250% 01/16/52		04/01/2022	Interest Capitalization		810	810		1.A
38378B-SW-0	GNR 2012-70 C GNR 2012-46 Z 3.443% 09/16/53		06/01/2022	Interest Capitalization		4,304	4,304		1.A
38378B-YH-6	GNR 2012-70 C GNR 2012-86 Z 3.280% 12/16/53		06/01/2022	Interest Capitalization		8,725	8,725		1.A
38378N-6Q-1	GNR 2012-70 C GNR 2014-93 ZC 3.436% 11/16/55		06/01/2022	Interest Capitalization		82,684	82,684		1.A
38378X-SN-2	GNR 2012-70 C GNR 2014-134 Z 2.606% 11/16/55		06/01/2022	Interest Capitalization		11,603	11,603		1.A
38379K-3D-8	GNR 2012-70 C GNR 2015-174 Z 3.000% 11/16/55		06/01/2022	Interest Capitalization		16,362	16,362		1.A
38379K-5Y-0	GNR 2012-70 C GNR 2015-163 Z 3.019% 12/16/57		06/01/2022	Interest Capitalization		42,220	42,220		1.A
38379K-F8-6	GNR 2012-70 C GNR 2015-120 Z 3.250% 03/16/57		06/01/2022	Interest Capitalization		23,318	23,318		1.A
38379K-GQ-5	GNR 2012-70 C GNR 2015-58 Z 3.229% 01/16/55		06/01/2022	Interest Capitalization		22,493	22,493		1.A
38379K-J6-6	GNR 2012-70 C GNR 2015-130 Z 2.897% 07/16/57		06/01/2022	Interest Capitalization		30,602	30,602		1.A
38379K-KQ-0	GNR 2012-70 C GNR 2015-59 Z 3.250% 06/16/56		06/01/2022	Interest Capitalization		16,112	16,112		1.A
38379K-RH-3	GNR 2012-70 C GNR 2015-71 Z 3.250% 03/16/57		06/01/2022	Interest Capitalization		36,510	36,510		1.A
38379K-UF-3	GNR 2012-70 C GNR 2015-93 Z 3.070% 11/16/54		06/01/2022	Interest Capitalization		56,131	56,131		1.A
38379R-B6-9	GNR 2012-70 C GNR 2017-86 Z 2.500% 05/16/59		06/01/2022	Interest Capitalization		28,397	28,397		1.A
38379R-CB-7	GNR 2012-70 C GNR 2015-188 Z 3.000% 07/16/57		06/01/2022	Interest Capitalization		13,440	13,440		1.A
38379R-K5-1	GNR 2012-70 C GNR 2017-100 Z 2.500% 05/16/59		06/01/2022	Interest Capitalization		28,149	28,149		1.A
38379R-N3-3	GNR 2012-70 C GNR 2017-108 Z 2.750% 08/16/59		06/01/2022	Interest Capitalization		31,333	31,333		1.A
38379R-YD-9	GNR 2012-70 C GNR 2017-69 Z 2.500% 07/16/59		06/01/2022	Interest Capitalization		21,906	21,906		1.A
38379U-AH-9	GNR 2012-70 C GNR 2015-189 ZE 3.000% 01/16/57		06/01/2022	Interest Capitalization		18,588	18,588		1.A
38379U-FK-7	GNR 2012-70 C GNR 2016-30 Z 3.622% 08/16/55		06/01/2022	Interest Capitalization		15,967	15,967		1.A
38379U-NX-0	GNR 2012-70 C GNR 2016-52 Z 2.915% 03/16/58		06/01/2022	Interest Capitalization		9,950	9,950		1.A
0109999999. Subtotal - Bonds - U.S. Governments						551,484	551,484		XXX
000000-00-0	Hertz Vehicle Financing III LP Hertz Vehicle Financing III LP 1.584% 04/22/23		04/20/2022	Direct		15,492,958	15,492,958		1.C FE
000000-00-0	WFLF 2022-A E WFLF 2022-A D 3.782% 02/10/25		06/30/2022	Various		28,308,369	28,333,869	62,512	2.B FE
000000-00-0	WFLF 2022-A E WFLF 2022-A E 4.782% 02/10/25		06/30/2022	AMH - AmerUs Group Co.		4,718,062	4,722,312	13,173	2.B FE
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 4.810% 10/15/25		06/15/2022	Keybanc Capital Markets		10,647,872	10,647,872		1.D Z
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A B 5.562% 10/15/25		06/14/2022	Keybanc Capital Markets		2,028,387	2,028,387		2.B Z
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A C 6.150% 10/15/25		06/14/2022	Keybanc Capital Markets		860,998	860,998		3.B Z
000000-00-0	GOLDENTREE LOAN MANAGEMENT EUR GLME 2X D 2.850% 01/20/32		06/09/2022	CROSSTRADE		1,547,058	1,639,553	7,009	2.C FE
00287Y-BZ-1	ABBVIE INC Senior Unsecured 2.600% 11/21/24		04/25/2022	Barclays		1,956,740	2,000,000	22,533	2.B FE
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A ACCSS 2007-A B 2.074% 02/25/37		06/09/2022	ALRe Modco - VIAC GA - AAM		5,489,416	5,716,024	4,939	2.B FE
01750T-AJ-5	ALLEGRO CLO XII ALLEG_20-1A ALLEG 2020-1A C 3.548% 01/21/32		05/25/2022	MMTL Modco AAM		2,485,176	2,600,000	8,713	1.F FE
02079K-AG-2	ALPHABET INC Senior Unsecured 2.250% 08/15/60		05/26/2022	Various		833,700	1,200,000	7,950	1.C FE
023135-CA-2	AMAZON.COM INC Senior Unsecured 2.875% 05/12/41		06/01/2022	Various		5,029,344	6,000,000	9,488	1.D FE
02772A-AA-7	AMER NATL GROUP Senior Unsecured 6.144% 06/13/32		06/15/2022	Various		15,879,426	15,900,000	614	2.B FE
036752-AP-8	ANTHEM INC Senior Unsecured 2.550% 03/15/31		05/20/2022	Goldman Sachs		3,693,732	4,200,000	20,528	2.B FE
037833-EB-2	APPLE INC Senior Unsecured 0.700% 02/08/26		05/25/2022	MMTL Modco AAM		7,361,986	8,000,000	16,644	1.B FE
03842V-AC-1	AQFIT 2021-A C AQFIT 2021-A C 3.140% 07/17/46		06/17/2022	Bank of America		5,161,500	6,200,000	2,704	2.C FE
052769-AH-9	AUTODESK INC Senior Unsecured 2.400% 12/15/31		06/28/2022	Various		2,342,124	2,880,000	2,736	2.B FE
055328-AG-3	BMMC 2018-1A A2 BMMC 2018-1A C 5.063% 10/20/30		05/25/2022	MMTL Modco AAM		4,746,815	5,000,000	24,610	2.C FE
05543D-BQ-6	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 9A2 1.291% 07/26/36		06/01/2022	Interest Capitalization		62,475	62,475		1.D FM
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 3.813% 01/28/27		05/06/2022	Tax Free Exchange		14,380,823	14,380,823	27,415	1.C FE
05610M-AE-2	BX 2022-CSMO D BX 2022-CSMO D 5.616% 06/15/27		05/27/2022	Citigroup		29,849,550	30,000,000		2.C FE
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 3.713% 07/01/29		04/13/2022	Tax Free Exchange		53,000,000	53,000,000	51,304	1.C PL
05621#-AC-8	Blue Torch Capital LP Blue Torch Capital LP II DD 3.713% 07/01/29		04/13/2022	Tax Free Exchange		43,000,000	43,000,000	41,624	1.C FE
05990R-AU-5	BANC OF AMERICA FUNDING CORPOR BAFC 2015-R4 6A3 1.286% 08/27/36		05/25/2022	MMTL Modco AAM		189,703	201,993	124	1.A FM
05990R-AU-5	BANC OF AMERICA FUNDING CORPOR BAFC 2015-R4 6A3 1.286% 08/27/36		05/25/2022	MMTL Modco AAM		13,624,007	14,506,599	8,904	1.A FM
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T Senior Unsecured 1.650% 01/28/31		05/23/2022	Various		5,826,629	7,000,000	37,313	1.E FE
071813-CS-6	BAXTER INTERNATIONAL INC Senior Unsecured 2.539% 02/01/32		06/17/2022	Deutsche Bank		4,165,150	5,000,000	70,880	2.B FE
07333N-AM-4	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL1 B4 5.500% 10/28/64		05/25/2022	MMTL Modco AAM		12,903,983	12,865,500	53,070	1.A
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR2 1A1 1.824% 09/25/46		05/25/2022	MMTL Modco AAM		1,019,912	1,056,424		1.A FM

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09261X-AD-4	BLACKSTONE SEC Senior Unsecured 2.125% 02/15/27		06/30/2022	Tax Free Exchange		19,789,653	20,000,000	159,375	2.C FE
110122-AW-8	BRISTOL-MYERS Senior Unsecured 3.250% 11/01/23		05/11/2022	Midland AAM		503,416	500,000	451	1.F FE
11044M-AA-4	BRITISH AIRWAYS 2020-1 CLASS A Senior Secured 4.250% 11/15/32		05/25/2022	MMTL Modco AAM		1,733,769	1,806,010	2,132	1.G FE
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE Senior Unsecured 4.450% 01/15/53		05/31/2022	Bank of America		2,983,410	3,000,000		1.G FE
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		04/01/2022	Interest Capitalization		(43,145)	(43,145)		3.B PL
125284-AL-3	CGDB 2019-MOB F CGDB 2019-MOB F 3.874% 11/15/36		06/14/2022	J.P. Morgan Sec		6,183,125	6,500,000	699	1.A FM
128125-*6-0	Calamos Strategic Total Return MRPS 3.660% 05/24/27		04/01/2022	Nomura		24,000,000	960,000		1.D FE
13875L-AS-7	CANYON CAPITAL CLO LTD CANYC_1 CANYC 2014-1A BR 3.039% 01/30/31		05/25/2022	MMTL Modco AAM		2,377,653	2,500,000	4,929	1.F FE
143106-2*-2	Carlyle Tactical Private Credi MRPS 3.660% 03/07/27		04/01/2022	Goldman Sachs		13,458,125	538,325		1.G PL
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		06/27/2022	Interest Capitalization		67,807	67,807		1.G FE
17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 3.180% 11/25/38		06/01/2022	Interest Capitalization		608	608		2.B FM
186858-AA-0	Cliffwater Corporate Lending F SR SECD NTS SER A 4.100% 03/28/27		04/01/2022	Direct		35,000,000	35,000,000		1.C PL
20030N-DS-7	COMCAST CORP Senior Unsecured 2.887% 11/01/51		06/07/2022	Tax Free Exchange		26,536,000	26,536,000	76,609	1.G FE
20754M-CB-1	CAS 2022-R07 1M2 CAS 2022-R07 1M2 5.576% 06/25/42		06/27/2022	Nomura		10,000,000	10,000,000		2.C Z
20825C-AQ-7	CONOCOPHILLIPS Senior Unsecured 6.500% 02/01/39		06/23/2022	Various		15,325,531	13,000,000	334,244	1.G FE
20825C-AY-0	CONOCOPHILLIPS Senior Unsecured 4.300% 08/15/28		05/09/2022	Tax Free Exchange		17,161,821	15,000,000	150,500	1.G FE
20825C-BA-1	CONOCOPHILLIPS Senior Unsecured 2.400% 02/15/31		05/09/2022	Tax Free Exchange		6,883,809	7,000,000	39,200	1.G FE
21871X-AG-4	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		06/29/2022	Various		6,162,157	6,667,000	52,060	2.A FE
22160K-AP-0	COSTCO COMPANIES Senior Unsecured 1.600% 04/20/30		06/28/2022	BNP Paribas		5,870,025	7,000,000	21,467	1.D FE
22160K-AQ-8	COSTCO COMPANIES Senior Unsecured 1.750% 04/20/32		06/16/2022	Various		4,032,805	5,000,000	14,567	1.D FE
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		04/01/2022	Stonecastle Securities		31,821,298	30,004,241	88,888	2.A PL
223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		04/01/2022	Stonecastle Securities		30,465,154	29,524,789	76,617	2.A PL
22846M-AG-8	CROWN POINT CLO LTD CRNPT_18-7 CRNPT 2018-7A D 4.563% 10/20/31		05/25/2022	MMTL Modco AAM		2,691,783	3,000,000	13,308	2.C FE
24422E-WH-8	JOHN DEERE CAPITAL CORP Senior Unsecured 3.900% 06/07/32		06/01/2022	Goldman Sachs		9,975,400	10,000,000		1.F FE
26252E-AJ-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2018-70A D 4.794% 01/16/32		05/02/2022	MITSUBISHI UFJ SECURITIES INTL		2,952,000	3,000,000	6,417	2.C FE
28623A-AE-5	ELEVATION CLO LTD AWPT_16-5A AWPT 2016-5A DR 4.734% 10/25/31		05/25/2022	MMTL Modco AAM		932,156	1,000,000	3,945	2.C FE
30231G-BF-8	EXXON MOBIL CORP Senior Unsecured 4.227% 03/19/40		06/27/2022	Various		11,558,196	12,000,000	112,215	1.D FE
30321L-2E-1	F&G GLOBAL FUND Secured 5.150% 07/07/25		06/28/2022	J.P. Morgan Sec		4,996,700	5,000,000		1.G Z
30327M-AA-2	FSRIA 2022-FL5 A FSRIA 2022-FL5 A 3.813% 06/19/37		06/03/2022	Goldman Sachs		39,599,884	40,000,000		1.A FE
33767P-AG-3	FKH 2022-SFRA E1 FKH 2022-SFR2 D 4.500% 07/17/39		06/15/2022	Morgan Stanley		4,164,734	4,500,000		1.G FE
33767P-AJ-7	FKH 2022-SFRA E1 FKH 2022-SFR2 E1 4.500% 07/17/39		06/15/2022	Morgan Stanley		13,290,719	15,000,000		2.B FE
33767P-AL-2	FKH 2022-SFRA E1 FKH 2022-SFR2 E2 4.500% 07/17/39		06/15/2022	Morgan Stanley		9,496,721	11,000,000		2.C FE
35564K-YP-8	STACR 2022-DNA5 M1B STACR 2022-DNA5 M1B 4.426% 06/25/42		06/13/2022	CITIGROUP		10,500,000	10,500,000		2.C FE
36143L-2J-3	GA GLOBAL FUNDING TRUST Secured 3.850% 04/11/25		04/04/2022	J.P. Morgan Sec		2,999,160	3,000,000		1.F FE
362341-WE-5	GSR MORTGAGE LOAN TRUST GSR 20 GSR 2005-8F 4A1 6.000% 11/25/35		05/01/2022	Interest Capitalization		230	230		1.D FM
381758-AC-1	Golub Capital Partners Private SENIOR 3.770% 02/24/27		04/01/2022	Goldman Sachs		4,500,000	4,500,000		2.B PL
381758-AD-9	Golub Capital Partners Private SENIOR 3.820% 02/24/27		04/01/2022	Goldman Sachs		15,500,000	15,500,000		2.B PL
38176K-AE-3	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2019-42A B 3.663% 04/20/31		05/25/2022	MMTL Modco AAM		1,954,580	2,000,000	7,122	1.C FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG MBIA 6.254% 07/01/38		04/21/2022	FTN Financial		1,189,578	1,078,474	21,358	1.G FE
41166L-AA-5	HarbourView Tune Royalty 1 LLC HarbourView Tune Royalty 1 LLC 5.410% 11/30/81		05/12/2022	Direct		43,000,000	43,000,000		1.G PL
438516-CE-4	HONEYWELL INTERNATIONAL INC Senior Unsecured 1.100% 03/01/27		05/25/2022	MMTL Modco AAM		5,403,101	6,000,000	15,400	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL INC Senior Unsecured 1.750% 09/01/31		06/14/2022	Morgan Stanley		242,268	300,000	1,531	1.F FE
446150-AX-2	HUNTINGTON BANCS Subordinated 2.487% 08/15/36		05/05/2022	Tax Free Exchange		8,480,459	8,600,000	47,529	2.B FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 1.850% 09/15/32		06/02/2022	Various		7,260,000	9,000,000	33,865	1.G FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 2.650% 09/15/40		05/31/2022	Various		7,703,250	10,000,000	56,313	1.G FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 4.350% 06/15/29		05/12/2022	Goldman Sachs		2,996,820	3,000,000		1.G FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 4.600% 03/15/33		05/12/2022	Goldman Sachs		1,998,940	2,000,000		1.G FE
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC HENDR 2012-2A B 6.770% 10/17/61		05/25/2022	MMTL Modco AAM		2,640,230	2,415,801	4,543	2.A FE
46647P-DC-7	JPMORGAN CHASE Senior Unsecured 4.586% 04/26/33		04/19/2022	J.P. Morgan Sec		1,500,000	1,500,000		1.F FE
482480-AL-4	KLA CORP Senior Unsecured 4.650% 07/15/32		06/21/2022	Bank of America		17,489,675	17,500,000		1.G FE
482480-AN-0	KLA CORP Senior Unsecured 5.250% 07/15/62		06/21/2022	Citigroup		6,989,220	7,000,000		1.G FE
48255G-AA-3	KKR GROUP FINANC Senior Unsecured 4.850% 05/17/32		05/10/2022	J.P. Morgan Sec		3,985,880	4,000,000		1.F FE
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 07/15/54		04/01/2022	CTL Capital		2,623,500	2,623,500		2.B Z
50200X-AA-8	LCSS FINANCING 2017A LLC LCSS_ LCSS 2018-A A 4.700% 12/15/62		05/25/2022	MMTL Modco AAM		2,704,169	2,526,801	2,969	1.A FE
525221-HA-8	LEHMAN XS TRUST LXS_06-2N LXS 2006-2N 1A1 2.144% 02/25/46		05/25/2022	MMTL Modco AAM		10,991,991	11,320,307		1.D FM
539830-BR-9	LOCKHEED MARTIN Senior Unsecured 3.900% 06/15/32		04/21/2022	Wells Fargo		2,997,360	3,000,000		1.G FE
55275B-AA-5	MASTR ASSET BACKED SECURITIES MABS 2006-NC2 A1 1.884% 08/25/36		05/25/2022	MMTL Modco AAM		1,616,801	2,864,646		1.D FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
55903V-AC-7	MAGALLANES INC Senior Unsecured 3.428% 03/15/24		05/18/2022	Barclays		3,961,600	4,000,000	24,758	2.C FE
571903-AX-1	MARRIOTT INTL Senior Unsecured 4.500% 10/01/34		05/25/2022	MMTL Modco AAM		2,396,629	2,500,000	16,875	2.C FE
617446-8X-0	MORGAN STANLEY Senior Unsecured 1.928% 04/28/32		06/28/2022	Various		3,577,869	4,500,000	14,495	1.F FE
61747Y-ES-0	MORGAN STANLEY Subordinated 5.297% 04/20/37		04/18/2022	Morgan Stanley		2,000,000	2,000,000		2.A FE
61762L-BB-8	MSRR 2013-R6 4B1 MSRR 2013-R6 4B2 1.244% 04/26/53		05/01/2022	Interest Capitalization		7,311	7,311		1.D FM
61762L-BJ-1	MSRR 2013-R6 4B1 MSRR 2013-R6 5B2 1.566% 04/26/53		06/25/2022	Interest Capitalization		41,738	41,738		1.D FM
61763T-AY-1	MSRR 2014-R4 2B MSRR 2014-R4 3B2 2.594% 08/26/34		06/01/2022	Interest Capitalization		36,379	36,379		1.D FM
64034Q-AC-2	Pencil 2021 B ABS D NSLT 2021-BA B 2.680% 04/20/62		06/17/2022	Bank of America		27,089,284	32,527,471	4,843	1.C FE
65339K-CJ-7	NEXTERA ENERGY Senior Unsecured 5.000% 07/15/32		06/21/2022	Wells Fargo		17,486,875	17,500,000		2.A FE
666807-CE-0	NORTHROP GRUMMAN CORP Senior Unsecured 7.750% 02/15/31		06/15/2022	Tax Free Exchange		26,233,803	23,420,000	605,017	2.A FE
66860C-AJ-2	NORTHWOODS CAPITAL LTD WOODS_1 WOODS 2018-14BA D 4.822% 11/13/31		05/25/2022	MMTL Modco AAM		1,308,717	1,500,000	2,411	2.C FE
66989H-AR-9	NOVARTIS CAPITAL CORP Senior Unsecured 2.200% 08/14/30		06/10/2022	Various		891,415	1,000,000	6,814	1.D FE
67103H-AL-1	OREILLY AUTOMOTIVE INC Senior Unsecured 4.700% 06/15/32		06/06/2022	J.P. Morgan Sec		12,958,920	13,000,000		2.B FE
67108F-AS-5	OZLM FUNDING LTD OZLMF_13-4A OZLMF 2013-4A BR 3.336% 10/22/30		05/25/2022	MMTL Modco AAM		960,735	1,000,000	3,058	1.F FE
67400F-AG-6	OAKTREE CLO LTD OAKCL_18-1A OAKCL 2018-1A B 3.313% 10/20/30		05/25/2022	MMTL Modco AAM		949,664	1,000,000	3,221	1.F FE
678858-BV-2	OKLAHOMA GAS AND ELECTRIC COMP Senior Unsecured 3.250% 04/01/30		06/24/2022	Stifel Nicolaus		7,975,989	8,653,000	67,962	1.G FE
68267B-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2018-1A D 4.080% 03/14/29		06/09/2022	AADE - AAIA non-Modco - AAM		1,918,314	1,900,000	5,383	1.F FE
68269C-AA-4	OMFIT 2018-2A B OMFIT 2018-2A A 3.570% 03/14/33		06/09/2022	AAIA Modco FHLB - AAM		44,069,040	44,000,000	109,083	1.A FE
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		06/23/2022	MMTL Modco AAM		12,190,556	12,229,039	11,740	1.A FE
693342-AA-5	PG&E WILDFIRE Secured 3.594% 06/01/30		05/03/2022	Citigroup		2,999,939	3,000,000		1.A FE
693342-AC-1	PG&E WILDFIRE Secured 4.377% 06/01/39		05/03/2022	Citigroup		4,999,849	5,000,000		1.A FE
69346M-AE-9	PNMSR 2021-FT1 A PNMSR 2022-FT1 A 5.116% 06/25/27		06/15/2022	Citigroup		24,875,000	25,000,000		2.C FE
69354W-AF-3	PNMSR 2022-GT1 A PNMSR 2022-GT1 A 5.176% 05/25/27		06/07/2022	Credit Suisse		80,097,500	80,500,000		2.B FE
70017W-AJ-2	PARK AVENUE INSTITUTIONAL ADVI PAIA 2019-1A C 5.261% 05/15/32		05/25/2022	MMTL Modco AAM		2,213,868	2,500,000	3,288	2.C FE
717081-FB-4	PFIZER INC Senior Unsecured 1.750% 08/18/31		06/16/2022	Various		4,872,649	6,000,000	34,890	1.F FE
718547-AE-2	PHILLIPS 66 Senior Unsecured 3.550% 10/01/26		05/05/2022	Tax Free Exchange		1,999,028	2,000,000	6,706	2.A FE
718547-AG-7	PHILLIPS 66 Senior Unsecured 3.750% 03/01/28		05/05/2022	Tax Free Exchange		3,990,680	4,000,000	26,667	2.A FE
718547-AN-2	PHILLIPS 66 Senior Unsecured 4.900% 10/01/46		05/05/2022	Tax Free Exchange		5,465,168	5,500,000	25,453	2.A FE
74276#-AH-1	Principal US Property Portfoli SR NTS SER B 2.990% 04/05/34		04/01/2022	J.P. Morgan Sec		8,000,000	8,000,000		1.D Z
74332Y-AG-4	PROG 2022-SFR5 E2 PROG 2022-SFR5 D 6.863% 06/17/39		06/10/2022	Deutsche Bank		4,968,939	5,000,000		2.C FE
74332Y-AJ-8	PROG 2022-SFR5 E2 PROG 2022-SFR5 E1 6.618% 06/17/39		06/10/2022	Deutsche Bank		4,968,866	5,000,000		2.A FE
74332Y-AL-3	PROG 2022-SFR5 E2 PROG 2022-SFR5 E2 6.863% 06/17/39		06/10/2022	Deutsche Bank		819,858	825,000		2.C FE
74333X-AJ-9	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E1 3.378% 01/17/39		04/18/2022	Tax Free Exchange		7,660,980	7,673,000	813	2.A FE
74333X-AL-4	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E2 3.527% 01/17/39		04/18/2022	Tax Free Exchange		5,245,919	5,248,000	578	2.C FE
74333X-AN-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 F 4.420% 01/17/39		04/18/2022	Tax Free Exchange		5,784,757	5,787,000	780	3.C FE
74333X-AQ-3	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 G 4.687% 01/17/39		04/18/2022	Tax Free Exchange		5,677,973	5,680,000	789	4.C FE
74460W-AD-9	PUBLIC STORAGE Senior Unsecured 1.850% 05/01/28		05/18/2022	J.P. Morgan Sec		2,641,650	3,000,000	2,929	1.F FE
760759-AX-8	REPUBLIC SVCS Senior Unsecured 1.450% 02/15/31		06/17/2022	BNP Paribas		7,786,700	10,000,000	51,153	2.B FE
760759-BA-7	REPUBLIC SVCS Senior Unsecured 2.375% 03/15/33		06/27/2022	J.P. Morgan Sec		6,112,410	7,500,000	51,260	2.B FE
78486Q-AS-0	SVB FINANCIAL GR Senior Unsecured 4.570% 04/29/33		04/26/2022	Goldman Sachs		3,000,000	3,000,000		2.B FE
808513-BR-5	CHARLES SCHWAB Senior Unsecured 1.150% 05/13/26		05/25/2022	MMTL Modco AAM		2,747,483	3,000,000	1,150	1.F FE
842400-HR-7	SOUTHERN CALIFORNIA EDISON COM Secured 5.450% 06/01/52		05/18/2022	MIZUHO		2,981,520	3,000,000		1.A FE
857477-BU-6	STATE STREET CRP Senior Unsecured 4.421% 05/13/33		05/10/2022	Various		500,940	500,000		1.E FE
86212V-AE-4	STR 2018-1A A2 STR 2018-1A A2 4.290% 10/20/48		06/09/2022	ALRE - DFL Trust AAM		1,846,487	1,885,688	4,270	1.A FE
86361Y-AA-5	SFS 2006-B A SFS 2006-B A 5.189% 03/15/38		06/09/2022	ALRe Modco - VIAC GA - AAM		1,098,354	1,084,501	3,752	1.A FE
87267J-AB-9	TRUPS FINANCIALS NOTE SECUR LT TFINS 2018-2A A2 4.500% 09/30/39		05/25/2022	MMTL Modco AAM		961,250	1,000,000	5,050	1.G FE
88240T-AB-7	TX ELECTRIC MRKT Texas Electric Market Stabiliz 4.966% 02/01/42		06/08/2022	Citigroup		28,497,284	28,500,000		1.A FE
88240T-AC-5	TX ELECTRIC MRKT Texas Electric Market Stabiliz 5.057% 08/01/46		06/08/2022	Citigroup		16,148,404	16,150,000		1.A FE
886758-AB-3	Tiger Global Management LLC Sr Nts 3.820% 04/13/29		04/01/2022	J.P. Morgan Sec		40,000,000	40,000,000		1.F PL
89176E-AD-2	TPMT 2018-1 M2 TPMT 2018-1 M2 3.750% 01/25/58		05/25/2022	MMTL Modco AAM		965,796	1,000,000	2,500	1.A FM
89177E-AE-9	TOWD POINT MORTGAGE TRUST TPMT TPMT 2019-HY1 B1 3.774% 10/25/48		05/25/2022	MMTL Modco AAM		2,184,189	2,200,000	5,166	1.A FM
89820X-AA-6	TRUPS FINANCIALS NOTE SECURITI TFINS 2020-2A A1 3.584% 07/15/41		06/21/2022	AEL Modco AAM		23,803,496	23,893,095	159,385	1.C FE
913017-BT-5	UNITED TECH CORP Senior Unsecured 4.500% 06/01/42		05/20/2022	Various		6,878,445	7,000,000	151,375	2.A FE
91680B-AA-9	UPSPT_20-ST2 UPSPT 2020-ST2 A 3.500% 03/20/28		06/09/2022	Various		3,564,786	3,581,863	6,617	2.B FE
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC Senior Secured 5.125% 05/13/25		05/10/2022	Citigroup		3,992,320	4,000,000		2.C FE
94108F-AA-8	WAT 2021-A C WAT 2021-A A 3.524% 02/18/31		06/23/2022	Keybanc Capital Markets		6,790,959	6,790,959		1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 4.374% 02/18/31		06/23/2022	Keybanc Capital Markets		1,867,503	1,867,503		1.F PL

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94108F-AC-4	WAT 2021-A C WAT 2021-A C 6.074% 02/18/31		06/23/2022	Keybanc Capital Markets		3,607,777	3,607,777		2.C PL
94949J-AG-0	WELLFLEET CLO LTD WELF_18-2A WELF 2018-2A C 4.263% 10/20/31		05/25/2022	MMTL Modco AAM		927,445	1,000,000	4,144	2.C FE
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30		04/01/2022	Interest Capitalization		(107,347)	(107,347)		1.E
958667-AC-1	WESTERN MIDSTRM Senior Unsecured 4.550% 02/01/30		06/09/2022	Various		3,895,874	4,220,000	62,315	3.A FE
976826-BP-1	WISCONSIN POWER AND LIGHT COMP Senior Unsecured 1.950% 09/16/31		06/01/2022	Various		3,376,271	4,000,000	15,734	1.G FE
G77418-AA-8	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5.000% 12/22/25		04/30/2022	Tax Free Exchange		552,890,913	552,890,913	2,764,455	1.F PL
Q5426#-AC-7	L&K FINANCE PTY LTD SR GTD NT SER K 4.820% 06/12/30		06/01/2022	Tax Free Exchange		5,000,000	5,000,000	113,136	2.A FE
Q5426#-AD-5	L&K FINANCE PTY LTD SR GTD NT SER L 4.970% 06/12/33		06/01/2022	Tax Free Exchange		10,000,000	10,000,000	233,314	2.A FE
06417X-AG-6	BANK NOVA SCOTIA Subordinated 4.588% 05/04/37	A	06/23/2022	Various		4,626,160	5,000,000	47,792	2.A FE
13645R-BF-0	CANADIAN PACIFIC Senior Unsecured 2.450% 12/02/31	A	06/28/2022	Jefferies & Co (PFI)		12,754,988	15,000,000	22,710	2.B FE
36720#-AD-1	GAS TRANSMISSION NORTHWEST SR NTS 5.690% 06/01/35		05/06/2022	Interest Capitalization		284,500	284,500		1.G
428357-AA-5	HIFI 2022-1A A2 HIFI 2022-1A A2 3.939% 02/01/62	A	06/22/2022	Various		14,988,959	15,000,000	83,704	1.F FE
78016E-YH-4	ROYAL BK CANADA Senior Unsecured 2.300% 11/03/31	A	06/29/2022	J.P. Morgan Sec		8,314,800	10,000,000	37,056	1.E FE
89114T-ZQ-8	TORONTO-DOMINION BANK/THE Senior Unsecured 2.450% 01/12/32	A	06/29/2022	J.P. Morgan Sec		2,781,990	3,334,000	38,346	1.E FE
89115A-2E-1	TORONTO-DOMINION BANK/THE Senior Unsecured 4.456% 06/08/32	A	06/01/2022	TD Securities		24,000,000	24,000,000		1.E FE
03665T-AS-5	ANTR 2018-2A CR ANTR 2018-2A CR 4.005% 04/20/34	D	04/21/2022	Deutsche Bank Securities Inc		32,000,000	32,000,000		1.F FE
03665T-AU-0	ANTR 2018-2A CR ANTR 2018-2A DR 5.255% 04/20/34	D	04/21/2022	Deutsche Bank Securities Inc		9,750,000	9,750,000		2.B FE
04009B-AJ-7	ARES 2022-ALF3A D ARES 2022-ALF3A D 5.199% 07/25/35	D	06/10/2022	J.P. Morgan Sec		9,283,386	9,380,000		2.C FE
04342J-AA-5	ASB BANK LTD Subordinated 5.700% 06/17/32	D	06/08/2022	Citigroup		14,000,000	14,000,000		1.G FE
05072M-AE-3	AUDAX 2020-4A C AUDAX 2020-4A C 4.844% 10/15/31	D	05/25/2022	MMTL Modco AAM		3,861,456	4,000,000	21,530	1.F FE
09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2 3.334% 07/23/32	D	05/25/2022	MMTL Modco AAM		2,917,611	3,000,000	8,335	1.C FE
12551R-AG-3	CIFC 2018-1A D CIFC 2018-1A D 3.694% 04/18/31	D	05/25/2022	MMTL Modco AAM		1,838,232	2,000,000	7,594	2.C FE
12661P-AC-3	CSL FINANCE PLC Senior Unsecured 4.250% 04/27/32	D	04/20/2022	Bank of America		2,989,350	3,000,000		1.G FE
14900C-AJ-4	CRMN 2018-1A D CRMN 2018-1A D 4.834% 10/25/31	D	05/25/2022	MMTL Modco AAM		941,964	1,000,000	4,028	2.C FE
23291K-AH-8	DH EUROPE FINANCE II SARL Senior Unsecured 2.600% 11/15/29	D	05/23/2022	Various		6,334,105	7,000,000	4,904	2.A FE
23291K-AJ-4	DH EUROPE FINANCE II SARL Senior Unsecured 3.250% 11/15/39	D	05/20/2022	Goldman Sachs		5,930,537	6,973,000	5,666	2.A FE
26243E-AC-5	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2017-53A C 2.744% 01/15/31	D	05/25/2022	MMTL Modco AAM		3,736,832	4,000,000	12,197	1.F FE
29002L-AG-5	ELM11 2021-4A D ELM11 2021-4A D 4.013% 10/20/34	D	06/16/2022	J.P. Morgan Sec		5,335,076	5,695,000	39,357	2.C FE
29446M-AG-7	EQUINOR ASA Senior Unsecured 3.625% 04/06/40	D	06/28/2022	Various		13,159,083	15,000,000	124,716	1.D FE
34962D-AE-6	FCBSL 2019-2A B FCBSL 2019-2A B 3.313% 10/20/32	D	05/25/2022	MMTL Modco AAM		2,236,840	2,300,000	7,408	1.C FE
34962X-AJ-1	FCBSL 2020-1A B FCBSL 2020-1A C 4.213% 10/20/33	D	05/25/2022	MMTL Modco AAM		3,844,328	4,000,000	16,383	1.F FE
34963D-AC-9	FCBSL 2021-2A C FCBSL 2021-2A B 2.963% 07/20/34	D	05/25/2022	MMTL Modco AAM		28,870,470	30,000,000	86,412	1.C FE
34963D-AE-5	FCBSL 2021-2A C FCBSL 2021-2A C 3.463% 07/20/34	D	05/25/2022	MMTL Modco AAM		14,179,845	15,000,000	50,498	1.F FE
34963D-AS-4	FCBSL 2021-4A D FCBSL 2021-4A D 4.694% 10/15/34	D	05/20/2022	Morgan Stanley		908,750	1,000,000	5,085	2.C FE
34964H-AG-0	FCBSL 2022-1A D FCBSL 2022-1A C1 4.025% 10/23/34	D	04/29/2022	MITSUBISHI UFJ SECURITIES INTL		11,000,000	11,000,000		1.F FE
34964H-AL-9	FCBSL 2022-1A D FCBSL 2022-1A D 5.825% 10/23/34	D	04/29/2022	MITSUBISHI UFJ SECURITIES INTL		23,000,000	23,000,000		2.C FE
37148E-AJ-3	GNRT 8A DR GNRT 8A DR 4.563% 10/20/34	D	06/17/2022	J.P. Morgan Sec		1,026,883	1,100,000	8,783	2.C FE
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 4.813% 07/20/29	D	05/25/2022	MMTL Modco AAM		5,668,566	6,000,000	28,074	2.B FE
38172F-AL-2	GOCAP 2017-34A CR GOCAP 2017-34A CR 5.013% 03/14/31	D	05/25/2022	MMTL Modco AAM		3,922,496	4,000,000	11,141	1.F FE
38173B-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1 5.025% 07/25/35	C	05/31/2022	Natixis Bleichroeder Inc		4,200,000	4,200,000		1.F FE
38174B-AN-5	GOCAP 2015-22A BR GOCAP 2015-22A BR 2.563% 01/20/31	D	05/25/2022	MMTL Modco AAM		1,961,112	2,000,000	4,983	1.C FE
38175C-AC-6	GOCAP 2014-21A BR GOCAP 2014-21A BR 2.984% 01/25/31	D	05/25/2022	MMTL Modco AAM		6,765,129	7,000,000	17,407	1.C FE
38175D-AE-0	GOCAP 2018-38A C GOCAP 2018-38A C 3.863% 07/20/30	D	05/25/2022	MMTL Modco AAM		8,761,338	9,000,000	33,799	1.F FE
38175G-AE-3	GOCAP 2015-23A CR GOCAP 2015-23A CR 2.863% 01/20/31	D	05/25/2022	MMTL Modco AAM		(739,596)		14,787	1.F FE
38175J-AJ-6	GOCAP 2013-17A CR GOCAP 2013-17A CR 4.684% 10/25/30	D	06/01/2022	AARE Surplus AAM		32,148,000	34,200,000	164,643	2.C FE
38175U-AG-7	GCBSL 2018-37A C GCBSL 2018-37A C 3.413% 07/20/30	D	05/25/2022	MMTL Modco AAM		1,927,276	2,000,000	6,636	1.F FE
38177D-AL-2	GCBSL 2020-48A C GCBSL 2020-48A C 3.844% 04/17/33	D	05/25/2022	MMTL Modco AAM		1,913,570	2,000,000	7,902	1.F FE
43133Y-AA-3	HITR 4A A2 HITR 4A A1A 3.399% 07/23/42	D	06/03/2022	Bank of America		46,600,000	46,600,000		1.A FE
43133Y-AB-1	HITR 4A A2 HITR 4A A2 3.849% 07/23/42	D	06/03/2022	Bank of America		43,900,000	43,900,000		1.C FE
46616K-AS-3	JFIN 2013-1A CR JFIN 2013-1A CR 5.043% 01/20/30	D	05/25/2022	MMTL Modco AAM		6,678,616	7,000,000	34,318	2.C FE
47047R-AL-0	JTWN 2022-18A D JTWN 2022-18A D 5.655% 07/25/35	D	05/13/2022	Credit Suisse		9,996,000	10,200,000		2.C FE
47421M-BC-6	JEFFM 2015-1A DR JEFFM 2015-1A DR 4.613% 10/20/31	D	05/25/2022	MMTL Modco AAM		938,940	1,000,000	4,485	2.C FE
48250L-BA-6	KKR 9 CR2 KKR 9 CR2 3.144% 07/15/30	D	05/25/2022	MMTL Modco AAM		4,810,520	5,000,000	17,468	1.F FE
48252W-AG-8	KKR 22A D KKR 22A D 4.163% 07/20/31	D	05/25/2022	MMTL Modco AAM		1,408,076	1,500,000	6,071	2.C FE
48661Q-AJ-0	RAD 2020-9A C RAD 2020-9A C 3.644% 01/15/34	D	05/25/2022	MMTL Modco AAM		2,376,523	2,500,000	10,123	1.F FE
55818R-BE-5	MDPK 2014-14A DRR MDPK 2014-14A DRR 4.086% 10/22/30	D	05/25/2022	MMTL Modco AAM		1,208,000	1,306,000	4,892	2.C FE
55820N-AU-5	MADISON PARK FUNDING LTD MDPK_ MDPK 2016-24A DR 4.913% 10/20/29	D	06/09/2022	CROSSTRADE		1,474,593	1,500,000	11,054	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
55820N-AU-5	MADISON PARK FUNDING LTD MDPK_ MDPK 2016-24A DR 4.913% 10/20/29	D	05/25/2022	MMTL Modco AAM		1,430,531	1,500,000	7,164	2.C FE
55954H-AS-1	MAGNE 2019-22A DR MAGNE 2019-22A DR 4.144% 04/15/31	D	05/13/2022	Robert W. Baird		3,333,750	3,500,000	12,893	2.C FE
55955A-AG-1	MAGNETITE CLO LTD MAGNE_18-20A MAGNE 2018-20A D 3.563% 04/20/31	D	05/13/2022	Robert W. Baird		1,225,625	1,325,000	3,540	2.C FE
654579-AK-7	NIPPON LIFE INS Subordinated 2.900% 09/16/51	D	05/18/2022	Various		4,565,000	5,500,000	28,356	1.G FE
66860C-AG-8	NORTHWOODS CAPITAL LTD WOODS_1 WOODS 2018-14BA C 3.772% 11/13/31	D	05/25/2022	MMTL Modco AAM		941,234	1,000,000	1,257	1.F FE
67108B-BC-8	OZLMF 2012-2A BR2 OZLMF 2012-2A BR2 3.586% 07/30/31	D	05/25/2022	MMTL Modco AAM		3,823,236	4,000,000	9,164	1.F FE
67112M-AE-5	OZLM LTD OZLM_18-20A OZLM 2018-20A B 3.013% 04/20/31	D	05/25/2022	MMTL Modco AAM		956,801	1,000,000	2,929	1.F FE
69355D-AG-2	PPMC 2018-1A D PPMC 2018-1A D 4.294% 07/15/31	D	05/25/2022	MMTL Modco AAM		2,802,129	3,000,000	14,314	2.C FE
69689C-BA-3	PLMRS 2015-2A CR2 PLMRS 2015-2A BR2 3.013% 07/20/30	D	05/25/2022	MMTL Modco AAM		1,924,404	2,000,000	5,858	1.F FE
69689C-BC-9	PLMRS 2015-2A CR2 PLMRS 2015-2A CR2 3.813% 07/20/30	D	05/25/2022	MMTL Modco AAM		935,882	1,000,000	3,707	2.C FE
700162-AQ-3	PAIA 2016-1A CR PAIA 2016-1A CR 4.565% 08/23/31	D	05/25/2022	MMTL Modco AAM		902,020	1,000,000	254	2.C FE
700180-AG-0	PAIA 2021-2A D PAIA 2021-2A D 4.444% 07/15/34	D	05/24/2022	J.P. Morgan Sec		2,122,440	2,300,000	11,642	2.C FE
72132K-AG-0	PIPK 2022-11A D PIPK 2022-11A C 4.369% 07/25/34	D	06/08/2022	Credit Suisse		5,970,000	6,000,000		1.F FE
72132K-AJ-4	PIPK 2022-11A D PIPK 2022-11A D 5.659% 07/25/34	D	06/08/2022	Credit Suisse		6,895,000	7,000,000		2.C FE
74042M-AC-0	PRETSL XXII LTD PRETSL 22-A2 A2 2.145% 09/22/36	D	05/25/2022	MMTL Modco AAM		30,637,264	36,107,560	78,698	1.B FE
75574E-AA-5	RCMT 2022-FL9 A RCMT 2022-FL9 A 3.964% 06/25/37	C	06/23/2022	J.P. Morgan Sec		11,904,000	12,000,000		1.A FE
77340J-AG-0	ROCKT 2022-1A D ROCKT 2022-1A D 4.855% 07/20/35	D	05/06/2022	Barclays		15,000,000	15,000,000		2.C FE
82286D-AA-2	SGCP 2022-FL4 A SGCP 2022-FL4 A 3.805% 06/17/37	D	06/13/2022	J.P. Morgan Sec		9,925,000	10,000,000		1.A FE
83438J-AA-4	SLOSO 2007-1A A1LA SLOSO 2007-1A A1LA 1.227% 10/07/37	D	05/25/2022	MMTL Modco AAM		53,922,017	59,704,387	97,642	1.D FE
871969-AL-5	TCW 2022-1A D1 TCW 2022-1A D1 4.464% 04/22/33	D	04/01/2022	JEFFERIES LLC		14,210,000	14,500,000		2.A FE
87244C-AN-6	CHMML 2016-1A BR CHMML 2016-1A CR 3.963% 10/20/30	D	05/25/2022	MMTL Modco AAM		2,919,363	3,000,000	11,558	1.F FE
87244C-AQ-9	CHMML 2016-1A BR CHMML 2016-1A DR 4.963% 10/20/30	D	05/25/2022	MMTL Modco AAM		947,317	1,000,000	4,825	2.C FE
87246M-AW-2	TICP 2016-6A CR2 TICP 2016-6A CR2 2.944% 01/15/34	D	05/25/2022	MMTL Modco AAM		4,727,015	5,000,000	16,357	1.F FE
874060-AX-4	TAKEDA PHARMACEU Senior Unsecured 2.050% 03/31/30	D	06/01/2022	Morgan Stanley		2,571,045	3,000,000	10,677	2.B FE
89153V-AX-7	TOTAL CAP INTL Senior Unsecured 2.986% 06/29/41	D	06/13/2022	Various		7,336,714	9,100,000	113,684	1.E FE
89640E-AE-8	TRNTS 2022-20A D2 TRNTS 2022-20A C 4.405% 07/20/35	D	05/26/2022	J.P. Morgan Sec		2,800,000	2,800,000		1.F FE
89640E-AG-3	TRNTS 2022-20A D2 TRNTS 2022-20A D1 5.605% 07/20/35	D	05/26/2022	J.P. Morgan Sec		5,544,000	5,600,000		2.A FE
89640E-AL-2	TRNTS 2022-20A D2 TRNTS 2022-20A D2 6.755% 07/20/35	D	05/26/2022	J.P. Morgan Sec		2,376,000	2,400,000		2.C FE
89641J-AG-1	TRNTS 2018-9A D TRNTS 2018-9A D 4.513% 01/20/32	D	05/25/2022	MMTL Modco AAM		3,755,312	4,000,000	17,549	2.C FE
94860L-AG-0	WEHPK 2022-1A D WEHPK 2022-1A D 4.299% 04/21/35	D	04/01/2022	Barclays		2,000,000	2,000,000		2.C FE
94949L-AS-9	WELLFLEET CLO LTD WELF_16-2A WELF 2016-2A CR 4.013% 10/20/28	D	05/25/2022	MMTL Modco AAM		1,917,996	2,000,000	7,802	2.A FE
94950T-AJ-8	WELF 2022-1A D WELF 2022-1A D 4.986% 04/15/34	D	05/12/2022	J.P. Morgan Sec		4,654,050	4,750,000		2.C FE
961214-ET-6	WESTPAC BANKING Senior Unsecured 2.150% 06/03/31	D	06/14/2022	Various		25,058,550	30,000,000	165,729	1.D FE
BCC2GC-SH-5	BILB 1A C BILB 1A C 2.550% 07/20/31	B	06/21/2022	Credit Suisse		2,843,239	3,150,404	14,593	2.B FE
BCC2PR-XY-9	SCULE 7A C SCULE 7A C 3.000% 01/15/34	B	05/24/2022	Morgan Stanley		2,774,228	2,896,157	10,137	1.F FE
BCC359-39-7	AVOCA 26A D AVOCA 26A B2 2.750% 04/15/35	B	04/01/2022	Bank of America		9,625,838	9,625,838		1.C FE
BCC359-3B-2	AVOCA 26A D AVOCA 26A C 2.400% 04/15/35	B	04/01/2022	Bank of America		9,625,838	9,625,838		1.F FE
BCC359-3C-0	AVOCA 26A D AVOCA 26A D 3.500% 04/15/35	B	04/01/2022	Bank of America		12,456,967	12,456,967		2.C FE
BCC36B-YF-3	MDPK 2022-62A D1 MDPKE 15A DR 4.500% 07/15/36	B	04/29/2022	JEFFERIES LLC		5,920,769	5,920,769		2.C FE
BCC36F-DS-9	NWDSE 2022-26A D NWDSE 2022-26A C 3.850% 07/15/35	B	05/13/2022	Bank of America		12,130,615	12,130,615		1.F FE
BCC36F-DT-7	NWDSE 2022-26A D NWDSE 2022-26A D 5.250% 07/15/35	B	05/13/2022	Bank of America		14,577,563	14,577,563		2.C FE
BW3700-94-3	LOARRE INVEST Secured 6.500% 05/15/29	B	05/13/2022	Goldman Sachs		35,260,711	36,793,694		3.C FE
G30298-AA-0	Eastlands Arena Limited SR SECD NTS 4.000% 10/20/48	B	04/01/2022	Inner Circle Sports LLC		13,424,676	13,424,676		2.A PL
G6302*-AB-1	MOTO INVESTMENT LIMITED Senior Secured 3.270% 06/15/37	B	04/01/2022	ROYAL BANK OF SCOTLAND		26,436,144	26,436,144		2.B PL
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	05/12/2022	Direct		55,507,004	55,507,004		2.B FE
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	05/12/2022	Direct		64,542,996	64,542,996		2.B FE
L51248-AA-3	INSENBORN ADJACENT INVESTMENTS Senior Secured 3.910% 09/30/42	B	05/11/2022	J.P. Morgan Sec		8,330,036	8,330,036		2.B PL
L8749#-AD-4	STADIUM FINANCE COMPANY SARL SR SECD NTS 1.520% 07/30/49	B	04/01/2022	Bank of America		13,495,732	13,495,732		1.G PL
000000-00-0	MIZRAHI TEFAHOT		06/30/2022	Various		5,067,904	5,000,000		2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,891,370,400	2,923,603,951	8,116,985	XXX
842587-CY-1	SOUTHERN COMPANY (THE) Junior Subordinated 5.500% 03/15/57		05/25/2022	MMTL Modco AAM		1,754,640	1,800,000	15,819	2.C FE
37959E-30-0	GLOBE LIFE INC		06/30/2022	Various		21,600,000	864,000		2.B FE
48253M-10-4	KKR GRP FIN IX		06/30/2022	Various		20,750,000	830,000		2.A FE
000000-00-0	CREDIT AGRICOLE SA		06/30/2022	Various		5,418,182	4,800,000		2.C FE
000000-00-0	RABOBANK		06/30/2022	Various		6,315,203	6,000,000		2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						55,838,025	14,294,000	15,819	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
00043*-AA-7	AA Warehouse AA Warehouse 2.949% 08/08/36		05/31/2022	Direct		36,215,712	36,215,712		1.G PL
00043*-AB-5	AA Warehouse AA Warehouse 1.298% 08/08/36		05/31/2022	Direct		6,790,446	6,790,446		2.C FE
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 3.063% 03/31/41		06/21/2022	Direct		90,791,809	90,791,809		1.G PL
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 3.063% 03/31/41		05/14/2022	Interest Capitalization		1,631,386	1,631,386		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 4.098% 03/31/41		06/21/2022	Direct		45,395,905	45,395,905		2.C PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 4.098% 03/31/41		05/16/2022	Interest Capitalization		1,180,790	1,180,790		2.C PL
257812-AA-5	Donlen Fleet Leasing DFLF II Donlen Fleet Leasing DFLF II 4.150% 03/31/36		06/22/2022	Direct		2,640,090	2,640,090		2.B Z
257812-AB-3	Donlen Fleet Leasing DFLF II Donlen Fleet Leasing DFLF II 5.550% 03/31/36		06/22/2022	Direct		919,814	919,814		2.B FE
59565H-AX-3	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FIXED TE 5.350% 04/14/33		06/30/2022	AMH - AmerUs Group Co.		156,600,000	156,600,000	488,723	1.F PL
59565H-AZ-8	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FIXED TE 8.250% 04/14/33		06/30/2022	AMH - AmerUs Group Co.		17,430,000	17,430,000	83,882	3.B PL
59565H-BC-8	Midcap Funding Franchise Finan MFFFT Series 2022-1 Class C Se 7.034% 04/14/33		06/30/2022	AMH - AmerUs Group Co.		1,898,400	1,898,400	7,690	3.B PL
59565H-BE-4	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FLOATING 4.134% 04/14/33		06/30/2022	Various		60,600,000	60,600,000	118,296	1.F PL
59565H-BG-9	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FLOATING 6.958% 04/14/33		06/30/2022	AMH - AmerUs Group Co.		6,300,000	6,300,000	25,570	3.B PL
716808-BE-5	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		04/01/2022	Direct		10,322,562	9,901,739		1.C FE
716808-BF-2	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		04/01/2022	Direct		210,665	202,076		2.B FE
716808-BG-0	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		05/18/2022	Direct		7,420,455	7,117,942		1.C FE
716808-BH-8	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		05/18/2022	Direct		151,438	145,264		2.B FE
716808-BJ-4	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		05/31/2022	Direct		26,648,573	25,561,536		1.C FE
716808-BK-1	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		05/31/2022	Direct		543,835	521,664		2.B FE
96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 2.442% 11/18/38		06/22/2022	Direct		111,458,842	111,458,842		1.A FE
96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 2.442% 11/18/38		04/01/2022	Tax Free Exchange		4,266,848			1.A FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/18/38		06/22/2022	Direct		3,863,735	3,863,735		1.C FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/18/38		04/01/2022	Tax Free Exchange		168,533			1.C FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/18/38		06/22/2022	Direct		4,810,570	4,810,570		1.F FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/18/38		04/01/2022	Tax Free Exchange		290,550			1.F FE
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/18/38		06/22/2022	Direct		1,829,382	1,829,382		2.B Z
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/18/38		04/01/2022	Tax Free Exchange		135,911			2.B Z
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/18/38		06/22/2022	Direct		637,759	637,759		2.B FE
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/18/38		04/01/2022	Tax Free Exchange		104,428			2.B FE
979888-AW-4	WDMNT 2018-4A DR WDMNT 2018-4A CR 3.755% 04/20/34	C	04/01/2022	Deutsche Bank Securities Inc		63,000,000	63,000,000		1.F FE
979888-AY-0	WDMNT 2018-4A DR WDMNT 2018-4A DR 4.955% 04/20/34	C	04/01/2022	Various		47,000,000	47,000,000		2.C FE
BCC2H7-1Y-7	ALME 5A B1RE ALME 5A B1RE 1.600% 07/15/31	B	06/17/2022	Morgan Stanley		10,070,042	10,564,459	30,520	1.C FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						721,328,480	715,009,320	754,681	XXX
000000-00-0	Grp Operating Llc GRP OPERATING TK 0.342% 12/31/23		06/30/2022	Interest Capitalization		16,240	16,240		6. *
000000-00-0	Tillman Networks Tillman Networks 4.000% 08/31/30		06/27/2022	Wilmington Trust National Asso		6,660,682	6,694,152		2.A FE
000000-00-0	Tillman Networks Tillman Networks 4.000% 08/31/30		06/16/2022	Interest Capitalization		31,934	31,934		2.A FE
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 5.088% 12/15/41		06/29/2022	Direct		15,934,272	15,934,272		1.G PL
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 5.088% 12/15/41		06/30/2022	Various		17,937,388	17,937,388	58,838	1.G PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 6.338% 12/15/41		06/29/2022	Direct		7,967,136	7,967,136		2.C PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 6.338% 12/15/41		06/30/2022	Various		8,963,403	8,963,403	32,206	2.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						57,511,055	57,544,525	91,044	XXX
2509999997. Total - Bonds - Part 3						3,726,599,444	3,711,003,280	8,978,529	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,726,599,444	3,711,003,280	8,978,529	XXX
02369G-AA-3	AMER AGCREDIT		06/30/2022	Various	30,000,000.000	30,000,000	30,000,000.00		3.A FE
06055H-AB-9	BANK OF AMER CRP		06/30/2022	Various	2,000,000.000	2,000,000	2,000,000.00		2.C FE
064058-AL-4	BANK OF NEW YORK MELLON CORP/T		06/30/2022	Various	5,000,000.000	5,000,000	5,000,000.00		2.A FE
14019T-AA-4	CAPITAL FARM CREDIT		06/30/2022	Various	8,600,000.000	8,599,511	8,600,000.00		3.C FE
172967-MU-2	CITIGROUP INC		06/30/2022	Various	19,000,000.000	18,999,187	19,000,000.00		3.A FE
19075Q-AC-6	COBANK ACB		06/30/2022	Various	4,000,000.000	4,000,000	4,000,000.00		2.A FE
281020-AT-4	EDISON INTL		06/30/2022	Various	14,000,000.000	14,000,000	14,000,000.00		3.B FE
29273V-AN-0	ENERGY TRANSFER		06/30/2022	Various	1,000,000.000	1,000,000	1,000,000.00		3.B FE
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		06/30/2022	Various	8,000,000.000	8,000,000	8,000,000.00		3.A FE
446150-AL-8	HUNTINGTON BANCS		06/30/2022	Various	14,000,000.000	14,000,000	14,000,000.00		3.A FE
48126H-AA-8	JPMORGAN CHASE		06/30/2022	Various	440,000.000	412,500	440,000.00		2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743315-AU-7	PROGRESSIVE CORPORATION (THE)		06/30/2022	Various	10,000,000.000	10,000,000	10,000,000.00		2.A FE
808513-AR-6	CHARLES SCHWAB		06/30/2022	Various	5,250,000.000	5,250,000	5,250,000.00		2.B FE
808513-BJ-3	CHARLES SCHWAB		06/30/2022	Various	15,000,000.000	15,000,000	15,000,000.00		2.B FE
857477-AQ-6	STATE STREET CRP		06/30/2022	Various	667,000.000	667,000	667,000.00		2.A FE
903312-AA-4	USB REALTY CORP		06/30/2022	Various	22,480,000.000	19,276,117	22,480,000.00		2.A FE
949746-RG-8	WELLS FARGO & COMPANY		06/30/2022	Various	11,000,000.000	10,955,100	11,000,000.00		2.B FE
949746-TD-3	WELLS FARGO & COMPANY		06/30/2022	Various	18,000,000.000	18,000,000	18,000,000.00		2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						185,159,415	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						185,159,415	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						185,159,415	XXX		XXX
05383*-10-6	Athene Re USA IV INC Common Stock		06/30/2022	Capital Contribution		42,696			
86359*-10-6	Structured Annuity Reinsurance Company Common Stock		06/30/2022	Capital Contribution		34,009			
000000-00-0	Athene Annuity & Life Assurance Company of New York Common Stock		06/30/2022	Capital Contribution		64,675			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						141,380	XXX		XXX
5989999997. Total - Common Stocks - Part 3						141,380	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						141,380	XXX		XXX
5999999999. Total - Preferred and Common Stocks						185,300,795	XXX		XXX
6009999999 - Totals						3,911,900,240	XXX	8,978,529	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36203Y-DX-9	GN 737298 GN 362918 7.500% 09/15/23		06/01/2022	Paydown			683	683	797	712		(29)		(29)		683				21	09/15/2023	1.A
36204A-GX-7	GN 737298 GN 363914 7.500% 06/15/24		06/01/2022	Paydown			293	293	269	288		5		5		293				9	06/15/2024	1.A
38375B-AE-2	GNR 2012-70 C GNR 2010-H02 DI 1.762% 02/20/60		06/01/2022	Paydown					126,902	75,631		(75,631)		(75,631)						17,495	02/20/2060	1.A
38375B-EG-3	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI 0.640% 04/20/60		04/01/2022	Paydown					48	21		(21)		(21)						4	04/20/2060	1.A
38375B-GQ-9	GNR 2012-70 C GNR 2010-H24 FI 1.508% 10/20/60		06/01/2022	Paydown					41,114	28,067		(28,067)		(28,067)						4,254	10/20/2060	1.A
38375B-KB-7	GNR 2012-70 C GNR 2011-H05 AI 1.638% 12/20/60		06/01/2022	Paydown					83,146	48,149		(48,149)		(48,149)						10,476	12/20/2060	1.A
38375B-KT-8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011-H08 CI 1.066% 02/20/61		06/01/2022	Paydown					12,465	9,894		(9,894)		(9,894)						1,663	02/20/2061	1.A
38375B-KW-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011-H08 DI 1.698% 02/20/61		06/01/2022	Paydown					19,811	11,669		(11,669)		(11,669)						1,904	02/20/2061	1.A
38375B-LP-5	GNR 2012-70 C GNR 2011-H11 BI 1.329% 04/20/61		06/01/2022	Paydown					47,545	25,781		(25,781)		(25,781)						5,849	04/20/2061	1.A
38375B-QQ-8	GNR 2012-70 C GNR 2012-H08 SI 1.220% 04/20/62		06/01/2022	Paydown					5,243	3,891		(3,891)		(3,891)						393	04/20/2062	1.A
38375B-SB-9	GNR 2012-70 C GNR 2012-H12 FI 1.098% 05/20/62		06/01/2022	Paydown					38,687	29,474		(29,474)		(29,474)						6,072	05/20/2062	1.A
38375B-TS-1	GNR 2012-70 C GNR 2012-H14 KI 0.959% 07/20/62		06/01/2022	Paydown					7,364	5,028		(5,028)		(5,028)						838	07/20/2062	1.A
38375B-Y3-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013-H11 FI 1.733% 04/20/63		06/01/2022	Paydown					46,977	17,062		(17,062)		(17,062)						6,863	04/20/2063	1.A
38375B-ZF-2	GNR 2012-70 C GNR 2012-H27 SI 1.733% 10/20/62		06/01/2022	Paydown					102,786	52,945		(52,945)		(52,945)						10,323	10/20/2062	1.A
38375B-ZT-2	GNR 2012-70 C GNR 2012-H29 SI 1.746% 10/20/62		04/01/2022	Paydown					13,941	9,487		(9,487)		(9,487)						1,047	10/20/2062	1.A
38375B-ZT-2	GNR 2012-70 C GNR 2012-H29 SI 1.746% 10/20/62		05/01/2022	Paydown					12,502	8,507		(8,507)		(8,507)						1,172	10/20/2062	1.A FE
38375B-ZT-2	GNR 2012-70 C GNR 2012-H29 SI 1.746% 10/20/62		06/01/2022	Paydown					4,407	2,999		(2,999)		(2,999)						496	10/20/2062	1.A
38375U-BG-4	GNR 2012-70 C GNR 2013-H25 SI 1.580% 10/20/63		06/01/2022	Paydown					44,441	32,401		(32,401)		(32,401)						3,375	10/20/2063	1.A
38375U-EE-6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014-H03 SI 1.637% 01/20/64		06/01/2022	Paydown					43,947	30,581		(30,581)		(30,581)						3,645	01/20/2064	1.A
38375U-FN-5	GNR 2012-70 C GNR 2014-H10 BI 1.360% 04/20/64		06/01/2022	Paydown					31,631	22,975		(22,975)		(22,975)						2,725	04/20/2064	1.A
38375U-FR-6	GNR 2012-70 C GNR 2014-H10 GI 1.732% 04/20/64		06/01/2022	Paydown					21,064	15,043		(15,043)		(15,043)						1,625	04/20/2064	1.A
38375U-PY-0	GNR 2012-70 C GNR 2014-H19 GI 1.674% 09/20/64		06/01/2022	Paydown					170,408	122,127		(122,127)		(122,127)						13,384	09/20/2064	1.A
38375U-QG-8	GNR 2012-70 C GNR 2014-H20 AI 1.511% 10/20/64		06/01/2022	Paydown					180,393	148,595		(148,595)		(148,595)						19,342	10/20/2064	1.A
38375U-TN-0	GNR 2012-70 C GNR 2015-H03 BI 1.623% 01/20/65		06/01/2022	Paydown					202,752	157,389		(157,389)		(157,389)						16,028	01/20/2065	1.A
38375U-VC-1	GNR 2012-70 C GNR 2015-H08 DI 1.442% 03/20/65		06/01/2022	Paydown					46,232	36,754		(36,754)		(36,754)						2,818	03/20/2065	1.A
38375U-VZ-0	GNR 2012-70 C GNR 2015-H09 BI 1.675% 03/20/65		06/01/2022	Paydown					15,002	10,128		(10,128)		(10,128)						1,264	03/20/2065	1.A
38375U-WN-6	GNR 2012-70 C GNR 2016-H11 CI 1.728% 05/20/66		06/01/2022	Paydown					156,745	100,672		(100,672)		(100,672)						10,346	05/20/2066	1.A
38375U-ZG-8	GNR 2012-70 C GNR 2017-H09 GI 1.624% 03/20/67		06/01/2022	Paydown					71,925	56,652		(56,652)		(56,652)						7,347	03/20/2067	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38376E-TN-5	GNR 2012-70 C GNR 2009-H01 FI 1.332% 11/20/59		06/01/2022	Paydown				30,222	13,577		(13,577)		(13,577)						3,640	11/20/2059	1.A
38376R-2Y-1	GNR 2012-70 C GNR 2017-H12 BI 1.849% 05/20/67		06/01/2022	Paydown				202,562	151,238		(151,238)		(151,238)						14,890	05/20/2067	1.A
38376R-5B-8	GNR 2012-70 C GNR 2017-H14 VI 1.712% 06/20/67		06/01/2022	Paydown				59,891	43,864		(43,864)		(43,864)						4,913	06/20/2067	1.A
38376R-DN-3	GNR 2012-70 C GNR 2015-H16 TI 1.726% 07/20/65		04/01/2022	Paydown				100,992	56,155		(56,155)		(56,155)						5,758	07/20/2065	1.A
38376R-DN-3	GNR 2012-70 C GNR 2015-H16 TI 1.726% 07/20/65		05/01/2022	Paydown				109,695	60,994		(60,994)		(60,994)						7,855	07/20/2065	1.A FE
38376R-DN-3	GNR 2012-70 C GNR 2015-H16 TI 1.726% 07/20/65		06/01/2022	Paydown				105,682	58,762		(58,762)		(58,762)						8,873	07/20/2065	1.A
38376R-DS-2	GNR 2012-70 C GNR 2015-H16 LI 1.960% 07/20/65		06/01/2022	Paydown				122,118	75,634		(75,634)		(75,634)						9,136	07/20/2065	1.A
38376R-FS-0	GNR 2012-70 C GNR 2015-H19 LI 1.521% 08/20/65		06/01/2022	Paydown				158,435	98,466		(98,466)		(98,466)						12,898	08/20/2065	1.A
38376R-FT-8	GNR 2012-70 C GNR 2015-H19 MI 1.542% 08/20/65		04/01/2022	Paydown				24,445	13,661		(13,661)		(13,661)						1,527	08/20/2065	1.A
38376R-FT-8	GNR 2012-70 C GNR 2015-H19 MI 1.542% 08/20/65		05/01/2022	Paydown				122,190	68,285		(68,285)		(68,285)						10,294	08/20/2065	1.A FE
38376R-FT-8	GNR 2012-70 C GNR 2015-H19 MI 1.542% 08/20/65		06/01/2022	Paydown				79,918	44,661		(44,661)		(44,661)						7,677	08/20/2065	1.A
38376R-GS-9	GNR 2012-70 C GNR 2015-H22 BI 1.821% 09/20/65		06/01/2022	Paydown				9,308	7,497		(7,497)		(7,497)						929	09/20/2065	1.A
38376R-HT-6	GNR 2012-70 C GNR 2015-H24 BI 1.572% 08/20/65		06/01/2022	Paydown				65,061	23,637		(23,637)		(23,637)						5,939	08/20/2065	1.A
38376R-JQ-0	GNR 2012-70 C GNR 2015-H26 AI 1.810% 10/20/65		06/01/2022	Paydown				178,890	113,651		(113,651)		(113,651)						13,062	10/20/2065	1.A
38376R-KL-9	GNR 2012-70 C GNR 2015-H28 CI 1.255% 10/20/65		06/01/2022	Paydown				28,414	12,379		(12,379)		(12,379)						2,527	10/20/2065	1.A
38376R-M5-2	GNR 2012-70 C GNR 2016-H26 BI 1.383% 10/20/66		06/01/2022	Paydown				128,569	73,309		(73,309)		(73,309)						12,170	10/20/2066	1.A
38376R-N5-1	GNR 2012-70 C GNR 2016-H26 MI 1.773% 12/20/66		06/01/2022	Paydown				48,448	34,499		(34,499)		(34,499)						4,134	12/20/2066	1.A
38376R-NN-2	GNR 2012-70 C GNR 2016-H03 BI 1.700% 01/20/66		06/01/2022	Paydown				71,601	58,046		(58,046)		(58,046)						6,158	01/20/2066	1.A
38376R-NQ-5	GNR 2012-70 C GNR 2016-H03 CI 1.143% 11/20/65		06/01/2022	Paydown				13,360	9,199		(9,199)		(9,199)						1,067	11/20/2065	1.A
38376R-NX-0	GNR 2012-70 C GNR 2016-H01 IO 1.623% 12/20/65		06/01/2022	Paydown				59,701	28,960		(28,960)		(28,960)						7,913	12/20/2065	1.A
38376R-NY-8	GNR 2012-70 C GNR 2016-H01 BI 1.410% 11/20/65		06/01/2022	Paydown				172,667	114,224		(114,224)		(114,224)						14,032	11/20/2065	1.A
38376R-QH-2	GNR 2012-70 C GNR 2016-H04 AI 1.605% 02/20/66		06/01/2022	Paydown				103,990	63,584		(63,584)		(63,584)						7,590	02/20/2066	1.A
38376R-RC-2	GNR 2012-70 C GNR 2016-H07 CI 1.591% 03/20/66		06/01/2022	Paydown				241,427	148,646		(148,646)		(148,646)						15,133	03/20/2066	1.A
38376R-RP-3	GNR 2012-70 C GNR 2016-H07 LI 1.507% 01/20/66		06/01/2022	Paydown				174,088	114,132		(114,132)		(114,132)						13,717	01/20/2066	1.A
38376R-SA-5	GNR 2012-70 C GNR 2016-H06 MI 1.013% 02/20/66		06/01/2022	Paydown				137,282	96,494		(96,494)		(96,494)						10,900	02/20/2066	1.A
38376R-SC-1	GNR 2012-70 C GNR 2016-H06 GI 1.360% 03/20/66		06/01/2022	Paydown				107,468	44,191		(44,191)		(44,191)						10,945	03/20/2066	1.A
38376R-SY-3	GNR 2012-70 C GNR 2016-H09 TI 1.658% 04/20/66		06/01/2022	Paydown				167,651	135,545		(135,545)		(135,545)						15,379	04/20/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376R-T5-5	GNR 2012-70 C GNR 2017-H04 KI 1.519% 01/20/67		06/01/2022	Paydown				36,246	24,985		(24,985)		(24,985)						2,972	01/20/2067	1.A
38376R-TF-3	GNR 2012-70 C GNR 2016-H09 AI 1.504% 03/20/66		06/01/2022	Paydown				81,433	58,707		(58,707)		(58,707)						6,267	03/20/2066	1.A
38376R-UM-6	GNR 2012-70 C GNR 2016-H10 CI 1.647% 05/20/66		06/01/2022	Paydown				232,778	185,441		(185,441)		(185,441)						22,358	05/20/2066	1.A
38376R-VB-9	GNR 2012-70 C GNR 2016-H13 AI 1.495% 03/20/66		06/01/2022	Paydown				267,669	184,409		(184,409)		(184,409)						35,694	03/20/2066	1.A
38376R-WU-6	GNR 2012-70 C GNR 2016-H16 IO 2.890% 06/20/66		06/01/2022	Paydown				283,012	161,892		(161,892)		(161,892)						22,893	06/20/2066	1.A
38376R-WW-2	GNR 2012-70 C GNR 2016-H15 IO 1.634% 07/20/66		04/01/2022	Paydown				64,934	41,390		(41,390)		(41,390)						4,310	07/20/2066	1.A
38376R-WW-2	GNR 2012-70 C GNR 2016-H15 IO 1.634% 07/20/66		05/01/2022	Paydown				75,743	48,280		(48,280)		(48,280)						6,276	07/20/2066	1.A FE
38376R-WW-2	GNR 2012-70 C GNR 2016-H15 IO 1.634% 07/20/66		06/01/2022	Paydown				73,115	46,605		(46,605)		(46,605)						7,276	07/20/2066	1.A
38377E-X2-5	GNR 2012-70 C GNR 2010-H07 BI 1.628% 04/20/60		06/01/2022	Paydown				101,391	61,266		(61,266)		(61,266)						12,260	04/20/2060	1.A
38378B-AW-9	GNR 2012-70 C GNR 2011-161 C 3.431% 04/16/45		06/01/2022	Paydown		19,349	19,349	20,040	19,853		(505)		(505)		19,349				277	04/16/2045	1.A
38378B-DK-2	GNR 2012-70 C GNR 2012-19 Z 3.497% 08/16/52		06/01/2022	Paydown		1,504	1,504	1,567	1,579		(83)		(83)		1,504				13	08/16/2052	1.A
38378B-EQ-8	GNR 2012-70 C GNR 2012-28 Z 3.250% 01/16/52		06/01/2022	Paydown		2,431	2,431	2,479	2,503		(76)		(76)		2,431				16	01/16/2052	1.A
38378B-YW-3	GNR 2012-70 C GNR 2012-85 B 2.756% 09/16/52		06/01/2022	Paydown		17,504	17,504	17,584	17,553		(49)		(49)		17,504				201	09/16/2052	1.A
38378K-SU-4	GNR 2012-70 C GNR 2013-74 AG 2.605% 12/16/53		06/01/2022	Paydown		18,672	18,672	18,539	18,556		117		117		18,672				243	12/16/2053	1.A
38378U-8F-7	GNR 2012-70 C GNR 2015-H04 BI 1.659% 02/20/65		06/01/2022	Paydown				140,560	93,764		(93,764)		(93,764)						11,140	02/20/2065	1.A
38379K-3R-7	GNR 2012-70 C GNR 2015-169 C 3.000% 07/16/57		06/01/2022	Paydown		68,211	68,211	68,413	68,364		(153)		(153)		68,211				933	07/16/2057	1.A
38379K-G3-6	GNR 2012-70 C GNR 2015-140 B 3.000% 06/16/57		06/01/2022	Paydown		5,673	5,673	5,695	5,691		(18)		(18)		5,673				71	06/16/2057	1.A
38379R-AH-6	GNR 2012-70 C GNR 2015-183 C 2.800% 09/16/57		06/01/2022	Paydown		10,921	10,921	10,763	10,787		133		133		10,921				153	09/16/2057	1.A
38379R-HB-2	GNR 2012-70 C GNR 2016-36 IO 0.714% 08/16/57		06/01/2022	Paydown				143,168	103,567		(103,567)		(103,567)						23,111	08/16/2057	1.A
38379U-FV-3	GNR 2012-70 C GNR 2016-24 IO 0.649% 09/16/57		06/01/2022	Paydown				98,517	69,951		(69,951)		(69,951)						20,823	09/16/2057	1.A
38379U-NE-2	GNR 2012-70 C GNR 2016-45 B 3.000% 02/16/58		06/01/2022	Paydown		31,300	31,300	31,401	31,365		(66)		(66)		31,300				462	02/16/2058	1.A
38380L-C9-2	GNR 2012-70 C GNR 2019-H15 IL 1.783% 08/20/69		06/01/2022	Paydown				41,496	36,985		(36,985)		(36,985)						3,294	08/20/2069	1.A
38380L-VM-2	GNR 2012-70 C GNR 2019-H10 CI 1.433% 06/20/69		06/01/2022	Paydown				42,110	37,715		(37,715)		(37,715)						2,422	06/20/2069	1.A
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		05/15/2022	Call 100.0000		99,000	99,000	99,000	99,000						99,000				(6,412)	11/15/2027	1.B
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		05/15/2022	Redemption 100.0000		90,448	90,448	90,448	90,448						90,448				(5,858)	11/15/2027	1.B
0109999999. Subtotal - Bonds - U.S. Governments						365,989	365,989	6,420,720	4,346,868		(3,980,893)		(3,980,893)		365,989				551,029	XXX	XXX
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		06/01/2022	Redemption 100.0000		278,307	278,307	278,307	278,307						278,307				4,651	04/01/2034	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						278,307	278,307	278,307	278,307						278,307				4,651	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02765U-CY-8	AMERN MUN PWR-B-BABS AMERN MUN PWR-B-BABS 6.449% 02/15/44		05/25/2022	AARE Surplus AAM		2,050,506	1,700,000	2,108,238	2,065,441		(5,869)		(5,869)		2,059,573		(9,067)	(9,067)	85,270	02/15/2044	1.F FE
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38		04/01/2022	Redemption 100.0000		351,000	351,000	351,000	351,000						351,000				7,933	04/01/2038	1.D
31298G-PM-6	FG G05315 FG C47628 6.000% 02/01/31		06/01/2022	Paydown		25	25	28	28		(3)		(3)		25				1	02/01/2031	1.A
31358M-HC-1	FNR 2013-9 KC FNR 1992-45 F 2.960% 04/25/22		04/25/2022	Paydown		12	12	12	12						12					04/25/2022	1.A
31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2 4.471% 10/25/40		06/01/2022	Paydown		12,743	12,743	12,799	12,743						12,743				236	10/25/2040	1.A
31358U-VY-9	FNR 2013-9 KC FNR G93-17 FH 2.774% 04/25/23		06/25/2022	Paydown		410	410	410	410						410				3	04/25/2023	1.A
31359E-XG-1	FANNIE MAE FNMA_93-189 FNR 1993-189 FB 2.710% 10/25/23		06/25/2022	Paydown		1,209	1,209	1,202	1,202		7		7		1,209				7	10/25/2023	1.A
31371H-F2-9	FN CA7050 FN 252285 7.000% 12/01/28		06/01/2022	Paydown		1,551	1,551	1,811	1,670		(119)		(119)		1,551				45	12/01/2028	1.A
31375W-D8-1	FN CA7050 FN 346727 9.000% 12/01/24		04/01/2022	Paydown		315	315	381	341		(25)		(25)		315				9	12/01/2024	1.A
31375W-D8-1	FN CA7050 FN 346727 9.000% 12/01/24		05/01/2022	Paydown		318	318	384	343		(25)		(25)		318				12	12/01/2024	1.A FE
31375W-D8-1	FN CA7050 FN 346727 9.000% 12/01/24		06/01/2022	Paydown		320	320	387	346		(25)		(25)		320				14	12/01/2024	1.A
31376Z-UY-7	FN CA7050 FN 2.675% 04/01/27		06/01/2022	Paydown		118	118	118	118						118				2	04/01/2027	1.A
31379H-QZ-6	FN CA7050 FN 419972 6.500% 04/01/28		06/01/2022	Paydown		2,570	2,570	2,945	2,806		(236)		(236)		2,570				56	04/01/2028	1.A
31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8 5.410% 05/25/35		06/01/2022	Paydown		65,034	65,034	63,774	64,427		607		607		65,034				1,511	05/25/2035	1.A
47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		06/10/2022	Redemption 100.0000		29,001	29,001	29,347	29,296		(295)		(295)		29,001				814	06/10/2055	1.G FE
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		06/10/2022	Redemption 100.0000		232,764	232,764	232,764	232,764						232,764				5,087	12/10/2032	1.B
60534R-TN-9	MISSISSIPPI DEV BK MS DEV BK 6.313% 01/01/33		04/05/2022	AADE - AAIA Modco - AAM		2,375,920	2,000,000	2,524,680	2,355,708		(10,782)		(10,782)		2,344,927		30,993	30,993	96,098	01/01/2033	1.D FE
66285W-FB-7	N TEXAS TOLLWAY AUTH REV BDS 09 BABS 6.718% 01/01/49		05/25/2022	AARE Surplus AAM		2,649,686	1,925,000	2,656,827	2,607,316		(7,301)		(7,301)		2,600,015		49,670	49,670	116,389	01/01/2049	1.E FE
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENA PUB FIN-BABS 7.148% 03/01/43		05/25/2022	Various		2,713,426	2,020,000	2,818,825	2,739,149		(11,538)		(11,538)		2,727,611		(14,185)	(14,185)	105,886	03/01/2043	1.C FE
91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		06/10/2022	Redemption 100.0000		179,596	179,596	179,596	179,596						179,596				4,695	11/10/2033	2.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,666,524	8,521,986	10,985,528	10,644,716		(35,604)		(35,604)		10,609,112		57,411	57,411	424,068	XXX	XXX
000000-00-0	Hertz Vehicle Financing III LP Hertz Vehicle Financing III LP 1.584% 04/22/23		04/08/2022	Paydown		24,892,520	24,892,520	24,892,520	6,391,901						24,892,520				46,624	04/22/2023	1.C FE
000000-00-0	Hertz Vehicle Financing III LP Hertz Vehicle Financing III LP 1.584% 04/22/23		06/28/2022	Redemption 100.0000		33,591,559	33,591,559	33,591,559	4,647,359						33,591,559				271,224	04/22/2023	1.C FE
000000-00-0	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 2.442% 11/04/23		05/01/2022	Tax Free Exchange		4,266,848					4,266,848		4,266,848		4,266,848				2,170,689	11/04/2023	1.A FE
000000-00-0	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/04/23		05/01/2022	Tax Free Exchange		168,533					168,533		168,533		168,533				40,374	11/04/2023	1.C FE
000000-00-0	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/04/23		05/01/2022	Tax Free Exchange		290,550					290,550		290,550		290,550				76,367	11/04/2023	1.F FE
000000-00-0	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/04/23		05/06/2022	Tax Free Exchange		135,911					135,911		135,911		135,911				76,800	11/04/2023	2.B Z
000000-00-0	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/04/23		05/06/2022	Tax Free Exchange		104,428					104,428		104,428		104,428				78,590	11/04/2023	2.B FE
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 4.810% 10/15/25		06/10/2022	Various		3,491,441	3,491,441	3,491,441	2,367,946						3,491,441				440,651	10/15/2025	1.D Z
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A B 5.562% 10/15/25		06/10/2022	Various		665,099	665,099	665,099	451,083						665,099				95,891	10/15/2025	2.B Z
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A C 6.150% 10/15/25		06/10/2022	Various		282,316	282,316	282,316	191,472						282,316				45,775	10/15/2025	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5% 23 5.000% 12/22/25		05/31/2022	Direct		189,481,083	189,481,083	189,007,381	189,057,212		1,848,662		1,848,662		190,905,873		(1,424,790)	(1,424,790)	6,974,441	12/22/2025	1.F FE
000000-00-0	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5% 23 5.000% 12/22/25		04/14/2022	Paydown		4,994,798	4,994,798	4,982,311	4,983,625		11,173		11,173		4,994,798				190,535	12/22/2025	1.F FE
000000-00-0	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5.000% 12/22/25		04/14/2022	Paydown		12,109,087	12,109,087	12,109,087							12,109,087				721	12/22/2025	1.F FE
000000-00-0	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5% 23 5.000% 12/22/25		06/16/2022	Paydown		1,304,157	1,304,157	1,300,897	1,301,240		2,917		2,917		1,304,157				52,692	12/22/2025	1.F FE
000000-00-0	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5.000% 12/22/25		04/30/2022	Tax Free Exchange		552,890,913	552,890,913	552,890,913							552,890,913				2,797,370	12/22/2025	1.F PL
000000-00-0	Blue Torch Capital BTC Holdings Fund I 3.813% 01/28/27		04/18/2022	Redemption 100.0000		5,368,272	5,368,272	5,368,272	5,368,272						5,368,272				52,582	01/28/2027	1.C FE
000000-00-0	Blue Torch Capital BTC Holdings Fund I 3.813% 01/28/27		05/06/2022	Tax Free Exchange		14,380,823	14,380,823	14,380,823	14,380,823						14,380,823				168,275	01/28/2027	1.C FE
000000-00-0	Blue Torch Capital LP Blue Torch Capital LP II DD 3.713% 07/01/29		04/13/2022	Various		43,000,000	43,000,000	43,000,000	43,000,000						43,000,000				657,956	07/01/2029	1.C FE
000000-00-0	Blue Torch Capital LP Blue Torch Capital LP II TL 3.713% 07/01/29		04/13/2022	Various		53,000,000	53,000,000	53,000,000	53,000,000						53,000,000				620,874	07/01/2029	1.C FE
000000-00-0	HARBOUR AIRCRAFT INVESTMENTS L HAIL 2017-1 A 4.000% 11/15/37		06/15/2022	Paydown		398,969	398,969	396,466	397,875		1,094		1,094		398,969				3,009	11/15/2037	3.C FE
000000-00-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E1 3.814% 01/17/39		04/18/2022	Tax Free Exchange		7,660,980	7,673,000	7,672,589	7,672,577		(11,597)		(11,597)		7,660,980				45,452	01/17/2039	2.A FE
000000-00-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E2 3.963% 01/17/39		04/18/2022	Tax Free Exchange		5,245,919	5,248,000	5,247,727	5,247,723		(1,804)		(1,804)		5,245,919				51,694	01/17/2039	2.C FE
000000-00-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 F 4.854% 01/17/39		04/18/2022	Tax Free Exchange		5,784,757	5,787,000	5,786,995	5,786,989		(2,232)		(2,232)		5,784,757				44,832	01/17/2039	3.C FE
000000-00-0	PROGRESS RESIDENTIAL TRUST PRO Progress Residential Trust 202 5.000% 01/17/39		04/18/2022	Tax Free Exchange		5,677,973	5,680,000	5,679,965	5,679,953		(1,980)		(1,980)		5,677,973				46,638	01/17/2039	4.C FE
000000-00-0	ABTEEN 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39		06/15/2022	Paydown		44,717	44,717	44,717	44,717						44,717				730	08/15/2039	1.C FE
00038P-AA-8	AASET 2021-1A A AASET 2021-1A A 2.950% 11/16/41		06/16/2022	Paydown		72,429	72,429	71,685	71,694		735		735		72,429				978	11/16/2041	1.F FE
00075X-AE-7	ASSET BACKED FUNDING CERTIFICA ABFC 2006-OPT2 A3C 1.774% 10/25/36		05/25/2022	Paydown		246,496	246,496	210,068	231,118		15,378		15,378		246,496				389	10/25/2036	1.A FM
00075X-AE-7	ASSET BACKED FUNDING CERTIFICA ABFC 2006-OPT2 A3C 1.774% 10/25/36		05/25/2022	MMTL Modco AAM		2,223,043	2,255,750	1,922,395	2,115,022		30,350		30,350		2,145,371		77,671	77,671	4,265	10/25/2036	1.A FM
00109B-AA-3	AFN 2019-1A A2 AFN 2019-1A A1 3.780% 05/20/49		06/20/2022	Paydown		11,137	11,137	11,137	11,137						11,137				175	05/20/2049	1.A FE
00109B-AB-1	AFN 2019-1A A2 AFN 2019-1A A2 4.460% 05/20/49		06/20/2022	Paydown		5,051	5,051	5,048	5,048		2		2		5,051				94	05/20/2049	1.F FE
00178L-AD-1	AMERICAN MONEY MANAGEMENT CORP AMMC 2017-21A C 3.386% 11/02/30		04/01/2022	AEL Modco AAM		3,944,956	4,000,000	3,923,760	3,936,949		2,752		2,752		3,939,701		5,255	5,255	38,342	11/02/2030	1.F FE
00192J-AE-6	APS RESECURITIZATION TRUST APS APS 2016-1 4A 7.000% 05/30/50		06/25/2022	Paydown		91,149	85,033	71,640	52,738		38,412		38,412		91,149				2,939	05/30/2050	2.B FM
00206R-HS-4	AT&T INC Senior Unsecured 3.600% 07/15/25		04/26/2022	Various		12,668,306	12,500,000	12,372,736	12,422,776		6,550		6,550		12,429,326		70,674	70,674	519,556	07/15/2025	2.B FE
00212F-BL-3	ASG RESECURITIZATION TRUST ASG ASG 2009-2 M25 2.681% 05/24/36		06/01/2022	Paydown		419,879	421,455	312,049	383,553		36,326		36,326		419,879				3,976	05/24/2036	1.D FM
00212J-BN-1	ASG RESECURITIZATION TRUST ASG ASG 2009-3 M35 2.919% 03/26/37		06/01/2022	Paydown		516,632	463,049	379,687	398,207		118,425		118,425		516,632				6,717	03/26/2037	1.D FM
00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 3.193% 04/28/36		05/01/2022	Paydown		41,367	41,382	41,883	40,767		1,148	549	599		41,367				548	04/28/2036	3.B FM
00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 3.193% 04/28/36		06/01/2022	Paydown		107,925	107,982	109,291	106,377		2,979	1,431	1,548		107,925				1,377	04/28/2036	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00214W-AA-9	APS RESECURITIZATION TRUST APS APS 2016-3 1A 3.874% 11/27/66		05/25/2022	Paydown		435,283	435,283	432,290	441,206		(5,923)		(5,923)		435,283				2,863	11/27/2066	1.F FE
00214W-AA-9	APS RESECURITIZATION TRUST APS APS 2016-3 1A 3.874% 11/27/66		05/25/2022	MMTL Modco AAM		3,215,833	2,728,409	2,709,651	2,765,537		67,909		67,909		2,833,447		382,386	382,386	17,946	11/27/2066	1.F FE
00214W-AC-5	APS RESECURITIZATION TRUST APS APS 2016-3 2A 3.874% 11/27/46		05/25/2022	Paydown		12,374	12,374	12,281	12,651		(277)		(277)		12,374				139	11/27/2046	2.A FE
00214W-AC-5	APS RESECURITIZATION TRUST APS APS 2016-3 2A 3.874% 11/27/46		05/25/2022	MMTL Modco AAM		3,107,759	2,498,243	2,479,506	2,554,087		59,495		59,495		2,613,582		494,177	494,177	28,120	11/27/2046	2.A FE
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		06/20/2022	Redemption 100.0000		9,801	9,801	9,899	9,884		(83)		(83)		9,801				182	08/20/2043	1.E
00230@-AA-8	AT&T INC P/T CERTS 4.003% 05/15/46		06/15/2022	Redemption 100.0000		40,564	40,564	40,969	40,962		(398)		(398)		40,564				686	05/15/2046	2.B
00255U-AA-3	APOLLO AVIATION SECURITIZATION AASET 2020-1A A 3.351% 01/16/40		06/15/2022	Paydown		969,098	969,098	968,890	968,903		195		195		969,098				13,027	01/16/2040	2.A FE
00255U-AB-1	APOLLO AVIATION SECURITIZATION AASET 2020-1A B 4.335% 01/16/40		05/15/2022	Paydown		508,597	508,597	508,586	508,552		44		44		508,597				7,383	01/16/2040	3.A FE
00287Y-AX-7	ABBVIE INC Senior Unsecured 2.850% 05/14/23		05/25/2022	MMTL Modco AAM		6,022,895	6,000,000	5,790,900	5,936,798		18,122		18,122		5,954,920		67,975	67,975	90,725	05/14/2023	2.B FE
004375-DG-3	ACCREDITED MORTGAGE LOAN TRUST ACCR 2005-2 M4 2.524% 07/25/35		06/27/2022	Paydown		946,758	946,758	766,894	924,902		21,857		21,857		946,758				4,667	07/25/2035	1.A FM
004421-CG-6	ACE SECURITIES CORP ACE_03-HS1 ACE 2003-HS1 M2 4.249% 06/25/33		06/27/2022	Paydown		101,010	101,010	101,589	112,217		(11,208)		(11,208)		101,010				1,085	06/25/2033	1.A FM
004421-CH-4	ACE SECURITIES CORP ACE_03-HS1 ACE 2003-HS1 M3 5.374% 06/25/33		06/27/2022	Paydown		13,147	13,147	11,456	12,617		530		530		13,147				173	06/25/2033	1.A FM
004421-KM-4	ACE 2005-SD1 M3 ACE 2005-SD1 M3 6.874% 11/25/50		04/05/2022	AADE - FABN		1,125,150	1,003,524	996,791	1,112,406		7,218		7,218		1,119,625		5,526	5,526	12,774	11/25/2050	1.A FM
004421-LN-1	ACE SECURITIES CORP ACE_05-RM1 ACE 2005-RM1 M3 2.419% 03/25/35		04/25/2022	Paydown		125,144	125,144	108,275	127,401		(2,257)		(2,257)		125,144				414	03/25/2035	1.A FM
004421-NX-7	ACE SECURITIES CORP ACE_05-RM2 ACE 2005-RM2 M5 2.614% 06/25/35		06/27/2022	Paydown		228,519	228,519	199,668	243,506		(14,987)		(14,987)		228,519				1,217	06/25/2035	1.A FM
00442B-AD-3	ACE SECURITIES CORP. ACE_06-HE ACE 2006-HE4 A2C 1.944% 10/25/36		06/27/2022	Paydown		62,854	62,854	35,709	28,906		33,948		33,948		62,854				153	10/25/2036	1.D FM
00442B-AE-1	ACE SECURITIES CORP. ACE_06-HE ACE 2006-HE4 A2D 2.124% 10/25/36		06/27/2022	Paydown		102,308	102,308	57,088	46,461		55,847		55,847		102,308				322	10/25/2036	1.D FM
00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D 2.104% 06/25/36		06/27/2022	Paydown		702,104	702,104	600,390	657,189		44,915		44,915		702,104				2,073	06/25/2036	1.A FM
00443K-AD-2	ACE SECURITES CORPORATION ACE_ ACE 2006-ASP6 A2B 1.864% 12/25/36		06/27/2022	Paydown		66,980	66,980	31,157	25,040		41,940		41,940		66,980				158	12/25/2036	1.D FM
00443L-AA-6	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A1 1.924% 01/25/37		06/27/2022	Paydown		44,092	44,092	29,183	26,200		17,892		17,892		44,092				109	01/25/2037	1.D FM
00443L-AB-4	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2A 1.804% 01/25/37		06/27/2022	Paydown		51,857	51,857	36,235	33,575		18,282		18,282		51,857				98	01/25/2037	1.D FM
00443L-AC-2	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2B 1.864% 01/25/37		06/27/2022	Paydown		44,839	44,839	31,332	29,021		15,818		15,818		44,839				95	01/25/2037	1.D FM
00443L-AD-0	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2C 1.964% 01/25/37		06/27/2022	Paydown		48,509	48,509	33,895	31,376		17,132		17,132		48,509				122	01/25/2037	1.D FM
00443L-AE-8	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2D 2.124% 01/25/37		06/27/2022	Paydown		295	295	206	190		105		105		295				1	01/25/2037	1.D FM
006346-AS-9	ADMSO 2018-1 C ADMSO 2018-1 A 4.810% 11/15/48		06/15/2022	Paydown		156,755	156,755	156,750	156,742		13		13		156,755				3,142	11/15/2048	1.F FE
007036-FR-2	ADJUSTABLE RATE MORTAGE TRUST ARMT 2005-1 2A22 2.773% 05/25/35		06/01/2022	Paydown		365	365	343	361		4		4		365				4	05/25/2035	1.A FM
007036-HV-1	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-3 2A1 2.957% 07/25/35		06/01/2022	Paydown		105,529	105,529	104,166	105,448		82		82		105,529				1,048	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
007036-KC-9	ADJUSTABLE RATE MORTAGE TRUST ARMT 2005-4 2A1 2.893% 08/25/35		04/01/2022	Paydown		486	486	410	454		32		32		486				5	08/25/2035	1.D FM
007036-KC-9	ADJUSTABLE RATE MORTAGE TRUST ARMT 2005-4 2A1 2.893% 08/25/35		06/01/2022	Paydown		1,001	1,001	844	935		67		67		1,001				13	08/25/2035	2.B FM
007036-MQ-6	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-7 1A1 3.265% 10/25/35		06/01/2022	Paydown		7,862	7,862	6,585	5,725		2,137		2,137		7,862				106	10/25/2035	1.D FM
007036-PD-2	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 1A31 2.124% 11/25/35		06/25/2022	Paydown		17,610	17,610	16,875	17,049		561		561		17,610				61	11/25/2035	1.D FM
007037-AB-0	ARMT 2007-1 4A1 ARMT 2007-1 2A1 3.746% 03/25/37		06/01/2022	Paydown		166,532	167,695	160,811	163,357		3,175		3,175		166,532				3,084	03/25/2037	4.B FM
00764M-CU-9	AEGIS ASSET BACKED SECURITIES AABST 2004-4 M2 3.349% 10/25/34		04/05/2022	AADE - AAIA non-Modco - AAM		1,627,903	1,709,167	1,478,429	1,600,254		6,853		6,853		1,607,107		20,796	20,796	8,895	10/25/2034	1.A FM
00774C-AB-3	AECOM TECHNOLOGY Senior Unsecured 5.125% 03/15/27		04/01/2022	MMTL Modco AAM		8,191,840	8,000,000	8,000,000	8,000,000						8,000,000		191,840	191,840	223,222	03/15/2027	3.C FE
01185*-AA-3	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		06/30/2022	Redemption 100.0000		267,001	267,001	267,001	267,001						267,001				6,234	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		06/30/2022	Redemption 100.0000		51,189	51,189	51,189	51,189						51,189				1,195	06/30/2033	2.C PL
021345-AA-1	ALTA WIND HOLDINGS LLC P/T CERTS 7.000% 06/30/35		06/30/2022	Redemption 100.0000		215,863	215,863	235,149	235,220		(19,357)		(19,357)		215,863				7,515	06/30/2035	2.C FE
021460-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4 6.000% 06/25/36		06/01/2022	Paydown		13,397	13,234	10,476	8,625		4,772		4,772		13,397				405	06/25/2036	1.D FM
021468-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-14CB A1 6.000% 06/25/36		06/01/2022	Paydown		109,413	143,378	101,058	92,291		17,122		17,122		109,413				3,187	06/25/2036	1.D FM
02146Q-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-0A10 1A1 1.436% 08/25/46		05/01/2022	Paydown		76,516	64,302	62,412			14,105		14,105		76,516				(293)	08/25/2046	1.D FM
02146Q-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-0A10 1A1 1.436% 08/25/46		06/01/2022	Paydown		24,629	20,030	19,441			5,188		5,188		24,629				(40)	08/25/2046	2.B FM
02146Q-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-0A10 1A1 1.436% 08/25/46		06/01/2022	Paydown		101,145	84,332	80,016	84,558		16,587		16,587		101,145				464	08/25/2046	3.B FM
02146T-AJ-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-24CB A9 6.000% 08/25/36		06/01/2022	Paydown		47,245	49,910	36,424	33,438		13,808		13,808		47,245				1,206	08/25/2036	1.D FM
02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8 6.000% 04/25/37		06/01/2022	Paydown		9,582	79,766	47,966	44,441		(34,859)		(34,859)		9,582				1,949	04/25/2037	1.D FM
02147J-AD-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-46 A4 6.000% 02/25/47		05/01/2022	Paydown		58,550	55,713	40,274	36,274		22,276		22,276		58,550				1,407	02/25/2047	1.D FM
02147J-AD-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-46 A4 6.000% 02/25/47		05/25/2022	AARE Surplus AAM		1,920,077	3,001,575	2,169,758	1,954,248		(44,893)		(44,893)		1,909,354		10,723	10,723	86,781	02/25/2047	1.D FM
02147Q-AH-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-19CB A8 6.000% 08/25/36		06/01/2022	Paydown		31,123	31,897	24,433	22,464		8,659		8,659		31,123				738	08/25/2036	1.D FM
02147Q-AQ-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-19CB A15 6.000% 08/25/36		06/01/2022	Paydown		13,907	14,256	10,879	9,993		3,914		3,914		13,907				330	08/25/2036	1.D FM
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-23CB 1A7 6.000% 08/25/36		06/01/2022	Paydown		64,400	63,300	61,918	62,849		1,551		1,551		64,400				1,644	08/25/2036	2.B FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-23CB 1A9 6.000% 08/25/36		06/01/2022	Paydown		72,145	70,912	61,998	64,837		7,308		7,308		72,145				1,842	08/25/2036	1.D FM
02147V-AD-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-25CB A4 6.000% 10/25/36		06/01/2022	Paydown		85,200	88,884	64,828	58,946		26,255		26,255		85,200				2,469	10/25/2036	1.D FM
02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5 6.000% 09/25/36		06/01/2022	Paydown		20,542	22,412	15,013	13,488		7,055		7,055		20,542				511	09/25/2036	1.D FM
02148D-AA-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY3 1A1 2.661% 03/25/47		06/01/2022	Paydown		69,471	69,643	53,484	54,268		15,203		15,203		69,471				424	03/25/2047	1.D FM
02148F-AF-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-4CB 1A6 5.750% 04/25/37		06/01/2022	Paydown		22,724	22,558	19,851	19,707		3,016		3,016		22,724				595	04/25/2037	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02148F-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-4CB 1A7 5.750% 04/25/37		06/01/2022	Paydown		50,258	49,891	46,187	45,910		4,348		4,348		50,258				1,316	04/25/2037	2.B FM
02148L-AB-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY2 2A 3.029% 03/25/47		06/01/2022	Paydown		205,399	205,387	176,120	182,701		22,698		22,698		205,399				2,600	03/25/2047	1.D FM
02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14 5.750% 02/25/37		06/01/2022	Paydown		166,334	176,910	124,548	112,993		53,340		53,340		166,334				4,308	02/25/2037	1.D FM
02149H-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A4 5.750% 03/25/37		06/01/2022	Paydown		63,303	89,724	64,472	58,352		4,951		4,951		63,303				2,350	03/25/2037	1.D FM
02149H-BR-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A15 5.750% 03/25/37		06/01/2022	Paydown		13,344	18,914	13,591	12,312		1,032		1,032		13,344				495	03/25/2037	1.D FM
02149L-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-0A2 1A1 1.316% 03/25/47		06/01/2022	Paydown		33,429	30,839	19,651	24,104		9,325		9,325		33,429				165	03/25/2047	1.D FM
02149M-CH-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-J1 3A1 4.056% 11/25/36		06/01/2022	Paydown		435	38,584	27,684	32,180		(31,745)		(31,745)		435				728	11/25/2036	5.B FM
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-3T1 1A9 6.000% 04/25/37		06/01/2022	Paydown			37,538	24,471	22,071		(22,071)		(22,071)						1,374	04/25/2037	1.D FM
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-3T1 1A9 6.000% 04/25/37		04/01/2022	Paydown		23,384	20,013	13,047	11,767		11,616		11,616		23,384				747	04/25/2037	2.B FM
02150E-BG-7	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB 1A31 5.500% 04/25/37		06/01/2022	Paydown		21,705	28,318	23,115	19,034		2,671		2,671		21,705				777	04/25/2037	1.D FM
02150E-BG-7	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB 1A31 5.500% 04/25/37		05/01/2022	Paydown		112,714	108,197	88,316	72,723		39,991		39,991		112,714				2,256	04/25/2037	2.B FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY7C A4 2.084% 08/25/37		06/27/2022	Paydown		139,608	133,581	120,661	127,776		11,832		11,832		139,608				527	08/25/2037	1.A FM
02151A-BK-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-19 1A34 6.000% 08/25/37		06/01/2022	Paydown		42,884	56,312	39,361	36,606		6,278		6,278		42,884				1,576	08/25/2037	1.D FM
02151C-AC-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-15CB A3 5.750% 07/25/37		06/01/2022	Paydown		31,247	35,864	27,466	25,489		5,758		5,758		31,247				860	07/25/2037	1.D FM
02151C-AE-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-15CB A5 5.750% 07/25/37		06/01/2022	Paydown		180,305	206,950	158,490	147,009		33,295		33,295		180,305				4,912	07/25/2037	1.D FM
02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3 5.750% 08/25/37		06/01/2022	Paydown		38,240	40,041	29,212	26,493		11,748		11,748		38,240				894	08/25/2037	1.D FM
02151R-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-0H2 A1A 2.004% 08/25/47		06/27/2022	Paydown		854,245	854,245	707,895	779,248		74,996		74,996		854,245				2,560	08/25/2047	1.A FM
02152A-AY-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-16CB 5A1 6.250% 08/25/37		06/01/2022	Paydown		43,704	43,112	35,853	27,907		15,797		15,797		43,704				1,194	08/25/2037	1.D FM
02152A-AZ-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-16CB 5A2 6.250% 08/25/37		06/01/2022	Paydown		11,587	11,430	9,482	7,381		4,205		4,205		11,587				317	08/25/2037	1.D FM
02152A-BS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-16CB 4A7 6.000% 08/25/37		06/01/2022	Paydown		119,507	119,869	104,499	101,491		18,016		18,016		119,507				2,965	08/25/2037	1.D FM
02152A-BS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-16CB 4A7 6.000% 08/25/37		06/01/2022	Paydown		13,296	13,336	12,736	12,511		784		784		13,296				330	08/25/2037	3.B FM
02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26		06/15/2022	Redemption 100.0000		375,000	375,000	375,000	375,000						375,000				6,619	06/15/2026	1.E PL
02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A 4.048% 04/25/44		06/01/2022	Paydown		14,258	14,258	13,544	13,857		401		401		14,258				146	04/25/2044	1.A FM
02660T-BU-6	AMERICAN HOME MORTGAGE INVESTM AHM 2004-3 6A5 6.090% 10/25/34		06/01/2022	Paydown		162,771	162,771	160,736	159,614		3,157		3,157		162,771				2,965	10/25/2034	1.A FM
026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A 2.524% 07/25/46		05/25/2022	Paydown		14,844	14,844	5,090	3,624		11,219		11,219		14,844				56	07/25/2046	1.D FM
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2022	Paydown		2,500	2,500	2,500	2,500						2,500				40	07/30/2050	2.C FE
040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2 4.324% 09/25/33		06/27/2022	Paydown		236,186	236,186	226,970	231,588		4,598		4,598		236,186				2,684	09/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 2.599% 12/25/34		06/27/2022	Paydown		14,396	14,396	12,845	13,478		918		918		14,396				91	12/25/2034	1.A FM
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC 2003-AHL1 M1 2.899% 03/25/33		06/27/2022	Paydown		7,491	7,491	6,934	5,669		1,822		1,822		7,491				29	03/25/2033	1.A FM
04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1 2.324% 06/25/34		06/27/2022	Paydown		77,883	77,883	71,744	74,791		3,092		3,092		77,883				293	06/25/2034	1.A FM
04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		06/16/2022	Paydown		100,859	100,859	100,856	100,863		(4)		(4)		100,859				1,590	11/18/2038	2.B FE
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		06/20/2022	Redemption 100.0000		70,084	70,084	70,084	70,084						70,084				1,780	06/20/2030	1.D
05369A-AC-5	AVIATION CAPITAL GROUP LLC Senior Unsecured 3.875% 05/01/23		04/01/2022	ALRe Modco - VIAC GA - AAM		5,014,420	5,000,000	4,967,550	4,990,436		1,753		1,753		4,992,190		22,230	22,230	80,729	05/01/2023	2.B FE
05377R-CW-2	AESOP 2018-2A C AESOP 2017-2A C 4.170% 03/20/24		05/25/2022	MMTL Modco AAM		5,002,818	5,000,000	4,974,420	4,992,837		2,758		2,758		4,995,595		7,223	7,223	89,771	03/20/2024	2.B FE
05529D-AA-0	BCAPB LLC TRUST BCAPB_07-AB1 BCAPB 2007-AB1 A1 1.774% 03/25/37		06/27/2022	Paydown		271,025	271,025	130,887	116,765		154,260		154,260		271,025				326	03/25/2037	1.D FM
05530V-AA-7	BCAP LLC TRUST BCAP_07-AA3 BCAP 2007-AA3 1A1A 2.044% 04/25/37		06/27/2022	Paydown		92,727	92,727	83,839	86,669		6,058		6,058		92,727				299	04/25/2037	1.A FM
05530V-AB-5	BCAP LLC TRUST BCAP_07-AA3 BCAP 2007-AA3 1A1B 1.904% 04/25/37		06/27/2022	Paydown		102,598	102,598	92,490	95,565		7,033		7,033		102,598				270	04/25/2037	1.A FM
05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3 5.750% 07/26/37		05/01/2022	Paydown		68,586	65,625	57,042	44,838		23,749		23,749		68,586				1,624	07/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2 6.000% 07/26/37		06/01/2022	Paydown		36,287	124,735	100,693	122,514		(86,227)		(86,227)		36,287				2,806	07/26/2037	5.B FM
055328-AC-2	BMMC 2018-1A A2 BMMC 2018-1A A2 3.213% 10/20/30		05/25/2022	AARE Surplus AAM		978,049	1,000,000	985,000	985,000		176		176		985,176		(7,127)	(7,127)	14,964	10/20/2030	1.C FE
05532K-AB-7	BCAP LLC TRUST BCAP_09-RR13 BCAP 2009-RR13 15A2 6.000% 07/26/37		06/01/2022	Paydown		228,263	227,676	216,382	217,786		10,478		10,478		228,263				4,452	07/26/2037	1.D FM
05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 2.827% 08/26/35		06/01/2022	Paydown		526,705	518,847	428,368	464,249		62,455		62,455		526,705				5,858	08/26/2035	1.D FM
05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2 2.863% 02/26/36		06/01/2022	Paydown		97,958	97,971	82,770	78,654		19,304		19,304		97,958				1,119	02/26/2036	1.D FM
05532T-BR-2	BCAP LLC TRUST BCAP_10-RR1 BCAP 2010-RR1 5A6 2.713% 12/26/36		04/01/2022	Paydown		66,415	60,232	50,971	54,492		11,923		11,923		66,415				640	12/26/2036	1.D FM
05532T-BR-2	BCAP LLC TRUST BCAP_10-RR1 BCAP 2010-RR1 5A6 2.713% 12/26/36		05/25/2022	AARE Surplus AAM		2,788,173	3,023,739	2,558,839	2,735,585		30,415		30,415		2,766,000		22,173	22,173	40,261	12/26/2036	1.D FM
05532T-DE-9	BCAP LLC TRUST BCAP_10-RR1 BCAP 2010-RR1 8A6 2.613% 05/20/35		06/01/2022	Paydown		16,335	16,910	13,338	14,233		2,102		2,102		16,335				139	05/20/2035	1.D FM
05532V-AV-9	BCAP LLC TRUST BCAP_10-RR2 BCAP 2010-RR2 3A5 5.500% 02/26/36		06/01/2022	Paydown		71,488	76,558	72,391	71,827		(340)		(340)		71,488				1,694	02/26/2036	4.B FM
05533H-AL-1	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 1A11 2.288% 09/27/36		06/01/2022	Paydown		17,052	17,530	16,966	16,713		1,757	1,418	339		17,052				184	09/27/2036	2.B FM
05533H-AL-1	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 1A11 2.288% 09/27/36		04/01/2022	Paydown		8,389	8,674	8,395	8,269		821	702	119		8,389				65	09/27/2036	4.B FM
05533H-AT-4	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 2A7 2.712% 12/27/34		06/01/2022	Paydown		57,072	57,072	50,294	52,665		4,407		4,407		57,072				606	12/27/2034	1.A FM
05533H-BT-3	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 5A2 7.000% 04/27/37		04/01/2022	Paydown		133,788	137,691	102,978	131,279		2,509		2,509		133,788				1,238	04/27/2037	3.B FM
05533H-BT-3	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 5A2 7.000% 04/27/37		05/25/2022	AARE Surplus AAM		2,856,555	3,021,016	2,259,398	2,880,330		(45,878)		(45,878)		2,834,451		22,104	22,104	44,327	04/27/2037	3.B FM
05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 2.556% 11/27/36		06/01/2022	Paydown		628,806	546,909	503,158	552,837		75,969		75,969		628,806				(8,573)	11/27/2036	3.B FM
05533R-AD-7	BCAP LLC TRUST BCAP_11-RR1 BCAP 2011-RR1 1A4 3.039% 09/28/36		06/01/2022	Paydown		420,870	420,870	362,831	390,946		29,924		29,924		420,870				5,788	09/28/2036	1.D FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7 2.772% 11/26/36		06/01/2022	Paydown		181,246	205,152	143,599	159,933		21,312		21,312		181,246				2,552	11/26/2036	1.D FM
05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4 2.789% 11/27/37		06/01/2022	Paydown		358,481	358,481	271,485	279,650		78,831		78,831		358,481				4,030	11/27/2037	1.D FM
05533X-AC-6	BCAP LLC TRUST BCAP_11-RR4 BCAP 2011-RR4 8A1 5.250% 02/26/36		06/01/2022	Paydown		21,731	21,731	16,407	13,016		8,715		8,715		21,731				631	02/26/2036	1.D FM
05533X-AC-6	BCAP LLC TRUST BCAP_11-RR4 BCAP 2011-RR4 8A1 5.250% 02/26/36		06/01/2022	Paydown		42,045	42,045	34,979	25,534		16,511		16,511		42,045				1,184	02/26/2036	2.B FM
05534D-AR-6	BCAP LLC TRUST BCAP_12-RR1 BCAP 2012-RR1 3A4 5.500% 10/26/35		06/01/2022	Paydown		18,542	15,846	14,162	13,150		5,392		5,392		18,542				609	10/26/2035	2.B FM
05534D-AR-6	BCAP LLC TRUST BCAP_12-RR1 BCAP 2012-RR1 3A4 5.500% 10/26/35		06/01/2022	Paydown		85,434	81,839	73,033	69,694		15,740		15,740		85,434				2,052	10/26/2035	3.B FM
05535V-BB-9	BCAP LLC TRUST BCAP_11-RR6 BCAP 2011-RR6 11A8 2.548% 07/26/35		06/01/2022	Paydown		173,251	173,260	160,899	160,852		12,399		12,399		173,251				2,036	07/26/2035	1.D FM
05539B-CB-8	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 4A7 2.698% 11/26/34		06/01/2022	Paydown		22,795	22,795	20,943	22,127		668		668		22,795				262	11/26/2034	1.A FM
05539B-DE-1	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 7A7 2.926% 04/26/35		05/01/2022	Paydown		327,920	327,920	297,997	315,184		12,736		12,736		327,920				3,024	04/26/2035	1.A FM
05539B-EH-3	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 10A9 2.556% 11/26/36		06/01/2022	Paydown		335,755	292,026	233,256	272,909		62,846		62,846		335,755				3,656	11/26/2036	1.D FM
05539D-BS-8	BCAP LLC TRUST BCAP_12-RR5 BCAP 2012-RR5 7A7 0.000% 10/26/36		06/01/2022	Paydown		1,743	5,119	4,604	4,917		(3,174)		(3,174)		1,743				68	10/26/2036	1.D FM
05539D-BZ-2	BCAP LLC TRUST BCAP_12-RR5 BCAP 2012-RR5 8A7 0.994% 07/26/36		06/20/2022	Paydown		68,094	68,094	59,247	62,792		5,302		5,302		68,094				201	07/26/2036	1.D FM
05540F-AQ-5	BCAP 2012-RR2 2A7 BCAP 2012-RR2 2A7 3.096% 12/26/36		04/01/2022	Paydown		50,949	47,180	40,103	42,779		8,170		8,170		50,949				541	12/26/2036	1.D FM
05540F-AQ-5	BCAP 2012-RR2 2A7 BCAP 2012-RR2 2A7 3.096% 12/26/36		05/25/2022	AARE Surplus AAM		7,757,381	8,442,593	7,176,236	7,655,039		52,312		52,312		7,707,351		50,030	50,030	127,634	12/26/2036	1.D FM
05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 2.771% 04/26/37		06/01/2022	Paydown		73,743	17,186	13,436	16,210		57,532		57,532		73,743				1,354	04/26/2037	1.D FM
05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 2.948% 07/26/37		06/01/2022	Paydown		411,579	376,085	271,576	328,868		82,711		82,711		411,579				6,186	07/26/2037	1.D FM
05541H-AP-2	BCAP LLC TRUST BCAP_12-RR10 BCAP 2012-RR10 6A6 2.658% 11/21/35		06/01/2022	Paydown		111,587	119,083	90,787	111,562		25		25		111,587				1,130	11/21/2035	1.D FM
05541H-BF-3	BCAP LLC TRUST BCAP_12-RR10 BCAP 2012-RR10 9A2 2.759% 10/26/35		06/01/2022	Paydown		226,971	226,971	211,367	222,816		4,155		4,155		226,971				2,223	10/26/2035	1.D FM
05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2 2.538% 09/26/36		06/01/2022	Paydown		176,103	271,833	249,006	255,001		(78,898)		(78,898)		176,103				3,236	09/26/2036	1.D FM
05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2 3.114% 06/26/36		06/01/2022	Paydown		155,268	155,268	116,403	125,015		30,253		30,253		155,268				2,090	06/26/2036	5.B FM
05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2 2.828% 01/26/36		06/01/2022	Paydown		105,597	105,597	104,146	105,007		590		590		105,597				1,133	01/26/2036	1.A FM
05543D-BP-8	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 9A1 2.062% 07/26/36		06/01/2022	Paydown		154,191	154,191	139,735	151,440		2,751		2,751		154,191				776	07/26/2036	1.A FM
05567Y-AA-7	BURLINGTON NORTHERN AND SANTA Secured 4.967% 04/01/23		04/01/2022	Redemption 100.0000		109,585	109,585	109,585	109,585						109,585				2,722	04/01/2023	1.B FE
05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A 4.830% 10/15/24		04/15/2022	Redemption 100.0000		179,167	179,167	179,167	179,167						179,167				4,327	10/15/2024	1.D
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 3.813% 01/28/27		06/13/2022	Redemption 100.0000		4,441,476	4,441,476	4,441,476							4,441,476				24,379	01/28/2027	1.C FE
05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		06/15/2022	Redemption 100.0000		148,085	148,085	148,085	148,085						148,085				(56,425)	12/31/2045	1.G
05610H-AJ-2	BX 2022-LP2 E BX 2022-LP2 E 4.087% 02/15/39		06/15/2022	Paydown		264,700	264,700	263,569			1,131		1,131		264,700				1,858	02/15/2039	3.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
058933-AG-7	BANC OF AMERICA FUNDING CORPOR BAFC 2006-D 3A1 3.403% 05/20/36		06/01/2022	Paydown		13,367	13,375	12,809	12,806		561		561		13,367				166	05/20/2036	1.D FM
059469-AB-2	BANK OF AMERICA ALTERNATIVE LO BOAA 2006-7 A2 5.707% 10/25/36		06/01/2022	Paydown		6,440	6,440	2,754	2,337		4,103		4,103		6,440				56	10/25/2036	1.D FM
05946X-JJ-3	BANC OF AMERICA FUNDING CORPOR BAFC 2004-B 4A1 2.402% 11/20/34		06/01/2022	Paydown		19,299	19,299	18,744	19,268		31		31		19,299				193	11/20/2034	1.A FM
05946X-QS-5	BANC OF AMERICA FUNDING CORPOR BAFC 2005-A 2A1 2.448% 03/20/35		06/01/2022	Paydown		127,320	127,632	122,032	123,122		4,199		4,199		127,320				1,126	03/20/2035	1.D FM
05946X-QS-5	BANC OF AMERICA FUNDING CORPOR BAFC 2005-A 2A1 2.448% 03/20/35		06/01/2022	Paydown		37,132	37,140	35,510	35,827		1,304		1,304		37,132				467	03/20/2035	2.B FM
05946X-XW-8	BANC OF AMERICA FUNDING CORPOR BAFC 2005-E 8A1 1.653% 06/20/35		06/01/2022	Paydown		167,492	169,845	98,720	137,721		29,771		29,771		167,492				1,041	06/20/2035	1.D FM
05948X-TD-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1 2.621% 09/25/33		05/01/2022	Paydown		236	236	232	237		(1)		(1)		236				2	09/25/2033	1.A FM
05949A-ZE-3	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L 2A1 2.561% 01/25/35		06/01/2022	Paydown		7,273	7,273	7,076	7,014		259		259		7,273				73	01/25/2035	1.A FM
05949C-BZ-8	BOAMS 2005-F 2A2 BOAMS 2005-F 2A1 2.708% 07/25/35		06/01/2022	Paydown		40,132	40,300	37,403	38,500		1,632		1,632		40,132				473	07/25/2035	1.D FM
05949C-FW-1	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 2A1 2.742% 09/25/35		06/01/2022	Paydown		115,490	115,582	106,442	105,923		9,568		9,568		115,490				1,530	09/25/2035	1.D FM
05949C-GA-8	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 2A5 2.742% 09/25/35		06/01/2022	Paydown		6,827	6,832	6,347	6,398		429		429		6,827				90	09/25/2035	1.D FM
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J 2A1 2.466% 11/25/35		06/01/2022	Paydown		9,021	9,038	8,387	8,478		543		543		9,021				92	11/25/2035	1.D FM
05949C-RS-7	BANC OF AMERICA MORTGAGE SECUR BOAMS 2006-A 2A1 2.715% 02/25/36		06/01/2022	Paydown		7,570	7,657	7,120	7,219		351		351		7,570				86	02/25/2036	1.D FM
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR BAFC 2006-G 3A2 4.299% 07/20/36		06/01/2022	Paydown		643,013	643,013	575,300	596,269		46,744		46,744		643,013				7,729	07/20/2036	1.A FM
05950P-AD-5	BANK OF AMERICA FUNDING CORPOR BAFC 2006-H 2A1 3.090% 09/20/46		06/01/2022	Paydown		13,566	12,927	11,072	12,265		1,301		1,301		13,566				202	09/20/2046	1.D FM
05950P-AF-0	BANK OF AMERICA FUNDING CORPOR BAFC 2006-H 2A3 3.090% 09/20/46		06/01/2022	Paydown		117,391	111,857	106,060	108,904		8,487		8,487		117,391				1,745	09/20/2046	2.B FM
05951F-BC-7	BANC OF AMERICA FUNDING CORP B BAFC 2007-1 1A2 6.000% 01/25/37		06/01/2022	Paydown		20,922	21,010	17,482	17,482		3,439		3,439		20,922				489	01/25/2037	1.D FM
05951F-BD-5	BANC OF AMERICA FUNDING CORP B BAFC 2007-1 1A3 6.000% 01/25/37		06/01/2022	Paydown		27,293	27,407	22,805	22,806		4,487		4,487		27,293				638	01/25/2037	1.D FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B BAFC 2007-2 TA2 1.754% 03/25/37		06/27/2022	Paydown		132,764	132,369	94,774	102,845		29,919		29,919		132,764				313	03/25/2037	1.A FM
05951G-AQ-5	BANC OF AMERICA FUNDING CORP B BAFC 2007-2 1A2 6.000% 03/25/37		06/01/2022	Paydown		50,248	55,356	43,894	50,963		(715)		(715)		50,248				1,557	03/25/2037	4.B FM
05952D-AB-4	BANK OF AMERICA FUNDING CORPOR BAFC 2007-A 2A1 1.915% 02/20/47		06/21/2022	Paydown		30,423	30,423	27,052	27,657		2,765		2,765		30,423				80	02/20/2047	1.A FM
05952F-AG-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-2 A7 5.500% 05/25/37		06/01/2022	Paydown		102,254	127,174	98,103	98,043		4,211		4,211		102,254				2,385	05/25/2037	1.D FM
05952F-AL-7	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-2 A11 6.150% 05/25/37		06/01/2022	Paydown		46,272	57,548	43,635	43,470		2,802		2,802		46,272				1,341	05/25/2037	1.D FM
05954C-AA-6	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-3 1A1 6.000% 09/25/37		06/01/2022	Paydown		161,244	140,216	122,198	124,954		36,290		36,290		161,244				10,632	09/25/2037	1.D FM
05954C-AA-6	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-3 1A1 6.000% 09/25/37		06/01/2022	Paydown		28,386	24,684	22,973	23,488		4,897		4,897		28,386				1,829	09/25/2037	3.B FM
05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2 2.969% 05/20/36		06/01/2022	Paydown		5,513	5,580	4,827	5,178		336		336		5,513				64	05/20/2036	1.D FM
05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4 2.969% 05/20/36		06/01/2022	Paydown		365	370	323	345		20		20		365				4	05/20/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 2.680% 11/26/35		06/01/2022	Paydown		143,626	143,626	126,644	133,277		10,349		10,349		143,626				1,524	11/26/2035	1.D FM
05955Y-AB-5	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R3 1A2 2.675% 12/26/35		06/01/2022	Paydown		134,740	134,766	114,723	105,233		29,508		29,508		134,740				1,350	12/26/2035	1.D FM
05955Y-AE-9	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R3 2A3 3.437% 05/26/35		06/01/2022	Paydown		50,470	50,470	46,747	47,590		2,880		2,880		50,470				719	05/26/2035	1.A FM
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		04/01/2022	Paydown		28,373	23,746	21,134	21,742		6,631		6,631		28,373				632	10/26/2037	2.B FM
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		05/25/2022	AARE Surplus AAM		782,757	841,930	749,318	770,858		14,929		14,929		785,788		(3,030)	(3,030)	26,007	10/26/2037	2.B FM
05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6 2.977% 08/26/36		06/01/2022	Paydown		58,862	58,809	53,648	54,855		4,006		4,006		58,862				681	08/26/2036	1.D FM
05956Y-AD-0	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 1A4 2.842% 08/26/46		06/01/2022	Paydown		152,894	129,120	102,996	118,121		34,773		34,773		152,894				2,019	08/26/2046	1.D FM
05956Y-AK-4	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 2A3 3.019% 10/26/36		06/01/2022	Paydown		815,816	765,457	665,182	741,836		73,980		73,980		815,816				10,391	10/26/2036	1.D FM
05956Y-AR-9	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 3A4 2.556% 11/26/36		06/01/2022	Paydown		167,745	145,897	113,982	137,456		30,288		30,288		167,745				1,826	11/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 2.596% 09/26/36		06/29/2022	Paydown			9,820	7,484	8,072		(8,072)		(8,072)						81	09/26/2036	1.D FM
05990H-AL-7	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R2 2A3 5.500% 12/26/35		06/01/2022	Paydown		237,553	237,385	191,297	160,675		76,878		76,878		237,553				4,832	12/26/2035	1.D FM
05990R-AU-5	BANC OF AMERICA FUNDING CORPOR BAFC 2015-R4 6A3 1.286% 08/27/36		06/25/2022	Paydown		146,332	146,332	137,429			8,903		8,903		146,332				288	08/27/2036	1.A FM
05990R-AU-5	BANC OF AMERICA FUNDING CORPOR BAFC 2015-R4 6A3 1.286% 08/27/36		05/26/2022	Paydown		201,993	201,993	189,703			12,289		12,289		201,993				160	08/27/2036	1.A FM
060352-AG-6	BANK 2017-BNK6 AS BANK 2017-BNK6 XA 0.922% 07/15/60		06/01/2022	Paydown				39,358	38,500		(38,500)		(38,500)						4,554	07/15/2060	1.A FE
06051G-FM-6	BANK OF AMER CRP Subordinated 4.000% 01/22/25		04/01/2022	ALRe Modco - VIAC GA - AAM		9,171,239	9,000,000	8,945,730	8,981,028		1,469		1,469		8,982,497		188,742	188,742	249,000	01/22/2025	2.A FE
06051G-FP-9	BANK OF AMER CRP Subordinated 3.950% 04/21/25		04/01/2022	MMTL Modco AAM		11,206,005	11,000,000	10,979,100	10,992,162		556		556		10,992,719		213,286	213,286	193,111	04/21/2025	2.A FE
06051G-HK-8	BANK OF AMER CRP Senior Unsecured 2.144% 07/23/24		05/25/2022	AARE Surplus AAM		3,505,836	3,500,000	3,500,000	3,500,000						3,500,000		5,836	5,836	26,626	07/23/2024	1.F FE
06541L-AA-4	BANK 2022-BNK40 XD BANK 2022-BNK40 XD 0.894% 03/15/64		04/01/2022	AADE Lincoln Modco AAM		1,090,639		1,118,381			(5,566)		(5,566)		1,112,814		(22,176)	(22,176)		03/15/2064	2.C FE
070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST MTG 11 SER B 4.100% 06/15/34		06/15/2022	Redemption 100.0000		20,558	20,558	20,558	20,558						20,558				421	06/15/2034	1.F FE
071813-CS-6	BAXTER INTERNATIONAL INC Senior Unsecured 2.539% 02/01/32		06/24/2022	J.P. Morgan Sec		4,200,550	5,000,000	4,165,150			1,186		1,186		4,166,336		34,214	34,214	72,996	02/01/2032	2.B FE
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-3A A2 2.074% 10/25/36		06/27/2022	Paydown		203,583	203,583	163,643	172,555		31,028		31,028		203,583				540	10/25/2036	3.C FE
07324S-CC-4	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2005-3A A2 2.224% 11/25/35		04/01/2022	Various		8,046,528	8,387,775	7,196,287	7,272,410		(13,859)		(13,859)		7,258,551		787,977	787,977	16,711	11/25/2035	2.C FE
07324S-CS-9	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2005-4A A2 2.209% 01/25/36		04/01/2022	AADE Lincoln Modco AAM		2,933,373	3,080,091	2,595,331	2,701,168		5,600		5,600		2,706,768		226,605	226,605	6,017	01/25/2036	2.C FE
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 2.164% 04/25/36		06/27/2022	Paydown		40,930	40,930	34,382	34,393		6,537		6,537		40,930				139	04/25/2036	3.B FE
07325B-AC-2	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-4A A2 2.029% 12/25/36		05/25/2022	Paydown		311,627	311,627	254,614	259,124		52,503		52,503		311,627				798	12/25/2036	4.A FE
07331U-AJ-7	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL5 B3 4.150% 06/28/57		04/05/2022	AADE Modco AAM		1,514,984	1,508,000	1,498,242	1,502,013		245		245		1,502,257		12,726	12,726	16,862	06/28/2057	1.A FM
07331U-AM-0	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL5 B4 5.250% 06/28/57		04/05/2022	AADE Modco AAM		1,198,846	1,192,000	1,181,088	1,179,147		370		370		1,179,517		19,328	19,328	16,862	06/28/2057	1.A FM

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07331Y-AM-2	BOMFT 2017-SPL4 B3 BOMFT 2017-SPL4 B4 5.250% 01/28/55		05/31/2022	Paydown		6,000,000	6,000,000	5,859,108	5,873,446		126,554		126,554		6,000,000				131,250	01/28/2055	1.A FM
07333B-AM-0	BOMFT 2017-SPL2 B3 BOMFT 2017-SPL2 B4 5.500% 06/28/54		05/31/2022	Paydown		6,718,300	6,718,300	6,575,536	6,578,540		139,760		139,760		6,718,300				154,034	06/28/2054	1.A FM
07333N-AM-4	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL1 B4 5.500% 10/28/64		05/28/2022	Paydown		12,865,500	12,865,500	12,903,983			(38,483)		(38,483)		12,865,500				58,967	10/28/2064	1.A
07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1 3.489% 11/25/34		06/01/2022	Paydown		7,749	7,749	7,266	7,364		385		385		7,749				113	11/25/2034	1.A FM
07384M-N3-2	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-2 22A 2.995% 05/25/34		06/01/2022	Paydown		6,718	6,718	6,508	6,655		63		63		6,718				71	05/25/2034	1.A FM
07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M 2.750% 02/25/34		06/01/2022	Paydown		241,134	241,134	224,857	233,504		7,630		7,630		241,134				2,634	02/25/2034	1.A FM
07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M 2.699% 03/25/34		06/01/2022	Paydown		89,886	89,886	80,448	83,603		6,283		6,283		89,886				1,007	03/25/2034	1.A FM
07386H-QW-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-2 2A1 2.840% 04/25/35		06/01/2022	Paydown		14,734	14,734	12,439	12,852		1,881		1,881		14,734				185	04/25/2035	4.B FM
07386H-RJ-7	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-3 1A1 2.859% 04/25/35		06/01/2022	Paydown		80,751	80,751	68,465	70,838		9,913		9,913		80,751				845	04/25/2035	5.B FM
07386H-SA-0	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-3 3A3 2.667% 03/25/35		06/01/2022	Paydown		178,813	178,125	171,623	171,968		6,845		6,845		178,813				1,805	03/25/2035	3.B FM
07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1 2.164% 10/25/35		06/27/2022	Paydown		73,242	73,242	67,463	69,525		3,717		3,717		73,242				314	10/25/2035	1.A FM
07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1 2.164% 10/25/35		06/27/2022	Paydown		37,963	37,963	35,258	36,909		1,054		1,054		37,963				137	10/25/2035	1.A FM
07386H-ZG-9	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-10 23A1 3.140% 01/25/36		06/01/2022	Paydown		405,808	405,933	319,307	360,260		45,548		45,548		405,808				5,066	01/25/2036	2.B FM
07386H-ZG-9	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-10 23A1 3.140% 01/25/36		06/01/2022	Paydown		32,166	32,176	27,701	29,923		2,243		2,243		32,166				402	01/25/2036	3.B FM
073870-AG-2	BEAR STEARNS ALT-A TRUST BALTA BALTA 2007-2 2A1 2.980% 04/25/37		06/01/2022	Paydown		53,833	58,234	46,540	44,929		8,904		8,904		53,833				724	04/25/2037	1.D FM
073871-BL-8	BEAR STEARNS ADJUSTABLE RATE M BALTA 2006-4 31A1 2.985% 07/25/36		06/01/2022	Paydown		214,006	218,146	186,515	174,225		39,781		39,781		214,006				2,721	07/25/2036	4.B FM
073871-BN-4	BEAR STEARNS ADJUSTABLE RATE M BALTA 2006-4 32A1 3.087% 07/25/36		06/01/2022	Paydown		20,208	19,400	13,333	12,229		7,979		7,979		20,208				258	07/25/2036	1.D FM
073875-AA-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2006-7 1A1 1.964% 12/25/46		06/27/2022	Paydown		17,160	13,779	10,730	10,829		6,331		6,331		17,160				40	12/25/2046	1.A FM
073879-CD-8	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE5 M2 3.499% 07/25/34		04/25/2022	Paydown		2,216	2,216	2,109	2,168		49		49		2,216				15	07/25/2034	1.A FM
073879-J7-4	BEAR STEARNS ASSET BACKED SECU BSABS 2005-HE8 M2 2.599% 08/25/35		04/25/2022	Paydown		58,101	58,101	56,608	57,938		162		162		58,101				229	08/25/2035	1.A FM
073879-MS-4	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE10 M2 3.349% 12/25/34		06/27/2022	Paydown		79,682	79,682	75,715	79,705		(23)		(23)		79,682				574	12/25/2034	1.A FM
073879-NZ-7	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE11 M2 3.199% 12/25/34		05/25/2022	Paydown		214,030	214,030	205,900	213,670		360		360		214,030				1,270	12/25/2034	1.A FM
07387A-AA-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005-1 1A1 3.189% 03/25/35		06/01/2022	Paydown		1,129,809	1,129,809	1,039,633	1,053,045		76,764		76,764		1,129,809				14,200	03/25/2035	1.A FM
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005-3 2A1 3.259% 06/25/35		06/01/2022	Paydown		79,439	82,620	74,156	76,278		3,161		3,161		79,439				1,161	06/25/2035	1.D FM
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 2.648% 08/25/35		06/01/2022	Paydown		95,283	108,216	87,788	90,597		4,686		4,686		95,283				1,705	08/25/2035	1.D FM
07387A-BP-9	BSARM 2005-4 1A1 BSARM 2005-4 2A3 3.008% 08/25/35		06/01/2022	Paydown		291,454	310,008	301,452	301,961		(10,506)		(10,506)		291,454				(1,383)	08/25/2035	3.B FM
07387A-GZ-2	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-1 A1 4.260% 02/25/36		06/01/2022	Paydown		95,617	95,617	93,062	93,564		2,053		2,053		95,617				987	02/25/2036	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU BSABS 2006-AC1 1A1 6.250% 02/25/36		06/01/2022	Paydown		171,774	171,774	132,048	101,254		70,520		70,520		171,774				2,177	02/25/2036	1.D FM
073881-AD-6	BEAR STEARNS ADJUSTABLE RATE M BSARM 2007-3 2A1 3.260% 05/25/47		06/01/2022	Paydown		32,486	32,418	26,924	29,317		3,169		3,169		32,486				476	05/25/2047	1.D FM
073882-AA-0	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-4 1A1 3.086% 10/25/36		06/01/2022	Paydown		1,677	1,525	1,294	1,146		532		532		1,677				22	10/25/2036	1.D FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-4 2A2 2.871% 10/25/36		06/01/2022	Paydown		106,347	104,651	88,901	89,037		17,310		17,310		106,347				146	10/25/2036	1.D FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-4 2A2 2.871% 10/25/36		05/25/2022	AARE Surplus AAM		831,138	959,647	815,220	816,463		3,654		3,654		820,117		11,022	11,022	4,000	10/25/2036	1.D FM
073888-AQ-2	BEAR STEARNS ASSET BACKED SECU BSABS 2006-SD3 23A1 1.374% 07/25/36		06/01/2022	Paydown		10,634	10,634	7,502	8,557		2,077		2,077		10,634				52	07/25/2036	1.D FM
07388D-AA-6	BEAR STEARNS ARM BSARM_06-2 BSARM 2006-2 1A1 2.912% 07/25/36		06/01/2022	Paydown		100,058	101,118	80,643	76,036		24,022		24,022		100,058				940	07/25/2036	1.D FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 BSARM 2006-2 2A1 3.096% 07/25/36		06/01/2022	Paydown		267,348	282,860	246,699	239,393		27,955		27,955		267,348				3,669	07/25/2036	1.D FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 BSARM 2006-2 2A1 3.096% 07/25/36		06/01/2022	Paydown		75,010	79,425	75,239	74,515		495		495		75,010				1,013	07/25/2036	3.B FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 BSARM 2006-2 2A1 3.096% 07/25/36		06/01/2022	Paydown		14,738	15,530	14,637	15,104		(366)		(366)		14,738				219	07/25/2036	4.B FM
07388D-AS-7	BEAR STEARNS ARM BSARM_06-2 BSARM 2006-2 3A2 3.083% 07/25/36		06/01/2022	Paydown		11,063	14,553	12,367	12,767		(1,704)		(1,704)		11,063				207	07/25/2036	1.D FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS BSAAT 2007-1 1A1 3.193% 09/25/47		06/01/2022	Paydown		259,731	353,116	247,601	186,675		73,056		73,056		259,731				4,195	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR2 1A1 1.824% 09/25/46		06/27/2022	Paydown		83,159	83,159	68,418	71,218		9,260		9,260		83,159				139	09/25/2046	1.A FM
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 1.834% 12/25/36		06/27/2022	Paydown		16,450	16,450	13,066	13,277		3,173		3,173		16,450				36	12/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2007-AR1 2A3 2.024% 02/25/37		06/27/2022	Paydown		456,925	456,925	397,973	403,788		53,137		53,137		456,925				953	02/25/2037	1.A FM
07401V-AP-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2007-AR3 21A1 1.774% 04/25/37		06/27/2022	Paydown		409,069	409,069	350,640	373,319		35,750		35,750		409,069				779	04/25/2037	1.A FM
07402F-AC-9	BEAR STEARNS STRUCTURED PRODUC BSSP 2007-R6 2A1 2.999% 12/26/46		06/01/2022	Paydown		27,440	28,741	24,866	25,071		2,369		2,369		27,440				472	12/26/2046	1.D FM
07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 2.332% 01/22/45		06/22/2022	Paydown		141,909	141,909	117,890	124,524		17,385		17,385		141,909				774	01/22/2045	1.A FM
07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A 2.382% 02/22/35		06/01/2022	Paydown		22,264	22,264	20,589	20,823		1,441		1,441		22,264				192	02/22/2035	1.A FM
08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA 1.191% 05/15/52		06/01/2022	Paydown				4,403	4,332		(4,332)		(4,332)						307	05/15/2052	1.A FE
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		04/30/2022	Redemption 100.0000		450,000	450,000	337,500	337,500		112,500		112,500		450,000				15,750	09/30/2031	4.B PL
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		04/22/2022	Redemption 100.0000		3,822	3,822	3,822	3,822						3,822				(212)	06/30/2037	3.B PL
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		06/30/2022	Redemption 100.0000		363,316	363,316	363,316	363,316						363,316				6,173	06/30/2037	3.C PL
092113-AH-2	BLACK HILLS CORP Senior Unsecured 4.250% 11/30/23		05/25/2022	MMTL Modco AAM		2,022,958	2,000,000	1,990,600	1,997,891		426		426		1,998,317		24,641	24,641	41,319	11/30/2023	2.A FE
09261X-AC-6	BLACKSTONE SEC Senior Unsecured 2.125% 02/15/27		06/30/2022	Various		19,789,653	20,000,000	19,749,896	19,770,777		18,876		18,876		19,789,653				302,458	02/15/2027	2.C FE
10112R-AV-6	BOSTON PROPERTIES LP Senior Unsecured 3.125% 09/01/23		05/25/2022	MMTL Modco AAM		4,989,578	5,000,000	4,968,950	4,994,289		1,344		1,344		4,995,633		(6,055)	(6,055)	114,583	09/01/2023	2.A FE
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38		06/30/2022	Redemption 100.0000		712,401	712,401	712,401	712,401						712,401				13,963	09/30/2038	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		04/30/2022	Redemption 100.0000		(2,844)	(2,844)	(2,844)	(2,844)						(2,844)				5,640	09/30/2041	2.C PL
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS 6.540% 06/30/24		06/30/2022	Redemption 100.0000		534,722	534,722	534,722	534,722						534,722				17,485	06/30/2024	6. FE
110122-BG-2	BRISTOL-MYERS Senior Unsecured 3.250% 08/15/22		05/25/2022	Various		5,002,854	5,000,000	4,941,467	4,986,204		8,851		8,851		4,995,055		7,799	7,799	126,389	08/15/2022	1.F FE
11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		06/15/2022	Redemption 100.0000		8,502	8,502	8,502	8,502						8,502				123	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUS Secured 3.800% 09/20/31		06/20/2022	Redemption 100.0000		37,713	37,713	37,713	37,713						37,713				717	09/20/2031	1.F FE
11042W-AA-4	BRITISH AIRWAYS 2020-1 CLASS B Senior Unsecured 8.375% 11/15/28		05/15/2022	Redemption 100.0000		49,959	49,959	49,959	49,959						49,959				2,092	11/15/2028	2.B FE
11044M-AA-4	BRITISH AIRWAYS 2020-1 CLASS A Senior Secured 4.250% 11/15/32		05/15/2022	Various		69,785	69,785	70,904	70,858		(1,073)		(1,073)		69,785				1,483	11/15/2032	1.G FE
12464Y-AA-7	CREDIT-BASED ASSET SERVICING A CBASS 2007-CB5 A1 1.684% 04/25/37		06/27/2022	Paydown		68,680	68,680	46,731	44,736		23,944		23,944		68,680				70	04/25/2037	1.D FM
12464Y-AB-5	CREDIT-BASED ASSET SERVICING A CBASS 2007-CB5 A2 1.794% 04/25/37		06/27/2022	Paydown		55,921	55,921	37,655	36,021		19,900		19,900		55,921				77	04/25/2037	1.D FM
12465M-AA-2	CREDIT BASED ASSET SERVICING A CBASS 2006-CB9 A1 1.684% 11/25/36		06/27/2022	Paydown		55,582	55,582	30,433	27,406		28,176		28,176		55,582				84	11/25/2036	1.D FM
12479D-AC-2	CREDIT BASED ASSET SERVICING A CBASS 2006-CB7 A3 1.844% 10/25/36		06/27/2022	Paydown		59,163	59,163	39,776	40,489		18,674		18,674		59,163				145	10/25/2036	1.D FM
12489W-GD-0	CBASS 2004-CB2 M1 CBASS 2002-CB6 M2V 4.999% 01/25/33		06/27/2022	Paydown		29,515	29,515	27,079	28,345		1,170		1,170		29,515				272	01/25/2033	1.D FM
12488MB-AF-2	CREDIT BASED ASSET SERVICING A CBASS 2007-CB2 A1 1.759% 02/25/37		06/27/2022	Paydown		732,034	732,034	320,265	295,117		436,917		436,917		732,034				1,222	02/25/2037	1.D FM
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		06/10/2022	Redemption 100.0000		141,647	141,647	176,616	159,016		(17,369)		(17,369)		141,647				3,845	01/10/2034	1.F
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		06/30/2022	Redemption 100.0000		1,265,756	1,265,756	1,265,756	1,265,474						1,265,756				67,941	12/31/2031	3.B PL
12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		06/15/2022	Paydown		6,250	6,250	6,247	6,248		2		2		6,250				91	02/15/2050	1.E FE
12515G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA 0.967% 02/10/50		06/01/2022	Paydown				3,039	2,984		(2,984)		(2,984)						349	02/10/2050	1.A FE
12523@-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		06/30/2022	Redemption 100.0000		137,146	137,146	137,146	137,146						137,146				4,389	09/30/2030	3.B PL
12524A-AN-9	CEDR 2022-SNAI E CEDR 2022-SNAI E 4.497% 02/15/39		06/09/2022	MMTL Modco AAM		31,625,530	32,000,000	31,437,856			79,441		79,441		31,517,297		108,233	108,233	308,858	02/15/2039	3.C FE
12543O-AA-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-11 1A1 6.000% 06/25/36		06/01/2022	Paydown		163,135	158,667	105,818	103,233		59,903		59,903		163,135				3,597	06/25/2036	3.B FM
12543P-AP-8	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-21 A14 6.000% 02/25/37		06/01/2022	Paydown		59,665	59,657	45,803	40,454		19,211		19,211		59,665				1,375	02/25/2037	1.D FM
12544D-AL-3	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-14 A11 2.024% 09/25/37		06/25/2022	Paydown		36,711	36,813	16,502	12,339		24,372		24,372		36,711				116	09/25/2037	1.D FM
12544T-AD-6	CWHL 2007-7 A3 CWHL 2007-7 A4 5.750% 06/25/37		06/01/2022	Paydown		53,579	53,687	38,803	34,867		18,712		18,712		53,579				1,100	06/25/2037	1.D FM
12544T-AM-6	CWHL 2007-7 A3 CWHL 2007-7 A12 5.500% 06/25/37		06/01/2022	Paydown		10,688	10,710	7,589	6,779		3,909		3,909		10,688				210	06/25/2037	1.D FM
12544V-AB-5	COUNTRYWIDE HOME LOAN CWHL_07- CWHL 2007-5 A2 5.750% 05/25/37		06/01/2022	Paydown		28,071	23,923	17,626	15,792		12,279		12,279		28,071				650	05/25/2037	1.D FM
12544X-AQ-8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-9 A6 5.750% 07/25/37		05/01/2022	Paydown		90,411	86,508	75,284	58,728		31,684		31,684		90,411				2,141	07/25/2037	1.D FM
12544X-AQ-8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-9 A6 5.750% 07/25/37		05/01/2022	Paydown		1,966	1,957	1,537	1,380		586		586		1,966				47	07/25/2037	2.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12544X-AQ-8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-9 A6 5.750% 07/25/37		04/01/2022	Paydown		416	322	253	227		189		189		416				9	07/25/2037	3.B FM
12545A-AD-6	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-8 1A4 6.000% 01/25/38		06/01/2022	Paydown		27,839	27,067	18,505	16,467		11,372		11,372		27,839				724	01/25/2038	1.D FM
12545C-AW-0	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-10 A21 6.000% 07/25/37		05/01/2022	Paydown		130,988	151,981	106,917	92,469		38,519		38,519		130,988				3,515	07/25/2037	1.D FM
12566Q-AE-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A1 1A5 6.000% 01/25/37		06/01/2022	Paydown		20,132	22,725	19,865	20,498		(366)		(366)		20,132				507	01/25/2037	1.D FM
12566Q-AG-8	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A1 1A7 6.000% 01/25/37		06/01/2022	Paydown		18,895	21,329	18,645	19,239		(344)		(344)		18,895				476	01/25/2037	1.D FM
12566R-AD-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A6 1A4 6.000% 11/25/36		06/01/2022	Paydown		67,962	68,107	65,488	65,793		2,169		2,169		67,962				1,820	11/25/2036	3.B FM
12567A-AG-2	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A3 1A7 5.750% 03/25/37		06/01/2022	Paydown		23,612	24,466	22,233	22,330		1,282		1,282		23,612				578	03/25/2037	2.B FM
125896-BL-3	CMS ENERGY Senior Unsecured 4.700% 03/31/43		04/01/2022	MMTL Modco AAM		11,557,528	10,900,000	11,141,998	11,099,434		(1,383)		(1,383)		11,098,051		459,478	459,478	257,573	03/31/2043	2.B FE
12610-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		06/30/2022	Redemption 100.0000		736,450	736,450	736,450	736,450						736,450				14,066	12/31/2038	2.C
12624K-AD-8	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR2 A4 3.147% 08/15/45		06/01/2022	Paydown		8,820,512	8,820,512	9,031,098	8,820,114		397		397		8,820,512				104,632	08/15/2045	1.A FM
12624Q-AR-4	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR4 A3 2.853% 10/15/45		06/01/2022	Paydown		2,184,638	2,184,638	2,239,231	2,186,644		(2,006)		(2,006)		2,184,638				24,040	10/15/2045	1.A FM
12636M-AG-3	CSAIL 2016-C6 AS CSAIL 2016-C6 XA 2.029% 01/15/49		06/01/2022	Paydown				4,593	4,425		(4,425)		(4,425)						509	01/15/2049	1.A FE
12641T-CC-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-5R 3A2 2.421% 06/25/36		06/01/2022	Paydown		290,643	290,643	214,306	220,460		70,184		70,184		290,643				2,764	06/25/2036	3.B FM
12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2 2.490% 03/26/36		06/01/2022	Paydown		107,931	108,137	98,404	103,032		4,899		4,899		107,931				1,288	03/26/2036	1.D FM
12645B-AC-5	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2010-17R 1A2 2.237% 06/26/36		06/01/2022	Paydown		365,262	365,262	352,250	359,865		5,398		5,398		365,262				3,373	06/26/2036	1.A FM
12645E-EN-1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2010-20R 7A4 3.228% 03/27/37		04/05/2022	AADE - AAIA Modco - AAM		1,083,007	1,097,506	1,044,003	1,064,595		1,521		1,521		1,066,116		16,891	16,891	9,104	03/27/2037	1.A FM
12645L-BG-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-5R 4A2 2.745% 11/27/35		06/01/2022	Paydown		140,698	140,753	122,455	134,592		6,106		6,106		140,698				1,523	11/27/2035	4.B FM
12645L-BP-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-5R 5A2 2.594% 02/27/47		06/01/2022	Paydown		103,953	103,955	90,636	96,137		7,817		7,817		103,953				1,191	02/27/2047	1.D FM
12645Q-AC-2	CSMC 2011-6R 3A11 CSMC 2011-6R 1A2 2.500% 03/25/36		05/01/2022	Paydown		875,680	875,680	638,141	725,137		150,544		150,544		875,680				10,858	03/25/2036	1.D FM
12645Q-CN-6	CSMC 2011-6R 3A11 CSMC 2011-6R 3A11 3.087% 07/28/36		04/01/2022	Paydown		51,393	51,393	34,691			51,393		51,393		51,393				441	07/28/2036	1.D FM
12645Q-CN-6	CSMC 2011-6R 3A11 CSMC 2011-6R 3A11 3.087% 07/28/36		05/14/2022	AADE Modco AAM		(33,986)	(51,393)	(34,691)			(33,666)		(33,666)		(33,666)		(320)	(320)	31,260	07/28/2036	1.D FM
12645V-AC-1	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-12R 1A2 1.451% 10/27/37		06/01/2022	Paydown		585,324	585,324	482,720	446,374		138,950		138,950		585,324				3,440	10/27/2037	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-12R 2A2 2.783% 02/27/37		05/25/2022	Paydown		52,561	48,521	34,998	43,421		9,140		9,140		52,561				549	02/27/2037	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-12R 2A2 2.783% 02/27/37		05/25/2022	AARE Surplus AAM		3,211,565	3,487,949	2,515,867	3,121,348		32,890		32,890		3,154,238		57,327	57,327	47,278	02/27/2037	1.D FM
12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.096% 07/27/36		06/01/2022	Paydown		610,706	646,142	542,143	531,591		79,114		79,114		610,706				9,961	07/27/2036	1.D FM
12646D-AJ-5	CREDIT SUISSE MORTGAGE TRUST C CSMC 2012-4R 2A2 2.735% 07/27/37		06/01/2022	Paydown		410,199	412,783	329,150	334,903		75,295		75,295		410,199				5,940	07/27/2037	1.D FM
12646D-AU-0	CREDIT SUISSE MORTGAGE TRUST C CSMC 2012-4R 4A2 3.274% 08/27/37		06/30/2022	Paydown		723,776	723,776	618,962	635,500		88,277		88,277		723,776				9,635	08/27/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12646J-AW-3	CSMC 2012-10R 2A2 CSMC 2012-7R 2A2 3.648% 06/26/36		06/01/2022	Paydown		340,140	364,746	326,904	325,658		14,482		14,482		340,140				6,904	06/26/2036	2.B FM
12646N-AL-8	CSMC 2012-10R 2A2 CSMC 2012-10R 2A2 1.451% 10/26/37		06/01/2022	Paydown		123,967	123,967	101,060	92,989		30,978		30,978		123,967				729	10/26/2037	1.D FM
126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34		06/10/2022	Redemption 100.0000		20,351	20,351	23,691	22,526		(2,176)		(2,176)		20,351				503	01/10/2034	2.B FE
126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 1.985% 02/20/36		06/01/2022	Paydown		176,474	173,286	157,241	162,772		13,702		13,702		176,474				1,293	02/20/2036	2.B FM
126670-TG-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2006-1 AF5 4.556% 07/25/36		06/01/2022	Paydown		643,749	643,749	571,327	591,509		52,240		52,240		643,749				12,381	07/25/2036	1.A FM
126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1 2.479% 08/25/34		06/27/2022	Paydown		153,273	153,273	146,291	151,232		2,041		2,041		153,273				776	08/25/2034	1.A FM
126671-YC-4	CWL 2003-BC2 M1 CWL 2003-BC2 M1 2.674% 03/25/33		06/27/2022	Paydown		35,025	35,025	33,525	34,898		127		127		35,025				197	03/25/2033	1.A FM
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2 2.449% 03/25/34		06/27/2022	Paydown		14,643	14,643	13,645	14,388		255		255		14,643				75	03/25/2034	1.A FM
126673-CS-9	CWL 2003-BC2 M1 CWL 2004-ECC2 M3 2.674% 11/25/34		06/27/2022	Paydown		42,466	42,466	36,999	42,108		358		358		42,466				217	11/25/2034	1.A FM
12667F-5F-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A4 5.500% 04/25/35		06/01/2022	Paydown		263,955	266,288	251,147	248,774		15,181		15,181		263,955				6,526	04/25/2035	2.B FM
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A6 5.500% 04/25/35		06/01/2022	Paydown		40,857	40,857	40,049	38,156		2,702		2,702		40,857				970	04/25/2035	1.D FM
12667F-5W-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1 2.024% 04/25/35		06/25/2022	Paydown		187,149	187,149	156,415	153,001		34,148		34,148		187,149				450	04/25/2035	1.D FM
12667F-NW-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-17CB 1A1 2.718% 09/25/34		06/01/2022	Paydown		67,828	72,283	62,830	61,602		6,226		6,226		67,828				801	09/25/2034	1.D FM
12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2 5.500% 12/25/34		06/01/2022	Paydown		57,982	55,872	49,860	49,696		8,286		8,286		57,982				1,390	12/25/2034	1.D FM
12667F-X5-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-3CB 1A7 5.500% 03/25/35		06/01/2022	Paydown		278,089	275,933	249,578	250,236		27,853		27,853		278,089				6,442	03/25/2035	1.D FM
12667G-3L-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-44 1A1 2.284% 10/25/35		06/27/2022	Paydown		90,947	90,947	67,468	65,279		25,668		25,668		90,947				395	10/25/2035	1.D FM
12667G-5S-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-43 1A1 2.820% 10/25/35		06/01/2022	Paydown		55,840	55,840	46,777	48,346		7,494		7,494		55,840				644	10/25/2035	1.D FM
12667G-7H-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2022	Paydown		28,503	29,822	25,625	24,636		3,868		3,868		28,503				678	10/25/2035	1.D FM
12667G-AH-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2022	Paydown		12,283	12,799	11,727	11,628		656		656		12,283				293	05/25/2035	1.D FM
12667G-H8-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J8 1A1 2.324% 07/25/35		06/25/2022	Paydown		26,305	26,931	18,962	17,878		8,428		8,428		26,305				159	07/25/2035	1.D FM
12667G-L8-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-27 1A2 1.876% 08/25/35		05/01/2022	Paydown		77,266	77,266	70,892	75,017		2,250		2,250		77,266				402	08/25/2035	1.D FM
12667G-L8-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-27 1A2 1.876% 08/25/35		05/25/2022	AARE Surplus AAM		1,758,615	1,810,362	1,661,007	1,757,655		9,548		9,548		1,767,202		(8,587)	(8,587)	13,590	08/25/2035	1.D FM
12667G-RV-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-17 1A1 2.144% 07/25/35		06/27/2022	Paydown		44,623	44,623	40,414	41,332		3,291		3,291		44,623				189	07/25/2035	1.D FM
12667G-T8-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J9 1A6 5.500% 08/25/35		06/01/2022	Paydown		103,517	100,773	68,923	65,785		37,732		37,732		103,517				2,381	08/25/2035	1.D FM
12667G-TS-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-26CB A6 5.500% 07/25/35		06/01/2022	Paydown		37,548	37,529	33,057	30,991		6,558		6,558		37,548				812	07/25/2035	1.D FM
12667G-VB-6	CWALT 2005-J6 1A1 CWALT 2005-J6 1A1 2.124% 07/25/35		06/25/2022	Paydown		168,475	168,613	144,902			23,574		23,574		168,475				(203)	07/25/2035	1.D Z
12667G-X5-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-34CB 1A10 2.124% 09/25/35		06/25/2022	Paydown		85,102	85,634	52,879	46,932		38,170		38,170		85,102				310	09/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-YX-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-31 1A1 2.184% 08/25/35		06/27/2022	Paydown		151,068	151,068	123,603	129,915		21,153		21,153		151,068				576	08/25/2035	1.D FM
12668A-4B-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-IM1 A1 2.224% 01/25/36		06/27/2022	Paydown		94,676	94,676	79,220	85,529		9,147		9,147		94,676				353	01/25/2036	1.D FM
12668A-5X-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-82 A1 2.164% 02/25/36		06/27/2022	Paydown		183,672	183,672	143,477	143,124		40,548		40,548		183,672				870	02/25/2036	1.D FM
12668A-CP-8	CWALT 2005-51 2A1 CWALT 2005-51 2A1 2.195% 11/20/35		06/21/2022	Paydown		91,489	91,489	68,769	73,952		17,537		17,537		91,489				269	11/20/2035	1.D FM
12668A-CP-8	CWALT 2005-51 2A1 CWALT 2005-51 2A1 2.195% 11/20/35		04/05/2022	AADE Modco AAM		1,529,691	1,611,349	1,474,385	1,499,356		1,155		1,155		1,500,511		29,180	29,180	3,684	11/20/2035	1.D FM
12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6 5.500% 11/25/35		06/01/2022	Paydown		26,312	27,824	20,852	19,252		7,061		7,061		26,312				644	11/25/2035	1.D FM
12668A-FW-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-52CB 1A1 2.024% 11/25/35		06/25/2022	Paydown		56,391	54,789	38,409	35,382		21,010		21,010		56,391				166	11/25/2035	1.D FM
12668A-GT-6	CWALT 2005-56 2A3 CWALT 2005-56 2A2 2.364% 11/25/35		05/01/2022	Paydown		11,732	13,841	11,348	12,973		(1,241)		(1,241)		11,732				128	11/25/2035	4.B FM
12668A-KP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-53T2 2A1 4.555% 11/25/35		06/01/2022	Paydown		164,342	167,964	120,865	114,111		50,232		50,232		164,342				3,012	11/25/2035	1.D FM
12668A-PB-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-54CB 1A9 5.500% 11/25/35		06/01/2022	Paydown		58,974	90,588	77,265	74,201		(15,227)		(15,227)		58,974				2,111	11/25/2035	1.D FM
12668A-QH-1	CWALT 2005-51 2A1 CWALT 2005-51 4A1 2.235% 11/20/35		06/21/2022	Paydown		24,878	24,878	20,012	20,458		4,421		4,421		24,878				97	11/20/2035	1.D FM
12668A-TT-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-62 2A1 1.476% 12/25/35		06/01/2022	Paydown		42,151	42,151	39,310	39,450		2,701		2,701		42,151				199	12/25/2035	1.D FM
12668A-UV-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-60T1 A6 2.974% 12/25/35		06/25/2022	Paydown		17,047	17,078	10,154	8,472		8,576		8,576		17,047				114	12/25/2035	1.D FM
12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4 5.750% 01/25/36		06/01/2022	Paydown		77,323	90,238	64,805	58,202		19,121		19,121		77,323				2,339	01/25/2036	1.D FM
12668A-XB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-63 1A1 2.580% 12/25/35		06/01/2022	Paydown		39,076	37,180	30,680	32,744		6,332		6,332		39,076				438	12/25/2035	1.D FM
12668A-ZP-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-64CB 1A4 5.500% 12/25/35		06/01/2022	Paydown		197,474	199,154	180,960	181,134		16,340		16,340		197,474				4,470	12/25/2035	1.D FM
12668A-ZX-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-64CB 1A12 2.424% 12/25/35		06/25/2022	Paydown		81,193	81,884	66,839	66,449		14,744		14,744		81,193				373	12/25/2035	1.D FM
12668B-BN-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-81 A1 2.184% 02/25/37		06/27/2022	Paydown		437,076	437,076	352,724	362,891		74,185		74,185		437,076				1,593	02/25/2037	1.D FM
12668B-CL-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-77T1 2A2 6.000% 02/25/36		06/01/2022	Paydown		81,863	74,484	53,118	49,008		32,855		32,855		81,863				2,363	02/25/2036	1.D FM
12668B-FD-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-86CB A4 5.500% 02/25/36		06/01/2022	Paydown		35,689	37,947	28,719	26,426		9,263		9,263		35,689				881	02/25/2036	1.D FM
12668B-GD-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-80CB 2A1 6.000% 02/25/36		05/01/2022	Paydown		75,954	45,736	43,928	45,009		30,945		30,945		75,954				2,032	02/25/2036	5.B FM
12668B-GD-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-80CB 2A1 6.000% 02/25/36		05/25/2022	AARE Surplus AAM		2,615,367	2,669,460	2,563,934	2,626,998		20,747		20,747		2,647,745		(32,378)	(32,378)	76,352	02/25/2036	5.B FM
12668B-KF-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-J1 1A9 5.500% 02/25/36		06/01/2022	Paydown		20,256	18,758	16,329	15,804		4,452		4,452		20,256				499	02/25/2036	3.B FM
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-J1 1A11 5.500% 02/25/36		06/01/2022	Paydown		92,404	85,569	71,018	68,701		23,703		23,703		92,404				2,278	02/25/2036	1.D FM
12668B-QA-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-4CB 2A6 5.500% 04/25/36		06/01/2022	Paydown		9,063	8,572	8,327	8,238		825		825		9,063				208	04/25/2036	4.B FM
12668B-RX-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-6CB 1A2 2.024% 05/25/36		06/25/2022	Paydown		74,929	75,398	51,179	53,461		21,469		21,469		74,929				211	05/25/2036	1.D FM
12668B-RZ-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-6CB 1A4 5.500% 05/25/36		06/01/2022	Paydown		152,524	153,477	135,328	135,811		16,713		16,713		152,524				3,353	05/25/2036	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668B-TG-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-J2 A4 2.324% 04/25/36		06/25/2022	Paydown		21,502	20,932	9,556	7,553		13,949		13,949		21,502				90	04/25/2036	1.D FM
12668B-TK-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-J2 A7 6.000% 04/25/36		06/01/2022	Paydown		35,866	34,914	27,758	22,351		13,515		13,515		35,866				981	04/25/2036	1.D FM
12668B-UA-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-6CB 1A10 5.500% 05/25/36		06/01/2022	Paydown		50,342	50,525	50,339	50,537		(195)		(195)		50,342				1,099	05/25/2036	4.B FM
126694-2C-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-10 1A6 6.000% 05/25/36		06/01/2022	Paydown		4,206	4,248	3,070	2,670		1,536		1,536		4,206				103	05/25/2036	1.D FM
126694-BQ-0	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB6 4A1B 2.680% 10/20/35		06/01/2022	Paydown		32,082	32,088	28,609	29,305		2,776		2,776		32,082				310	10/20/2035	1.D FM
126694-D2-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-HYB2 2A1B 2.930% 04/20/36		06/01/2022	Paydown		82,561	82,572	68,232	68,211		14,350		14,350		82,561				981	04/20/2036	1.D FM
126694-F2-9	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-0A4 A2 2.164% 04/25/46		06/27/2022	Paydown		143,857	143,857	61,998	39,213		104,644		104,644		143,857				435	04/25/2046	1.D FM
126694-KV-9	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-24 A29 5.000% 11/25/35		06/01/2022	Paydown		22,921	21,323	18,042	15,275		7,646		7,646		22,921				454	11/25/2035	1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-27 2A1 5.500% 12/25/35		06/01/2022	Paydown		5,859	5,864	4,693	3,360		2,500		2,500		5,859				113	12/25/2035	1.D FM
126694-TU-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-30 A5 5.500% 01/25/36		06/01/2022	Paydown		13,612	13,539	12,636	10,579		3,033		3,033		13,612				263	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HY10 3A1A 2.879% 02/20/36		06/01/2022	Paydown		24,851	24,762	21,299	22,932		1,918		1,918		24,851				329	02/20/2036	1.D FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-HYB1 1A1 2.761% 03/20/36		06/01/2022	Paydown		114,699	112,791	91,022	91,458		23,241		23,241		114,699				1,168	03/20/2036	1.D FM
126694-X7-8	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-9 A14 5.500% 05/25/36		06/01/2022	Paydown		21,697	21,697	16,290	14,917		6,780		6,780		21,697				593	05/25/2036	4.B FM
126694-XP-8	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-J1 1A1 5.750% 02/25/36		06/01/2022	Paydown		33,754	42,920	31,195	27,390		6,364		6,364		33,754				975	02/25/2036	1.D FM
12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1 3.037% 07/19/33		06/01/2022	Paydown		1,078	1,078	1,079	1,080		(2)		(2)		1,078				14	07/19/2033	1.A FM
12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3 4.000% 05/25/33		06/01/2022	Paydown		1,787	1,787	1,769	1,773		14		14		1,787				30	05/25/2033	1.A FM
12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1 2.424% 10/25/34		06/27/2022	Paydown		102,325	96,965	85,605	85,249		17,076		17,076		102,325				177	10/25/2034	1.A FM
12669F-M6-7	CWHL 2004-12 9A1 CWHL 2004-12 7A1 2.529% 08/25/34		05/01/2022	Paydown		27,942	27,942	26,820	27,044		898		898		27,942				256	08/25/2034	1.D FM
12669F-M6-7	CWHL 2004-12 9A1 CWHL 2004-12 7A1 2.529% 08/25/34		05/25/2022	AARE Surplus AAM		2,965,556	3,072,484	2,949,204	2,973,771		11,117		11,117		2,984,888		(19,331)	(19,331)	37,068	08/25/2034	1.D FM
12669F-N2-5	CWHL 2004-12 9A1 CWHL 2004-12 9A1 2.782% 08/25/34		05/01/2022	Paydown		139,230	139,230	135,170	136,680		2,549		2,549		139,230				1,367	08/25/2034	1.A FM
12669F-N2-5	CWHL 2004-12 9A1 CWHL 2004-12 9A1 2.782% 08/25/34		05/25/2022	AARE Surplus AAM		8,185,469	8,414,805	8,169,432	8,260,731		34,335		34,335		8,295,066		(109,597)	(109,597)	111,843	08/25/2034	1.A FM
12669F-W8-2	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-16 1A1 2.424% 09/25/34		06/25/2022	Paydown		153,396	153,396	142,631	142,427		10,969		10,969		153,396				553	09/25/2034	1.D FM
12669F-XP-3	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-7 5A1 2.324% 05/25/34		06/25/2022	Paydown		37,549	37,549	30,629	33,210		4,339		4,339		37,549				118	05/25/2034	4.B FM
12669F-XP-3	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-7 5A1 2.324% 05/25/34		06/25/2022	Paydown		1,884	1,884	1,658	1,740		144		144		1,884				9	05/25/2034	5.B FM
12669G-AA-9	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-23 A 2.148% 11/25/34		06/01/2022	Paydown		12,617	12,568	10,045	11,806		811		811		12,617				110	11/25/2034	4.B FM
12669G-BA-8	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-HYB6 A2 2.572% 11/20/34		06/01/2022	Paydown		13,657	13,657	11,984	12,116		1,541		1,541		13,657				124	11/20/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-29 2A1 2.284% 02/25/35		06/27/2022	Paydown		1,721	1,721	1,479	1,580		140		140		1,721				7	02/25/2035	2.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669G-JB-8	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-29 2A1 2.284% 02/25/35		06/27/2022	Paydown		88,509	88,509	78,810	82,913		5,596		5,596		88,509				354	02/25/2035	3.B FM
12669G-KC-4	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-25 1A5 2.324% 02/25/35		06/27/2022	Paydown		42,808	42,808	36,524	38,386		4,422		4,422		42,808				178	02/25/2035	1.D FM
12669G-KC-4	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-25 1A5 2.324% 02/25/35		06/27/2022	Paydown		61,595	61,595	54,736	56,892		4,703		4,703		61,595				256	02/25/2035	3.B FM
12669G-LL-3	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB1 2A1 2.304% 03/25/35		06/27/2022	Paydown		508,224	474,371	357,309	388,901		119,323		119,323		508,224				2,480	03/25/2035	1.D FM
12669G-M2-4	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB4 2A1 2.973% 08/20/35		06/01/2022	Paydown		260,940	257,047	218,714	231,082		29,858		29,858		260,940				2,903	08/20/2035	1.D FM
12669G-NP-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-7 2A1 2.244% 03/25/35		06/27/2022	Paydown		8,220	8,220	7,154	7,529		691		691		8,220				39	03/25/2035	4.B FM
12669G-NP-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-7 2A1 2.244% 03/25/35		06/27/2022	Paydown		4,237	4,237	4,102	4,113		123		123		4,237				20	03/25/2035	5.B FM
12669G-PT-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-2 2A3 2.304% 03/25/35		06/27/2022	Paydown		135,601	138,110	131,399	132,795		2,806		2,806		135,601				622	03/25/2035	3.B FM
12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1 2.204% 03/25/35		06/27/2022	Paydown		246,151	247,444	206,700	204,713		41,437		41,437		246,151				1,052	03/25/2035	4.B FM
12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3 2.264% 03/25/35		06/27/2022	Paydown		248,888	250,196	209,087	207,051		41,838		41,838		248,888				1,138	03/25/2035	4.B FM
12669G-TS-0	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-3 1A4 2.344% 04/25/35		06/27/2022	Paydown		56,796	56,796	47,587	47,472		9,324		9,324		56,796				250	04/25/2035	4.B FM
12669U-CB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1 1.482% 11/25/34		06/01/2022	Paydown		21,760	21,170	18,521	19,377		2,383		2,383		21,760				72	11/25/2034	1.D FM
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		06/15/2022	Redemption 100.0000		109,706	109,706	112,997	112,256		(2,550)		(2,550)		109,706				1,859	12/15/2041	1.F FE
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		06/10/2022	Redemption 100.0000		25,140	25,140	25,140	25,140						25,140				409	10/10/2039	2.B FE
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		06/15/2022	Redemption 100.0000		73,348	73,348	73,348	73,348						73,348				1,492	01/15/2044	2.B FE
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		06/06/2022	Redemption 100.0000		236,899	236,899	236,899	236,899						236,899				4,747	12/28/2026	1.F FE
12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		06/15/2022	Redemption 100.0000		123,966	123,966	123,966	123,966						123,966				2,643	09/15/2045	3.A FE
12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		04/15/2022	Redemption 100.0000		61,624	61,624	61,624	61,624						61,624				955	09/15/2045	4.A FE
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		06/15/2022	Redemption 100.0000		48,619	48,619	48,619	48,619						48,619				804	09/30/2041	2.C FE
12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1 3.115% 04/10/46		06/10/2022	Redemption 100.0000		48,108	48,108	48,108	48,108						48,108				624	04/10/2046	2.B FE
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM Secured 7.262% 04/10/32		04/10/2022	Redemption 100.0000		292,970	292,970	294,571	293,586		(617)		(617)		292,970				10,638	04/10/2032	1.C FE
140420-NB-2	CAPITAL ONE BANK USA NA SUBORDINATED 3.375% 02/15/23		05/25/2022	Various		10,276,195	10,200,000	10,236,149	10,204,673		(1,137)		(1,137)		10,203,537		72,658	72,658	225,225	02/15/2023	2.A FE
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		06/15/2022	Redemption 100.0000		147,802	147,802	147,802	147,802						147,802				2,878	03/15/2044	1.E FE
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST CARR 2004-NC1 M1 2.524% 05/25/34		06/27/2022	Paydown		30,367	30,367	26,951	29,670		697		697		30,367				716	05/25/2034	1.A FM
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CLAST 2016-1 A 4.450% 08/15/41		06/15/2022	Paydown		301,651	301,651	301,562	302,779		(1,128)		(1,128)		301,651				5,108	08/15/2041	1.G FE
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CLAST 2016-1 B 6.150% 08/15/41		05/15/2022	Paydown		240,519	240,519	240,354	242,881		(2,362)		(2,362)		240,519				5,002	08/15/2041	2.C FE
14855M-AA-6	CLAST 2019-1A B CLAST 2019-1A A 3.967% 04/15/39		05/15/2022	Paydown		41,421	41,421	41,421	41,476		(55)		(55)		41,421				659	04/15/2039	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A 4.125% 06/15/43		06/15/2022	Paydown		784,565	784,565	784,565	784,565						784,565				13,555	06/15/2043	2.A FE
14856C-AB-5	CLAST 2018-1 B CLAST 2018-1 B 5.300% 06/15/43		04/15/2022	Paydown		37,748	37,748	38,014	37,914		(166)		(166)		37,748				667	06/15/2043	3.A FE
14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		06/15/2022	Paydown		918,546	918,546	918,538	918,532		14		14		918,546				10,004	08/15/2041	1.F FE
15135B-AR-2	CENTENE CORPORATION Senior Unsecured 4.250% 12/15/27		04/01/2022	MMTL Modco AAM		5,023,500	5,000,000	4,959,902	4,967,680		1,200		1,200		4,968,881		54,619	54,619	62,569	12/15/2027	3.A FE
15135B-AT-8	CENTENE CORPORATION Senior Unsecured 4.625% 12/15/29		04/01/2022	MMTL Modco AAM		5,054,582	5,000,000	5,000,000	5,000,000						5,000,000		54,582	54,582	68,090	12/15/2029	3.A FE
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		06/30/2022	Redemption 100.0000		352,500	352,500	352,500	352,500						352,500				8,566	11/05/2029	3.A FE
15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		06/10/2022	Redemption 100.0000		8,068	8,068	8,068	8,068						8,068				116	12/10/2031	1.G FE
161546-DM-5	CHASE FUNDING MORTGAGE LOAN AS CFAB 2002-4 1M1 5.101% 02/25/32		05/01/2022	Paydown		18,483	18,483	17,991	20,163		(1,680)		(1,680)		18,483				748	02/25/2032	1.A FM
161546-EX-0	CHASE FUNDING MORTGAGE LOAN AS CFAB 2003-2 2M1 2.449% 11/25/32		06/27/2022	Paydown		55,773	55,773	50,115	55,123		650		650		55,773				236	11/25/2032	1.A FM
16162X-AB-3	CHASE MORTGAGE FINANCE CORPORA CHASE 2006-S3 1A2 6.000% 11/25/36		06/01/2022	Paydown		60,925	59,016	36,366	30,684		30,241		30,241		60,925				1,427	11/25/2036	1.D FM
161630-BL-1	CHASE 2007-A1 11A5 CHASE 2007-A1 11A5 3.342% 03/25/37		06/01/2022	Paydown		118,320	119,987	101,062	99,853		18,467		18,467		118,320				1,502	03/25/2037	1.A FM
161630-CF-3	CHASE 2007-A1 11A5 CHASE 2007-A1 13A1 3.137% 03/25/37		06/01/2022	Paydown		2,352	2,355	2,344	2,335		16		16		2,352				29	03/25/2037	1.A FM
161630-CH-9	CHASE 2007-A1 11A5 CHASE 2007-A1 13M2 3.137% 03/25/37		06/01/2022	Paydown		103,719	103,893	87,059	85,829		17,889		17,889		103,719				1,276	03/25/2037	1.A FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 CFLX 2006-1 A4 6.300% 06/25/36		06/01/2022	Paydown		457,022	421,008	420,034	416,470		43,335	2,783	40,552		457,022				7,201	06/25/2036	3.B FM
16165T-AY-9	CHASEFLEX TRUST CFLX_05-2 CFLX 2005-2 1A2 6.500% 06/25/35		06/01/2022	Paydown		102,150	109,725	102,018	95,932		6,218		6,218		102,150				2,881	06/25/2035	4.B FM
16165T-AZ-6	CHASEFLEX TRUST CFLX_05-2 CFLX 2005-2 2A1 6.000% 06/25/35		06/01/2022	Paydown		34,037	34,323	32,370	28,472		5,565		5,565		34,037				890	06/25/2035	2.B FM
16165T-AZ-6	CHASEFLEX TRUST CFLX_05-2 CFLX 2005-2 2A1 6.000% 06/25/35		04/01/2022	Paydown		29,790	29,828	28,131	24,744		5,046		5,046		29,790				597	06/25/2035	3.B FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 CFLX 2007-M1 1A3 2.304% 08/25/37		06/27/2022	Paydown		21,990	21,982	18,379	18,087		3,903		3,903		21,990				140	08/25/2037	1.A FM
16165Y-AT-9	CHASEFLEX TRUST CFLX_07-M1 CFLX 2007-M1 2F4 4.149% 08/25/37		06/01/2022	Paydown		116,366	110,366	102,751	91,227		25,138		25,138		116,366				2,137	08/25/2037	1.D FM
162665-AN-3	CHC 2019-CHC F CHC 2019-CHC E 3.225% 06/15/34		06/15/2022	Paydown		6,842	6,842	5,537	6,857		(15)		(15)		6,842				94	06/15/2034	1.A FM
162665-AQ-6	CHC 2019-CHC F CHC 2019-CHC F 3.483% 06/15/34		06/15/2022	Paydown		3,543	3,543	2,554	3,553		(10)		(10)		3,543				53	06/15/2034	1.A FM
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		06/10/2022	Redemption 100.0000		36,873	36,873	36,873	36,873						36,873				705	06/10/2044	2.A FE
16678R-CL-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1 2.264% 10/25/35		06/27/2022	Paydown		44,434	44,434	39,890	41,323		3,110		3,110		44,434				213	10/25/2035	1.A FM
16678R-FC-6	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2006-1A A2 1.824% 12/25/46		06/27/2022	Paydown		184,186	180,807	120,480	112,872		71,314		71,314		184,186				296	12/25/2046	1.D FM
16678Y-AA-0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2006-3A A1 1.754% 08/25/47		06/27/2022	Paydown		371,287	444,388	374,371	452,941		(81,654)		(81,654)		371,287				1,408	08/25/2047	1.A FM
170257-AG-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-16 3A3 6.500% 11/25/36		06/01/2022	Paydown		9,658	9,708	7,038	4,318		5,340		5,340		9,658				263	11/25/2036	1.D FM
170257-AH-2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-16 3A4 6.500% 11/25/36		06/01/2022	Paydown		211,121	212,224	150,790	92,959		118,162		118,162		211,121				5,740	11/25/2036	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B 2.910% 10/30/50		04/30/2022	Redemption 100.0000		94,286	94,286	94,286	94,286						94,286				1,372	10/30/2050	1.G FE
172967-BU-4	CITIGROUP INC Subordinated 5.875% 02/22/33		04/01/2022	ALRe Modco - VIAC GA - AAM		18,993,908	16,515,000	17,327,535	17,078,220		(9,753)		(9,753)		17,068,467		1,925,441	1,925,441	590,239	02/22/2033	2.B FE
172967-GT-2	CITIGROUP INC Subordinated 3.500% 05/15/23		04/01/2022	MMTL Modco AAM		3,029,263	3,000,000	3,086,554	3,032,248		(5,789)		(5,789)		3,026,459		2,805	2,805	39,667	05/15/2023	2.B FE
172967-JT-9	CITIGROUP INC Subordinated 4.400% 06/10/25		04/01/2022	AADE Lincoln Modco AAM		4,119,681	4,000,000	3,983,680	3,993,558		437		437		3,993,995		125,686	125,686	54,267	06/10/2025	2.B FE
17307G-3F-3	CMLTI 2006-AR1 1A1 CMLTI 2006-AR1 3A1 2.752% 03/25/36		06/30/2022	Paydown		2,659	2,671	2,490	2,590		69		69		2,659				31	03/25/2036	1.D FM
17307G-3F-3	CMLTI 2006-AR1 1A1 CMLTI 2006-AR1 3A1 2.752% 03/25/36		06/30/2022	Paydown		710	710	668	693		17		17		710				11	03/25/2036	2.B FM
17307G-6L-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR2 1A2 2.579% 03/25/36		06/01/2022	Paydown		33,486	33,553	28,604	29,137		4,349		4,349		33,486				370	03/25/2036	1.D FM
17307G-6L-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR2 1A2 2.579% 03/25/36		05/01/2022	Paydown		22,815	26,345	22,459	22,877		(62)		(62)		22,815				281	03/25/2036	1.D FE
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-WF2 AF6B 6.050% 08/25/35		06/01/2022	Paydown		116,732	116,732	112,358	105,718		11,013		11,013		116,732				2,489	08/25/2035	1.D FM
17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		06/01/2022	Paydown		8,435	25,493	18,703	19,636		(11,201)		(11,201)		8,435				482	08/25/2035	1.D FM
17309F-AD-0	CITIGROUP MORTAGE LOAN TRUST I CMLTI 2006-AR5 1A2A 2.250% 07/25/36		06/01/2022	Paydown		14,112	13,745	10,439	9,091		5,021		5,021		14,112				136	07/25/2036	1.D FM
17309K-AK-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A3 1A10 6.000% 07/25/36		05/01/2022	Paydown		99,661	84,830	78,362	79,068		20,593		20,593		99,661				2,189	07/25/2036	3.B FM
17309K-AK-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A3 1A10 6.000% 07/25/36		05/25/2022	AARE Surplus AAM		2,674,928	2,851,293	2,633,882	2,657,615		8,065		8,065		2,665,680		9,248	9,248	72,651	07/25/2036	3.B FM
17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 1.764% 09/25/36		06/27/2022	Paydown		37,118	37,118	33,766	34,698		2,421		2,421		37,118				76	09/25/2036	1.A FM
17310U-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-AR1 A2 1.944% 01/25/37		06/27/2022	Paydown		294,769	294,769	230,565	237,811		56,958		56,958		294,769				760	01/25/2037	1.A FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-AR5 1A2A 3.064% 04/25/37		05/01/2022	Paydown		121,642	121,696	102,923	110,429		11,212		11,212		121,642				1,495	04/25/2037	1.D FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-AR5 1A2A 3.064% 04/25/37		05/25/2022	AARE Surplus AAM		2,025,435	2,221,468	1,878,789	2,015,805		21,125		21,125		2,036,930		(11,495)	(11,495)	32,448	04/25/2037	1.D FM
17311W-AA-5	CMLTI 2007-AR4 1A1A CMLTI 2007-AR4 1A1A 3.228% 03/25/37		06/01/2022	Paydown		17,423	16,397	15,921	16,047		1,376		1,376		17,423				306	03/25/2037	1.D FM
17312V-AE-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-6 1A3A 2.565% 10/25/46		05/01/2022	Paydown		54,393	52,624	42,301	47,145		7,247		7,247		54,393				615	10/25/2046	1.D FM
17312V-AE-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-6 1A3A 2.565% 10/25/46		05/25/2022	AARE Surplus AAM		795,441	871,234	700,327	780,526		4,737		4,737		785,263		10,178	10,178	13,463	10/25/2046	1.D FM
17313N-AS-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-9 3A1 6.500% 06/25/37		06/01/2022	Paydown		178,184	172,682	149,181	148,691		29,493		29,493		178,184				4,859	06/25/2037	1.D FM
17313R-AA-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-11 1A1 6.000% 05/25/36		06/01/2022	Paydown		71,047	77,743	70,953	70,134		913		913		71,047				2,228	05/25/2036	1.D FM
17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 3.180% 11/25/38		05/01/2022	Paydown			(13,667)	(13,154)			13,154		13,154						2	11/25/2038	2.B FM
17314U-AJ-7	CMLTI 2005-10 1A1A CMLTI 2009-1 2A2 2.799% 06/25/37		06/01/2022	Paydown		18,791	8,905	6,480	6,683		12,234	125	12,109		18,791				735	06/25/2037	1.D FM
17315G-AF-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-5 3A2 5.500% 06/25/36		06/01/2022	Paydown		162,858	215,975	196,139	206,694		(43,836)		(43,836)		162,858				5,723	06/25/2036	1.D FM
17315J-BB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-6 13A2 1.704% 01/25/37		06/27/2022	Paydown		99,406	99,406	63,309	59,985		39,421		39,421		99,406				161	01/25/2037	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2 5.750% 12/25/36		06/01/2022	Paydown		27,225	24,460	21,038	22,990		4,235		4,235		27,225				893	12/25/2036	3.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2 3.064% 04/25/37		06/01/2022	Paydown		138,763	138,657	110,059	120,507		18,256		18,256		138,763				1,755	04/25/2037	1.D FM
17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2 2.853% 04/25/37		06/01/2022	Paydown		234,265	214,249	171,935	183,834		50,431		50,431		234,265				2,935	04/25/2037	1.D FM
17320D-AQ-1	CGCMT 2013-GC11 B CGCMT 2013-GC11 B 3.732% 04/10/46		05/25/2022	AARE Surplus AAM		2,990,669	3,000,000	3,089,916	3,010,595		(4,143)		(4,143)		3,006,452		(15,783)	(15,783)	54,114	04/10/2046	1.A FM
17321H-AB-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2013-6 1A2 2.596% 11/25/35		06/25/2022	Paydown		198,483	198,483	185,701	192,532		5,951		5,951		198,483				2,126	11/25/2035	1.A FM
17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 2.931% 04/25/36		06/01/2022	Paydown		261,829	266,153	249,132	252,779		9,050		9,050		261,829				3,184	04/25/2036	1.D FM
17323L-AC-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2015-3 1A2 1.894% 03/25/36		05/25/2022	Paydown		198,702	198,702	168,648	190,594		8,108		8,108		198,702				326	03/25/2036	1.A FM
17323L-AC-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2015-3 1A2 1.894% 03/25/36		05/25/2022	MMTL Modco AAM		2,560,935	2,581,860	2,191,354	2,476,512		15,884		15,884		2,492,396		68,539	68,539	4,235	03/25/2036	1.A FM
17323X-AL-5	CMLTI 2015-5 4A2 CMLTI 2015-5 4A2 2.564% 04/20/35		06/01/2022	Paydown		323,937	323,937	316,750	320,953		2,985		2,985		323,937				3,427	04/20/2035	1.A FM
194267-AM-2	COLLEGE LOAN CORPORATION TRUST COLLE 2007-1 B2 1.670% 01/25/47		05/31/2022	Paydown		4,135,606	4,135,606	3,760,817	4,025,528		110,078		110,078		4,135,606				96,638	01/25/2047	1.E FE
194267-AN-0	COLLEGE LOAN CORPORATION TRUST COLLE 2007-1 B3 1.669% 01/25/47		06/30/2022	Various		1,175,000	1,175,000	1,067,047	1,153,018		(49,249)		(49,249)		1,103,770		71,230	71,230	11,404	01/25/2047	1.E FE
20030N-DR-9	COMCAST CORP Senior Unsecured 2.887% 11/01/51		06/07/2022	Various		26,536,000	26,536,000	26,536,000	26,536,000						26,536,000				459,657	11/01/2051	1.G FE
20825C-AX-2	CONOCOPHILLIPS Senior Unsecured 4.300% 08/15/28		05/09/2022	Tax Free Exchange		17,161,821	15,000,000	17,404,716	17,282,603		(120,782)		(120,782)		17,161,821				473,000	08/15/2028	1.G FE
20825C-AZ-7	CONOCOPHILLIPS Senior Unsecured 2.400% 02/15/31		05/09/2022	Tax Free Exchange		6,883,809	7,000,000	6,880,302			3,507		3,507		6,883,809				123,200	02/15/2031	1.G FE
20826F-AQ-9	CONOCOPHILLIPS CO Senior Unsecured 4.950% 03/15/26		05/11/2022	Various		19,946,161	18,900,000	21,923,797	12,580,020		(228,029)		(228,029)		21,308,306		(2,408,306)	(2,408,306)	1,659,466	03/15/2026	1.G FE
209115-A*-5	CONSOLIDATED EDISON INC SR NTS 8.710% 12/30/22		06/30/2022	Redemption 100.0000		4,298,251	4,298,251	4,298,251	4,298,251						4,298,251				(232,241)	12/30/2022	2.A FE
21036P-AL-2	CONSTELLATION BRANDS INC Senior Unsecured 4.250% 05/01/23		05/09/2022	Tender Offer		10,153,900	10,000,000	10,528,195	10,190,223		(50,072)		(50,072)		10,140,151		13,749	13,749	221,944	05/01/2023	2.B FE
22541N-4X-4	CSFB 2004-AA1 M3 CSFB 2003-AR12 3A1 2.344% 04/25/33		06/25/2022	Paydown		75,701	75,701	67,913	70,282		5,419		5,419		75,701				420	04/25/2033	1.A FM
22541N-NM-7	CSFB 2004-AA1 M3 CSFB 2002-AR28 1A1 2.594% 11/25/32		05/01/2022	Paydown		21,569	21,569	21,299	21,902		(334)		(334)		21,569				227	11/25/2032	1.A FM
22541Q-2J-0	CS FIRST BOSTON MORTGAGE SECUR CSFB 2003-AR30 CB1 2.744% 01/25/34		06/01/2022	Paydown		84,649	84,649	76,184	81,354		3,295		3,295		84,649				929	01/25/2034	1.A FM
225470-DV-2	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-10 2A1 5.250% 07/25/22		05/01/2022	Paydown		2,342	2,342	2,274	415		1,926		1,926		2,342				46	07/25/2022	1.D FM
225470-EC-3	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-10 5A1 2.324% 11/25/35		06/25/2022	Paydown		76,671	78,453	58,182	55,151		21,519		21,519		76,671				322	11/25/2035	1.D FM
2254W0-MF-9	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-12 2A1 3.048% 03/25/36		06/01/2022	Paydown		46,184	46,240	40,061	40,001		6,183		6,183		46,184				654	03/25/2036	1.D FM
22943Y-UC-1	CSMC 2012-10R 2A2 CSMC 2009-3R 28A2 3.274% 08/27/37		06/01/2022	Paydown		625,672	625,672	544,573	548,646		77,026		77,026		625,672				8,373	08/27/2037	1.D FM
22945D-AL-7	CSAIL 2019-C15 XA CSAIL 2019-C15 XA 1.199% 03/15/52		06/01/2022	Paydown				1,387	1,364		(1,364)		(1,364)						105	03/15/2052	1.A FE
229648-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		06/15/2022	Redemption 100.0000		107,416	107,416	107,416	107,416						107,416				2,264	08/15/2034	1.G FE
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		06/25/2022	Redemption 100.0000		65,870	65,870	65,870	65,870						65,870				1,140	09/25/2042	1.E FE
22976#-AA-8	DOW CHEMICAL COMPANY (THE) P/T CERTS 4.010% 10/15/36		06/15/2022	Redemption 100.0000		293,880	293,880	293,880	293,880						293,880				4,912	10/15/2036	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		06/15/2022	Redemption 100.0000		82,703	82,703	82,703	82,703						82,703				1,618	12/15/2037	4.B FE
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		06/15/2022	Redemption 100.0000		9,069	9,069	9,069	9,069						9,069				162	04/15/2045	1.G FE
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		06/15/2022	Redemption 100.0000		74,735	74,735	74,735	74,735						74,735				1,389	06/15/2049	1.G FE
23244F-AV-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-J7 1A1 6.250% 11/25/36		06/01/2022	Paydown		90,028	71,649	43,433	40,682		49,347		49,347		90,028				2,397	11/25/2036	1.D FM
233046-AF-8	DNKN 2017-1A A2II DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2022	Paydown		59,304	59,304	59,010	59,036		267		267		59,304				1,195	11/20/2047	2.B FE
233046-AL-5	DNKN 2017-1A A2II DNKN 2019-1A A23 4.352% 05/20/49		05/20/2022	Paydown		50,000	50,000	50,421	50,330		(330)		(330)		50,000				1,088	05/20/2049	2.B FE
233046-AS-0	DNKN 2017-1A A2II DNKN 2021-1A A23 2.791% 11/20/51		05/20/2022	Paydown		81,250	81,250	81,250	81,250						81,250				1,317	11/20/2051	2.B FE
23332U-AP-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2004-AR2 A1A 2.415% 11/19/44		06/21/2022	Paydown		380,683	380,683	321,409	326,218		54,465		54,465		380,683				1,741	11/19/2044	1.D FM
23332U-DC-5	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR2 2A1A 2.015% 03/19/45		06/21/2022	Paydown		46,283	46,283	42,158	44,369		1,914		1,914		46,283				147	03/19/2045	1.A FM
23332U-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B 2.335% 10/19/45		06/21/2022	Paydown		23,197	23,197	22,629	24,261		(1,064)		(1,064)		23,197				91	10/19/2045	1.A FM
23332U-GM-0	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2006-AR1 2A1A 1.420% 04/19/46		06/01/2022	Paydown		137,210	137,210	118,304	117,755		19,455		19,455		137,210				533	04/19/2046	1.D FM
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 1ST MTG SER 13A 3.420% 03/30/43		06/30/2022	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				3,278	03/30/2043	1.G FE
251510-FB-4	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-AR1 1A1 1.934% 08/25/35		06/27/2022	Paydown		99,367	85,659	71,899	72,341		27,026		27,026		99,367				319	08/25/2035	1.D FM
251510-LF-8	DEUTSCHE ALT-A SECURITIES INC DBALT 2006-AR1 2A1 2.845% 02/25/36		06/01/2022	Paydown		81,307	66,826	52,433	52,827		28,479		28,479		81,307				729	02/25/2036	1.D FM
25151A-AG-6	DEUTSCHE ALT-A SECURITIES INC DBALT 2006-AR3 A6 2.184% 08/25/36		06/27/2022	Paydown		572,835	548,353	437,958	475,074		97,761		97,761		572,835				2,129	08/25/2036	1.A FM
251563-FE-7	DEUTSCHE MORTGAGE SECURITIES D DMSI 2004-4 7AR2 2.074% 06/25/34		06/25/2022	Paydown		23,354	23,354	21,165	22,107		1,247		1,247		23,354				98	06/25/2034	1.A FM
25240@-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		06/15/2022	Redemption 100.0000		28,041	28,041	28,041	28,041						28,041				691	01/15/2031	2.B
25755T-AH-3	DPABS 2018-1A A2II DPABS 2017-1A A23 4.118% 07/25/47		04/25/2022	Paydown		42,500	42,500	42,500	42,500						42,500				875	07/25/2047	2.A FE
25755T-AK-6	DPABS 2018-1A A2II DPABS 2018-1A A2II 4.328% 07/25/48		04/05/2022	AADE - AAIA non-Modco - AAM		17,900,879	17,415,000	17,415,000	17,415,000						17,415,000		485,879	485,879	334,987	07/25/2048	2.A FE
25755T-AL-4	DPABS 2018-1A A2II DPABS 2019-1A A2 3.668% 10/25/49		04/25/2022	Paydown		28,750	28,750	28,750	28,750						28,750				527	10/25/2049	2.A FE
25755T-AP-5	DPABS 2018-1A A2II DPABS 2021-1A A2II 3.151% 04/25/51		04/25/2022	Paydown		80,000	80,000	78,802			1,198		1,198		80,000				630	04/25/2051	2.A FE
26208L-AC-2	HONK 2020-2A A2 HONK 2018-1A A2 4.739% 04/20/48		04/20/2022	Paydown		71,250	71,250	71,250	71,250						71,250				1,688	04/20/2048	2.C FE
26860#-AA-8	PIO PICO LLC SR SECD NTS 4.170% 12/31/41		06/30/2022	Redemption 100.0000		70,697	70,697	70,697	70,697						70,697				1,474	12/31/2041	1.G PL
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		06/30/2022	Redemption 100.0000		45,039	45,039	45,039	45,039						45,039				1,085	12/31/2042	3.A FE
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		05/11/2022	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				6,992	08/11/2024	2.C FE
29256P-AY-0	ENCORE CREDIT RECEIVABLES TRUS ECR 2005-4 M3 2.329% 01/25/36		06/27/2022	Paydown		203,808	203,808	162,487	197,033		6,775		6,775		203,808				846	01/25/2036	1.A FM
29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 3.274% 01/25/34		06/27/2022	Paydown		51,320	51,320	47,855	50,998		322		322		51,320				428	01/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
294751-BX-9	EQUITY ONE ABS INC EQABS_03-1 EQABS 2003-1 M1 4.860% 08/25/33		06/01/2022	Paydown		11,142	11,142	10,808	11,066		77		77		11,142				212	08/25/2033	1.A FM
30288*-AC-4	FLNG LIQUEFACTION 2 LLC SR SECD NTS SER A 4.280% 06/30/38		06/30/2022	Redemption 100.0000		330,000	330,000	330,000	330,000						330,000				7,062	06/30/2038	2.B FE
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SECD NTS 4.360% 06/30/39		06/30/2022	Redemption 100.0000		193,000	193,000	193,000	193,000						193,000				4,207	06/30/2039	2.C FE
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS 4.950% 01/05/44		06/05/2022	Redemption 100.0000		38,894	38,894	38,894	38,894						38,894				779	01/05/2044	3.B FE
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		06/15/2022	Paydown		27,673	27,673	27,670	27,671		2		2		27,673				575	02/15/2042	1.G FE
31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A 1.881% 04/25/47		06/27/2022	Paydown		916,672	916,672	796,405	799,437		117,235		117,235		916,672				1,945	04/25/2047	1.A FM
31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		06/01/2022	Redemption 100.0000		66,097	66,097	66,408	66,131		(34)		(34)		66,097				1,449	11/01/2023	1.G FE
32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1 2.344% 08/25/34		06/27/2022	Paydown		313,989	313,989	289,347	300,664		13,325		13,325		313,989				1,484	08/25/2034	1.A FM
32027N-NS-6	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF8 M3 3.049% 10/25/34		06/27/2022	Paydown		92,591	92,591	91,217	91,505		1,086		1,086		92,591				577	10/25/2034	1.A FM
32051G-2V-6	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006-FA2 1A1 2.124% 05/25/36		06/25/2022	Paydown		40,351	61,513	26,526	18,753		21,598		21,598		40,351				206	05/25/2036	1.D FM
32051G-J5-5	FIRST HORIZON MORTGAGE PASS TH FHASI 2005-AR6 2A1B 2.831% 01/25/36		06/01/2022	Paydown		8,028	8,030	6,830	5,812		2,216		2,216		8,028				93	01/25/2036	1.D FM
32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 2.515% 08/25/35		06/01/2022	Paydown		55,230	46,491	44,634	44,634		10,597		10,597		55,230				628	08/25/2035	3.B FM
320520-AD-1	FIRST HORIZON MORTGAGE PASS TH FHASI 2007-2 1A4 5.750% 05/25/37		06/01/2022	Paydown		55,440	55,467	43,769	27,309		28,131		28,131		55,440				1,624	05/25/2037	1.D FM
32052N-AC-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006-AA4 2A1 2.366% 07/25/36		05/01/2022	Paydown		190,379	198,201	142,932	115,936		74,443		74,443		190,379				1,599	07/25/2036	1.D FM
32052N-AC-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006-AA4 2A1 2.366% 07/25/36		05/25/2022	AARE Surplus AAM		4,700,829	8,264,954	5,960,260	4,834,535		(126,083)		(126,083)		4,708,452		(7,623)	(7,623)	94,213	07/25/2036	1.D FM
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.586% 11/25/37		06/01/2022	Paydown		254	254	176	153		101		101		254				5	11/25/2037	1.D FM
33616C-AC-4	FIRST REP BANK Subordinated 4.625% 02/13/47		04/01/2022	ALRe Modco - VIAC GA - AAM		13,051,805	11,740,000	12,906,311	12,867,724		(7,164)		(7,164)		12,860,560		191,245	191,245	343,884	02/13/2047	2.A FE
34417M-AB-3	FOCUS 2017-1A A2II FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2022	Paydown		110,000	110,000	110,000	110,000						110,000				2,801	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2017-1A A2II FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2022	Paydown		10,000	10,000	10,000	10,000						10,000				259	10/30/2048	2.B FE
34706C-AG-4	FORT 2022-FL3 C FORT 2022-FL3 C 4.131% 02/23/39		05/25/2022	AARE Surplus AAM		2,980,447	3,000,000	3,002,924			7,744		7,744		3,010,668		(30,221)	(30,221)	25,473	02/23/2039	1.G FE
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		06/05/2022	Redemption 100.0000		33,857	33,857	33,857	33,857						33,857				826	04/05/2031	2.B FE
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		06/01/2022	Paydown		106,689	106,689	77,006	91,274		15,415		15,415		106,689				2,000	09/25/2055	3.B FE
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		05/01/2022	Paydown		387,980	387,980	280,038	331,922		56,058		56,058		387,980				5,430	09/25/2055	4.A FE
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 2.554% 07/25/34		06/27/2022	Paydown		7,572	7,572	7,042	7,240		332		332		7,572				37	07/25/2034	1.A FM
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		06/15/2022	Redemption 100.0000		104,133	104,133	104,133	104,133						104,133				1,829	03/15/2039	1.E FE
361528-AA-0	GBXL 2022-1 A GBXL 2022-1 A 2.870% 02/20/52		06/20/2022	Paydown		45,979	45,979	45,957			22		22		45,979				374	02/20/2052	1.F FE
361582-AD-1	GEICO CORPORATION Senior Unsecured 7.350% 07/15/23		05/25/2022	MMTL Modco AAM		8,995,829	8,500,000	9,530,370	8,634,760		(33,906)		(33,906)		8,600,853		394,976	394,976	537,979	07/15/2023	1.D FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36185N-7L-8	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR3 5A1 3.183% 06/19/35		06/01/2022	Paydown		106,623	106,623	107,323	106,623						106,623				1,547	06/19/2035	1.A FM
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET GMACN 2003-STEW A 6.045% 11/10/40		04/08/2022	Raymond James		1,437,219	1,362,293	1,480,642	1,461,928		(1,090)		(1,090)		1,460,838		(23,619)	(23,619)	21,045	11/10/2040	2.C FE
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET GMACN 2003-STEW A 6.045% 11/10/40		04/10/2022	Paydown		3,162	3,162	3,436	3,393		(231)		(231)		3,162				6,926	11/10/2040	2.C FE
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 0.000% 11/26/35		06/01/2022	Paydown		28,734	29,215	20,912	19,307		9,428		9,428		28,734				408	11/26/2035	1.D FM
36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2 2.052% 02/26/36		06/01/2022	Paydown		935,497	935,497	827,915	902,233		33,264		33,264		935,497				8,414	02/26/2036	1.A FM
36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2 2.338% 11/26/35		06/01/2022	Paydown		515,254	504,596	383,493	460,451		54,803		54,803		515,254				5,054	11/26/2035	1.D FM
36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2 2.834% 07/25/35		06/01/2022	Paydown		25,573	25,573	16,878	18,878		6,695		6,695		25,573				296	07/25/2035	1.D FM
36228F-4K-9	GSAA HOME EQUITY TRUST GSAA_04 GSAA 2004-4 M2 3.574% 05/25/34		06/27/2022	Paydown		42,983	42,983	38,651	42,408		575		575		42,983				401	05/25/2034	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-15 AF3A 5.882% 09/25/36		06/01/2022	Paydown		61,769	61,769	39,224	23,986		37,784		37,784		61,769				481	09/25/2036	1.D FM
3622EA-AC-4	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-3 2A1A 1.820% 03/25/47		06/27/2022	Paydown		535,395	535,395	320,452	240,920		294,475		294,475		535,395				1,180	03/25/2047	1.D FM
3622EC-AB-2	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-5 2A1A 1.864% 04/25/47		06/27/2022	Paydown		274,388	274,388	232,578	245,407		28,981		28,981		274,388				628	04/25/2047	1.A FM
3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-1 1A1 1.784% 02/25/37		06/27/2022	Paydown		69,174	69,174	36,556	23,548		45,626		45,626		69,174				136	02/25/2037	1.D FM
3622MW-AF-0	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-3F 2A5 5.750% 05/25/37		06/01/2022	Paydown		33,300	34,471	32,430	48,578		(15,278)		(15,278)		33,300				959	05/25/2037	6. FM
3622MW-AS-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-3F 3A6 6.000% 05/25/37		06/01/2022	Paydown		14,711	16,805	14,993	13,700		1,011		1,011		14,711				438	05/25/2037	1.D FM
3622NC-AA-4	GSR 2007-0A2 1A1 GSR 2007-0A2 1A1 2.163% 06/25/47		06/01/2022	Paydown		619,524	609,906	436,327			183,197		183,197		619,524				2,451	06/25/2047	1.D FM
362334-CM-4	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-2F 1A1 5.000% 02/25/36		06/01/2022	Paydown		225,602	223,058	204,397	214,834		10,768		10,768		225,602				5,215	02/25/2036	2.B FM
362334-CQ-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-2F 2A4 5.750% 02/25/36		06/01/2022	Paydown		87,780	86,758	83,038	84,181		3,599		3,599		87,780				2,371	02/25/2036	3.B FM
362334-MF-8	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF4 6.621% 03/25/36		06/01/2022	Paydown		107,924	107,924	62,297	35,558		72,366		72,366		107,924				641	03/25/2036	1.D FM
362334-MG-6	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF5 6.741% 03/25/36		06/01/2022	Paydown		9,013	9,013	4,704	3,166		5,848		5,848		9,013				54	03/25/2036	1.D FM
362334-MH-4	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF6 6.504% 03/25/36		06/01/2022	Paydown		91,006	91,006	54,945	41,131		49,876		49,876		91,006				540	03/25/2036	1.D FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2006-7 AF2 5.995% 03/25/46		06/01/2022	Paydown		39,144	39,144	28,496	19,453		19,692		19,692		39,144				415	03/25/2046	1.D FM
362341-4A-4	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-AR1 2A1 2.863% 01/25/36		06/01/2022	Paydown		183,659	182,048	168,846	172,082		11,577		11,577		183,659				2,216	01/25/2036	1.D FM
362341-4A-4	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-AR1 2A1 2.863% 01/25/36		06/01/2022	Paydown		10,886	10,791	10,669	10,836		51		51		10,886				131	01/25/2036	2.B FM
362341-4D-8	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-AR1 2A4 2.863% 01/25/36		06/01/2022	Paydown		49,932	49,565	44,872	47,518		2,414		2,414		49,932				602	01/25/2036	1.D FM
362341-8H-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-1F 6A3 7.500% 02/25/36		06/01/2022	Paydown		1,632	2,597	1,818	908		724		724		1,632				95	02/25/2036	1.D FM
362341-DZ-9	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-6F 3A6 1.954% 07/25/35		06/25/2022	Paydown		38,989	38,989	33,875	34,324		4,664		4,664		38,989				104	07/25/2035	1.D FM
362341-LL-1	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP3 1AF 1.974% 09/25/35		06/25/2022	Paydown		36,494	36,586	31,905	32,596		3,898		3,898		36,494				109	09/25/2035	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362341-Q4-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-9F 1A2 2.124% 12/25/35		06/25/2022	Paydown		27,025	27,870	22,710	22,506		4,519		4,519		27,025				90	12/25/2035	1.D FM
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR7 2A1 3.016% 11/25/35		06/01/2022	Paydown		39,463	39,463	34,531	34,581		4,882		4,882		39,463				429	11/25/2035	1.D FM
362351-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-20 2A1A 1.724% 12/25/46		06/27/2022	Paydown		64,868	64,868	44,653	38,910		25,958		25,958		64,868				113	12/25/2046	1.D FM
36242D-4T-7	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR3 3A1 2.594% 05/25/35		06/01/2022	Paydown		84,995	84,995	68,533	62,461		22,534		22,534		84,995				901	05/25/2035	1.D FM
36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2 4.024% 06/25/34		06/27/2022	Paydown		33,831	33,831	28,263	29,492		4,339		4,339		33,831				328	06/25/2034	1.D FM
36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 1.964% 12/25/34		06/25/2022	Paydown		8,669	8,669	7,990	8,174		495		495		8,669				24	12/25/2034	1.A FM
36242D-PB-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-14 1A1 1.954% 12/25/34		06/25/2022	Paydown		44,804	44,804	39,988	41,533		3,272		3,272		44,804				119	12/25/2034	1.A FM
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP1 1AF 1.974% 01/25/35		06/25/2022	Paydown		640,970	640,970	557,724	554,116		86,854		86,854		640,970				1,686	01/25/2035	1.D FM
36242D-Y3-1	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-4F 6A1 6.500% 02/25/35		06/01/2022	Paydown		301	301	299	298		2		2		301				8	02/25/2035	1.A FM
36242D-ZQ-9	GSAA HOME EQUITY TRUST GSAA_05 GSAA 2005-4 M1 2.284% 03/25/35		04/05/2022	AADE - AAIA Modco - AAM		3,475,723	3,494,935	3,022,037	3,415,056		8,692		8,692		3,423,748		51,975	51,975	7,952	03/25/2035	1.A FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36		06/01/2022	Paydown		25,542	25,542	16,483	8,972		16,570		16,570		25,542				219	07/25/2036	1.D FM
36245R-AA-7	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-6 1A1 1.864% 05/25/47		06/27/2022	Paydown		220,567	220,567	169,656	150,227		70,340		70,340		220,567				566	05/25/2047	1.D FM
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		06/15/2022	Redemption 100.0000		184,286	184,286	184,286	184,286						184,286				3,503	05/15/2038	1.B FE
36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC 2015-1R 2B 3.140% 01/26/36		06/01/2022	Paydown		323,470	323,570	254,131	137,167		41,882		41,882		323,470				4,038	01/26/2036	5.B FM
362528-AA-9	GS MORTGAGE SECURITIES CORP GS GSMSC 2008-1R A1 3.071% 08/27/37		06/01/2022	Paydown		177,828	176,223	129,175	128,591		49,237		49,237		177,828				2,217	08/27/2037	1.D FM
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		06/15/2022	Redemption 100.0000		119,991	119,991	119,991	119,991						119,991				415	06/15/2034	1.D FE
36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.164% 05/10/50		06/01/2022	Paydown				4,294	4,220		(4,220)		(4,220)						381	05/10/2050	1.A FE
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		06/30/2022	Redemption 100.0000		289,221	289,221	289,221	279,057		10,163		10,163		289,221				5,452	12/31/2044	2.B PL
362611-AB-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 1A1 5.000% 09/25/36		06/01/2022	Paydown		3,761	3,761	14,572	7,799	8,290	(2,468)	9,860	(4,038)		3,761				78	09/25/2036	6. FM
362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36		06/01/2022	Paydown		49,720	48,826	44,872	48,386		1,334		1,334		49,720				1,296	09/25/2036	4.B FM
362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		06/01/2022	Paydown			2,882	2,189	1,787		(1,787)		(1,787)						47	09/25/2036	3.B FM
362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		06/01/2022	Paydown			10,931	8,393	6,661		(6,661)		(6,661)						166	09/25/2036	3.B FM
362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		05/01/2022	Paydown			1,618	1,209	999		(999)		(999)						22	09/25/2036	4.B FM
362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		06/01/2022	Paydown		29,379	32,741	23,644	23,644		5,735		5,735		29,379				838	03/25/2037	3.B FM
36298N-AC-8	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 1A1 5.000% 08/25/36		06/01/2022	Paydown		1,903	1,992	1,643	1,337		566		566		1,903				42	08/25/2036	1.D FM
37045X-CE-4	GENERAL MOTORS FINANCIAL CO IN Senior Unsecured 1.294% 01/05/23		04/01/2022	MMTL Modco AAM		5,007,850	5,000,000	4,938,561	4,981,638		4,453		4,453		4,986,091		21,759	21,759	29,804	01/05/2023	2.C FE
37045X-DR-4	GENERAL MOTORS FINANCIAL CO IN Senior Unsecured 2.350% 02/26/27		06/09/2022	Morgan Stanley		2,694,192	3,000,000	2,997,060			243		243		2,997,303		(303,111)	(303,111)	29,453	02/26/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37145Q-AC-4	Veolia Utility Resources LLC MTN SER 1998 6.970% 02/03/23		05/25/2022	MMTL Modco AAM		16,063,081	15,600,000	17,029,740	15,749,955		(53,686)		(53,686)		15,696,269		366,812	366,812	797,368	02/03/2023	1.D Z
374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010 7.100% 04/01/40		04/01/2022	Redemption 100.0000		295,667	295,667	295,667	295,667						295,667				10,496	04/01/2040	2.B PL
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE Subordinated 6.750% 10/01/37		04/01/2022	ALRe Modco - VIAC GA - AAM		15,113,532	12,000,000	15,301,400	14,744,410		(27,655)		(27,655)		14,716,756		396,776	396,776	405,000	10/01/2037	2.B FE
38141G-RD-8	GOLDMAN SACHS GROUP INC/THE Senior Unsecured 3.625% 01/22/23		05/25/2022	Various		1,042,829	1,033,000	1,022,142	1,031,480		567		567		1,032,047		10,782	10,782	31,517	01/22/2023	2.A FE
38141G-WU-4	GOLDMAN SACHS GROUP INC/THE Senior Unsecured 2.255% 02/23/23		05/25/2022	AARE Surplus AAM		9,978,022	10,000,000	9,868,800	9,964,359		10,172		10,172		9,974,531		3,491	3,491	54,620	02/23/2023	1.F FE
39538W-BY-3	GPMF 2005-AR4 G41B GPMF 2005-AR4 4A1A 2.244% 11/25/45		06/27/2022	Paydown		5,756	5,756	4,662	4,957		799		799		5,756				19	11/25/2045	1.A FM
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU GPMF 2005-AR5 2A1 2.184% 11/25/45		06/27/2022	Paydown		263,272	264,891	170,099	174,558		88,714		88,714		263,272				1,048	11/25/2045	2.B FM
39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS 4.580% 02/15/51		06/15/2022	Redemption 100.0000		13,760	13,760	13,760	13,760						13,760				263	02/15/2051	2.A PL
40168P-AQ-1	GUGGENHEIM PDFNI_16-1 PDFNI 2.0 2016-1 3.000% 04/12/27		04/15/2022	Paydown		173,372	173,372	173,372	173,372						173,372				516,152	04/12/2027	1.E FE
40168P-AR-9	GUGGENHEIM PDFNI_16-2 PDFNI 2.0 2016-2 3.000% 04/12/27		04/15/2022	Paydown		81,620	81,620	81,620	81,620						81,620				240,773	04/12/2027	1.E FE
40168P-AS-7	GUGGENHEIM PDFNI_16-3 PDFNI 2.0 2016-3 3.000% 04/12/27		04/15/2022	Paydown		64,130	64,130	64,130	64,130						64,130				189,179	04/12/2027	1.E FE
40168P-AT-5	GUGGENHEIM PDFNI_16-4 PDFNI 2.0 2016-4 3.761% 04/12/27		04/12/2022	Paydown		29,929	29,929	29,929	29,929						29,929				986	04/12/2027	1.E FE
40168P-AU-2	GUGGENHEIM PDFNI_16-5 PDFNI 2.0 2016-5 3.761% 04/12/27		04/12/2022	Paydown		72,079	72,079	72,079	72,079						72,079				2,380	04/12/2027	1.E FE
40168P-AX-6	GUGGENHEIM PDFNI_16-1 PDFNI 2.0 2016-1 3.000% 04/12/27		04/15/2022	Paydown		773,788	773,788	773,788	773,788						773,788				331,881	04/12/2027	1.E FE
40168P-AY-4	GUGGENHEIM PDFNI_16-2 PDFNI 2.0 2016-2 3.000% 04/12/27		04/15/2022	Paydown		377,322	377,322	377,322	377,322						377,322				160,110	04/12/2027	1.E FE
40168P-AZ-1	GUGGENHEIM PDFNI_16-3 PDFNI 2.0 2016-3 3.000% 04/12/27		04/15/2022	Paydown		312,105	312,105	312,105	312,105						312,105				132,436	04/12/2027	1.E FE
40168P-BA-5	GUGGENHEIM PDFNI_16-4 PDFNI 2.0 2016-4 3.761% 04/12/27		04/12/2022	Paydown		308,423	308,423	308,423	308,423						308,423				126,739	04/12/2027	1.E FE
40168P-BB-3	GUGGENHEIM PDFNI_16-5 PDFNI 2.0 2016-5 3.761% 04/12/27		04/12/2022	Paydown		322,012	322,012	322,012	322,012						322,012				132,323	04/12/2027	1.E FE
40430H-CA-4	HSI ASSET SECURITIZATION CORPO HASC 2005-OPT1 M1 2.254% 11/25/35		05/25/2022	Paydown		594,227	594,227	496,663	557,252		36,976		36,976		594,227				2,071	11/25/2035	1.A FM
40430H-CA-4	HSI ASSET SECURITIZATION CORPO HASC 2005-OPT1 M1 2.254% 11/25/35		05/25/2022	MMTL Modco AAM		4,935,959	4,979,690	4,162,088	4,669,830		42,278		42,278		4,712,107		223,852	223,852	21,541	11/25/2035	1.A FM
40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS 4.250% 08/10/42		06/10/2022	Redemption 100.0000		34,086	34,086	34,086	34,086						34,086				604	08/10/2042	1.E FE
41161M-AC-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-5 2A1A 1.955% 07/19/46		06/21/2022	Paydown		752,052	751,900	424,455	209,473		348,876		348,876		752,052				1,913	07/19/2046	1.D FM
41161P-A5-2	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-16 1A1A 2.095% 01/19/36		06/21/2022	Paydown		200,682	215,590	78,040	59,926		140,756		140,756		200,682				694	01/19/2036	1.D FM
41161P-BV-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2003-2 1A 2.335% 10/19/33		06/19/2022	Paydown		6,540	6,540	6,309	6,404		136		136		6,540				28	10/19/2033	1.A FM
41161P-GZ-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-8 2A1 2.869% 11/19/34		06/01/2022	Paydown		53,803	44,877	42,072	42,482		11,321		11,321		53,803				702	11/19/2034	4.B FM
41161P-HC-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-8 2A4A 2.395% 11/19/34		06/21/2022	Paydown		117,539	117,539	100,346	104,272		13,267		13,267		117,539				518	11/19/2034	1.D FM
41161P-HJ-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A1A 1.688% 12/19/34		06/19/2022	Paydown		2,351	2,351	2,017	2,007		344		344		2,351				11	12/19/2034	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
41161P-JG-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A3 1.728% 12/19/34		06/19/2022	Paydown		23,159	23,159	17,655	18,832		4,327		4,327		23,159				108	12/19/2034	1.D FM
41161P-K4-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-2 2A1A 2.895% 02/25/36		06/01/2022	Paydown		339,551	339,551	315,437			24,115		24,115		339,551				1,189	02/25/2036	2.B FM
41161P-KA-0	HVMLT 2004-11 2A2A HVMLT 2004-11 2A2A 2.235% 01/19/35		06/21/2022	Paydown		77,317	77,317	63,679	62,723		14,594		14,594		77,317				282	01/19/2035	1.D FM
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3 2.355% 01/19/35		06/21/2022	Paydown		30,502	29,538	19,451	23,372		7,130		7,130		30,502				133	01/19/2035	1.D FM
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3 2.355% 01/19/35		06/21/2022	Paydown		3,805	3,684	3,095	3,326		479		479		3,805				17	01/19/2035	2.B FM
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3 2.355% 01/19/35		06/21/2022	Paydown		9,925	9,611	8,578	8,895		1,030		1,030		9,925				43	01/19/2035	3.B FM
41161P-LQ-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-2 1A 2.115% 05/19/35		06/21/2022	Paydown		84,860	84,860	44,523	36,167		48,693		48,693		84,860				254	05/19/2035	1.D FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-3 1A 2.115% 06/19/35		06/21/2022	Paydown		731,823	712,980	446,354	414,890		316,934		316,934		731,823				5,966	06/19/2035	1.D FM
41161P-NN-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-5 1A1A 2.215% 07/19/45		06/21/2022	Paydown		92,929	92,929	72,642	69,272		23,657		23,657		92,929				394	07/19/2045	1.D FM
41161P-QU-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-8 1A2A 2.255% 09/19/35		06/21/2022	Paydown		717,553	717,553	585,580	584,699		132,853		132,853		717,553				2,634	09/19/2035	1.D FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-10 2A1A 2.215% 11/19/35		06/21/2022	Paydown		98,615	98,615	87,034	85,011		13,603		13,603		98,615				375	11/19/2035	2.B FM
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 2.219% 10/19/35		06/01/2022	Paydown		75,358	75,358	63,003	62,878		12,489	8	12,481		75,358				956	10/19/2035	2.B FM
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 2.219% 10/19/35		06/01/2022	Paydown		17,671	17,671	15,329	15,075		2,596		2,596		17,671				224	10/19/2035	3.B FM
41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 3.095% 10/19/35		06/21/2022	Paydown		58,608	58,608	48,782	46,742		11,866		11,866		58,608				557	10/19/2035	1.D FM
41161P-WB-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-13 2A11 2.155% 02/19/36		05/19/2022	Paydown		31,154	31,154	18,904	19,757		11,830	433	11,397		31,154				92	02/19/2036	1.D FM
41161P-WB-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-13 2A11 2.155% 02/19/36		05/25/2022	AARE Surplus AAM		1,162,862	1,942,937	1,178,929	1,232,173		(46,160)	27,023	(73,183)		1,158,989		3,873	3,873	7,208	02/19/2036	1.D FM
41161P-WC-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-13 2A12 3.135% 02/19/36		06/21/2022	Paydown		96,227	96,227	64,160	67,608		31,731	3,112	28,619		96,227				833	02/19/2036	1.D FM
41161P-XN-8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-15 3A12 2.135% 10/20/45		06/21/2022	Paydown		20,544	20,544	14,584	14,324		6,220		6,220		20,544				70	10/20/2045	1.D FM
41161U-AC-6	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-6 2A1A 2.588% 08/19/36		06/01/2022	Paydown		16,359	13,864	9,714	9,146		7,213		7,213		16,359				212	08/19/2036	3.B FM
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-9 2A1A 2.015% 11/19/36		06/21/2022	Paydown		370,337	370,337	302,739	308,658		61,679		61,679		370,337				1,187	11/19/2036	1.D FM
41162B-AA-1	HARBOURVIEW MORTGAGE LOAN TRUS HVMLT 2006-SB1 A1A 1.326% 12/19/36		06/01/2022	Paydown		26,365	28,506	23,060	22,467		3,898		3,898		26,365				16	12/19/2036	1.A FM
41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A 1.775% 11/19/36		06/21/2022	Paydown		419,416	419,416	321,308	341,630		77,786		77,786		419,416				798	11/19/2036	1.A FM
41162D-AD-1	HVMLT 2006-12 2A2A HVMLT 2006-12 2A13 1.835% 12/19/36		06/21/2022	Paydown		31,381	28,983	24,857	29,235		2,146		2,146		31,381				128	12/19/2036	1.A FM
41162D-AF-6	HVMLT 2006-12 2A2A HVMLT 2006-12 2A2A 1.785% 01/19/38		06/21/2022	Paydown		666,205	666,205	595,401	619,900		46,304		46,304		666,205				1,477	01/19/2038	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007-2 2A1A 1.944% 05/25/38		06/27/2022	Paydown		1,721,425	1,718,679	1,300,657	1,332,436		388,989		388,989		1,721,425				4,479	05/25/2038	1.D FM
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HNGRY 2018-1A A23 5.710% 06/20/48		06/23/2022	Paydown		62,500	62,500	62,581	62,616		(116)		(116)		62,500				1,071	06/20/2048	2.B FE
41781#-AA-3	HARVEY STONE LLC SR SECD NTS 4.910% 04/15/26		06/30/2022	Redemption 100.0000		888,189	888,189	888,189	888,189						888,189				21,805	04/15/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42251#-AG-9	H-E-B LP GTD SR NTS SER D 6.120% 06/01/22		06/01/2022	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				214,200	06/01/2022	1.G FE
437084-AV-8	HOME EQUITY ASSET TRUST HEAT_0 HEAT 2004-1 M1 2.569% 06/25/34		06/27/2022	Paydown		39,837	39,837	36,180	38,081		1,756		1,756		39,837				221	06/25/2034	1.A FM
43709N-AD-5	HOME EQUITY ASSET TRUST HEAT_0 HEAT 2006-7 2A3 1.924% 01/25/37		06/27/2022	Paydown		303,765	303,765	231,215	233,253		70,512		70,512		303,765				672	01/25/2037	1.D FM
43709X-AD-3	INDYMAC RESIDENTIAL ASSET BACK INABS 2006-E 2A2 1.744% 04/25/37		06/27/2022	Paydown		58,469	58,469	35,874	35,201		23,268		23,268		58,469				103	04/25/2037	1.D FM
43709X-AE-1	INDYMAC RESIDENTIAL ASSET BACK INABS 2006-E 2A3 1.794% 04/25/37		06/27/2022	Paydown		296,084	296,084	180,235	176,969		119,115		119,115		296,084				580	04/25/2037	1.D FM
44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS 5.610% 06/15/25		06/15/2022	Redemption 100.0000		164,637	164,637	164,637	164,637						164,637				3,851	06/15/2025	1.D FE
44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008 6.000% 06/15/25		06/15/2022	Redemption 100.0000		49,288	49,288	49,288	49,288						49,288				1,233	06/15/2025	1.D FE
446150-AW-4	HUNTINGTON BANCS Subordinated 2.487% 08/15/36		05/05/2022	Tax Free Exchange		8,480,459	8,600,000	8,476,520	8,478,059		2,400		2,400		8,480,459				153,876	08/15/2036	2.A FE
448579-AE-2	HYATT HOTELS CORP Senior Unsecured 3.375% 07/15/23		05/25/2022	AARE Surplus AAM		19,965,300	20,000,000	19,990,070	19,996,202		262		262		19,996,464		(31,164)	(31,164)	581,250	07/15/2023	2.C FE
44891A-BJ-5	HYUNDAI CAPITAL AMERICA SENIOR 5.750% 04/06/23		04/01/2022	ALRe Modco - VIAC GA - AAM		5,289,982	5,140,000	5,134,140	5,137,405		496		496		5,137,901		152,081	152,081	143,670	04/06/2023	2.A FE
449934-AD-0	IQVIA INC Senior Unsecured 5.000% 10/15/26		04/01/2022	MMTL Modco AAM		5,093,750	5,000,000	5,000,000	5,000,000						5,000,000		93,750	93,750	115,278	10/15/2026	3.C FE
45254N-KY-2	IMPAC CMB TRUST IMM_04-9 IMM 2004-9 1A2 2.504% 01/25/35		06/27/2022	Paydown		97,300	97,300	80,310	79,669		17,630		17,630		97,300				418	01/25/2035	1.A FM
45254N-PV-3	IMPAC CMB TRUST IMM_05-5 IMM 2005-5 A2 1.844% 08/25/35		06/27/2022	Paydown		17,505	17,505	14,823	15,310		2,195		2,195		17,505				58	08/25/2035	1.A FM
45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 2.749% 02/25/36		06/27/2022	Paydown		5,958	5,958	5,295	5,563		395		395		5,958				35	02/25/2036	1.A FM
45254T-QW-7	IMPAC SECURED ASSETS CORP IMSA IMSA 2004-4 M5 3.274% 02/25/35		06/27/2022	Paydown			(1,222)	(1,185)			1,185		1,185						10	02/25/2035	1.A FM
45254T-SS-4	IMPAC SECURED ASSETS CORP IMSA IMSA 2005-2 A2D 2.484% 03/25/36		06/27/2022	Paydown		75,361	81,960	59,437	57,423		17,938		17,938		75,361				138	03/25/2036	1.D FM
45254T-TZ-7	IMPAC SECURED ASSETS CORP IMSA IMSA 2006-1 2M2 2.554% 05/25/36		06/27/2022	Paydown		21,689	21,689	18,430	19,539		2,149		2,149		21,689				111	05/25/2036	1.A FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A15 3A1 5.750% 02/25/36		06/01/2022	Paydown		57,982	57,793	53,578	53,704		4,683	405	4,278		57,982				1,262	02/25/2036	4.B FM
45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		06/01/2022	Paydown		41,622	30,157	20,119	18,028		23,594		23,594		41,622				1,239	04/25/2036	1.D FM
45660L-BW-8	RESIDENTIAL ASSET SECURITIZAT RAST 2004-A10 A2 5.500% 02/25/35		05/25/2022	Paydown		215,641	215,641	216,552	215,989		(348)		(348)		215,641				4,793	02/25/2035	1.A FM
45660L-BW-8	RESIDENTIAL ASSET SECURITIZAT RAST 2004-A10 A2 5.500% 02/25/35		05/25/2022	AARE Surplus AAM		4,138,841	4,185,304	4,203,000	4,192,063		(93)		(93)		4,191,970		(53,129)	(53,129)	109,341	02/25/2035	1.A FM
45660L-F8-7	INDX 2005-AR23 5A1 INDX 2005-AR23 5A1 2.943% 11/25/35		06/01/2022	Paydown		337,313	335,343	277,851	276,372		60,941		60,941		337,313				3,585	11/25/2035	3.B FM
45660L-GQ-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR5 1A1 2.775% 05/25/35		06/01/2022	Paydown		583	4,439	3,625	3,936		(3,353)		(3,353)		583				34	05/25/2035	1.D FM
45660L-MX-4	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR9 3A1 2.787% 07/25/35		05/01/2022	Paydown		72,944	72,944	61,024	60,376		12,568		12,568		72,944				721	07/25/2035	1.D FM
45660L-MX-4	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR9 3A1 2.787% 07/25/35		05/25/2022	AARE Surplus AAM		7,045,847	8,406,992	7,033,099	6,958,498		22,128		22,128		6,980,626		65,221	65,221	106,149	07/25/2035	1.D FM
45660L-RU-5	INDYMAC INDEX MORTGAGE LOAN TR INDX 2005-AR14 1A1A 2.184% 07/25/35		06/27/2022	Paydown		412,729	412,729	319,405	311,623		101,107		101,107		412,729				1,403	07/25/2035	1.D FM
45660L-T2-5	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3 5.500% 12/25/35		05/01/2022	Paydown		53,032	47,488	39,801	32,776		20,257		20,257		53,032				1,018	12/25/2035	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45660L-T2-5	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3 5.500% 12/25/35		04/01/2022	Paydown		8,532	8,520	6,965	6,069		2,463		2,463		8,532				127	12/25/2035	4.B FM
45660L-TS-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A9 A5 5.500% 07/25/35		05/01/2022	Paydown		163	(5,435)	(4,533)	(4,400)		4,563		4,563		163				104	07/25/2035	3.B FM
45660L-WE-5	INDX 2005-AR18 2A2C INDX 2005-AR18 2A1B 3.184% 10/25/36		06/27/2022	Paydown		408,054	408,054	286,813	247,017		161,036		161,036		408,054				3,264	10/25/2036	1.D FM
45660N-2J-3	INDYMAC INDX MORTGAGE LOAN TRU INDX 2004-AR8 2A2A 2.424% 11/25/34		06/27/2022	Paydown		43,365	43,365	38,838	39,916		3,449		3,449		43,365				201	11/25/2034	1.D FM
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 2.404% 12/25/34		06/27/2022	Paydown		9,225	9,196	7,507	7,926		1,299		1,299		9,225				42	12/25/2034	1.D FM
45660N-6S-9	INDYMAC INDX MORTGAGE LOAN TRU INDX 2004-AR11 2A 3.015% 12/25/34		06/01/2022	Paydown		18,030	18,030	16,448	16,926		1,104		1,104		18,030				220	12/25/2034	1.A FM
45660N-S2-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2004-AR5 1A1 2.444% 08/25/34		06/27/2022	Paydown		15,238	15,182	10,722	10,457		4,781		4,781		15,238				82	08/25/2034	1.D FM
45660N-T9-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2004-AR7 A2 2.484% 09/25/34		06/25/2022	Paydown		68,649	68,649	61,851	61,857		6,792		6,792		68,649				310	09/25/2034	1.D FM
45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 2.064% 04/25/46		06/27/2022	Paydown		322,122	322,122	276,608	282,840		39,281		39,281		322,122				888	04/25/2046	1.D FM
45661E-GC-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR9 1A1 3.178% 06/25/36		06/01/2022	Paydown		61,747	61,842	45,116	43,821		17,926		17,926		61,747				843	06/25/2036	4.B FM
45667W-AA-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-FLX1 A1 1.834% 11/25/36		05/25/2022	Paydown		69,142	69,142	58,869	63,103		6,040		6,040		69,142				189	11/25/2036	1.A FM
45668L-AA-9	INDX 2006-AR37 1A1 INDX 2006-AR37 1A1 3.287% 02/25/37		05/01/2022	Paydown		26,936	26,936	26,300	26,205		730		730		26,936				336	02/25/2037	3.B FM
45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 1.774% 03/25/47		06/27/2022	Paydown		13,946	10,940	7,192	7,511		6,434		6,434		13,946				35	03/25/2047	1.D FM
45670N-AA-1	INDYMAC INDA MORTGAGE LOAN TRU INDA 2007-AR7 1A1 2.604% 11/25/37		06/01/2022	Paydown		71,952	71,952	60,161	59,489		12,463		12,463		71,952				815	11/25/2037	1.D FM
45670R-AC-8	INDYMAC INDA MORTGAGE LOAN TRU INDA 2007-AR6 2A1 3.147% 10/25/37		06/01/2022	Paydown		89,694	89,694	79,773	80,825		8,869		8,869		89,694				1,146	10/25/2037	1.D FM
45688C-AA-5	INGEVITY CORP Senior Unsecured 4.500% 02/01/26		04/27/2022	Call 101.1250		2,952,850	2,920,000	2,981,270	2,952,920		(9,685)		(9,685)		2,943,235		(23,235)	(23,235)	129,940	02/01/2026	3.C FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 4.600% 03/15/33		05/12/2022	J.P. Morgan Sec		501,045	500,000	499,735							499,735		1,310	1,310		03/15/2033	1.G FE
46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		06/01/2022	Redemption 100.0000		198,965	198,965	198,965	198,965						198,965				5,185	10/01/2034	2.B FE
46361T-AN-2	IRVINE CORE OFFICE TRUST ICOT_ ICOT 2013-IRV E 3.173% 05/15/48		05/25/2022	AARE Surplus AAM		4,839,690	5,000,000	4,191,406	4,846,240		37,967		37,967		4,884,207		(44,517)	(44,517)	73,160	05/15/2048	1.A FM
46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		06/15/2022	Redemption 100.0000		187,457	187,457	187,457	187,457						187,457				2,707	06/15/2039	1.E PL
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017-C5 XA 1.041% 03/15/50		06/01/2022	Paydown				8,481	8,319		(8,319)		(8,319)						1,832	03/15/2050	1.B FE
46590U-AA-0	J.G. WENTWORTH XLII LLC HENDR_ HENDR 2018-2A A 3.960% 10/15/75		06/15/2022	Paydown		123,700	123,700	123,635	123,635		65		65		123,700				2,094	10/15/2075	1.A FE
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC HENDR 2012-2A B 6.770% 10/17/61		06/15/2022	Paydown		8,209	8,209	8,972			(763)		(763)		8,209				46	10/17/2061	2.A FE
46620J-AA-9	321 HENDERSON RECEIVABLES LLC HENDR 2017-1A A 3.990% 08/16/60		06/15/2022	Paydown		42,598	42,598	42,565	42,565		33		33		42,598				666	08/16/2060	1.A FE
46620V-AA-2	J.G. WENTWORTH XXXIX LLC HENDR HENDR 2017-2A A 3.530% 09/15/72		06/15/2022	Paydown		153,885	153,885	153,816	153,816		69		69		153,885				2,380	09/15/2072	1.A FE
46621R-AA-0	JG WENTWORTH XL LLC HENDR_17-3 HENDR 2017-3A A 3.800% 02/15/67		06/15/2022	Paydown		159,658	159,658	159,321	159,360		298		298		159,658				2,270	02/15/2067	1.A FE
466247-F5-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-A1 3A2 2.728% 02/25/36		06/01/2022	Paydown		33,467	33,467	28,881	25,190		8,276		8,276		33,467				363	02/25/2036	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466247-J7-9	JPMMT 2006-A2 2A4 JPMMT 2006-A2 2A4 2.856% 04/25/36		05/01/2022	Paydown		78,098	78,267	71,422	71,915		6,183		6,183		78,098				796	04/25/2036	1.D FM
466247-J7-9	JPMMT 2006-A2 2A4 JPMMT 2006-A2 2A4 2.856% 04/25/36		05/25/2022	AARE Surplus AAM		2,091,540	2,244,050	2,047,787	2,061,942		10,409		10,409		2,072,351		19,190	19,190	30,253	04/25/2036	1.D FM
466247-K2-8	JPMMT 2006-A2 2A4 JPMMT 2006-A2 3A2 2.604% 04/25/36		06/01/2022	Paydown		14,082	14,092	13,731	14,499		1,655	2,072	(417)		14,082				167	04/25/2036	3.B FM
466247-K2-8	JPMMT 2006-A2 2A4 JPMMT 2006-A2 3A2 2.604% 04/25/36		04/01/2022	Paydown		10,463	6,991	6,812	7,193		4,298	1,028	3,270		10,463				112	04/25/2036	5.B FM
466247-TQ-6	JPMMT 2005-A6 2A1 JPMMT 2005-A6 2A1 2.563% 08/25/35		04/05/2022	AADE - AAIA non-Modco - AAM		833,258	837,885	809,607	817,848		2,523		2,523		820,371		12,888	12,888	5,571	08/25/2035	1.A FM
466247-ZY-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A11 6.000% 01/25/36		05/01/2022	Paydown		79,995	80,016	65,670	51,883		28,112		28,112		79,995				1,613	01/25/2036	2.B FM
46625H-JH-4	JPMORGAN CHASE Senior Unsecured 3.200% 01/25/23		05/25/2022	MMTL Modco AAM		3,020,204	3,000,000	2,999,760	2,999,971		10		10		2,999,982		20,222	20,222	80,000	01/25/2023	1.F FE
46627M-AP-2	JPALT 2006-A1 5A1 JPALT 2005-S1 2A4 5.500% 12/25/35		06/01/2022	Paydown		848	848	794	739		108		108		848				23	12/25/2035	1.D FM
46627M-AP-2	JPALT 2006-A1 5A1 JPALT 2005-S1 2A4 5.500% 12/25/35		05/01/2022	Paydown		15,815	15,804	14,797	13,787		2,028		2,028		15,815				341	12/25/2035	2.B FM
46627M-AS-6	JPALT 2006-A1 5A1 JPALT 2005-S1 2A7 5.500% 12/25/35		06/01/2022	Paydown		2,185	2,185	2,046	1,906		279		279		2,185				60	12/25/2035	1.D FM
46627M-AS-6	JPALT 2006-A1 5A1 JPALT 2005-S1 2A7 5.500% 12/25/35		05/01/2022	Paydown		40,774	40,748	38,150	35,546		5,228		5,228		40,774				880	12/25/2035	2.B FM
46627M-DY-0	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A2 5.500% 03/25/36		06/01/2022	Paydown		57,926	57,993	48,497	42,212		15,715		15,715		57,926				1,115	03/25/2036	4.B FM
46627M-ER-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A19 6.500% 03/25/36		06/01/2022	Paydown		28,225	28,309	22,976	18,405		9,820		9,820		28,225				756	03/25/2036	1.D FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A3 6.030% 03/25/36		06/01/2022	Paydown		50,154	50,418	45,691	47,983		2,171		2,171		50,154				993	03/25/2036	1.D FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A4 6.180% 03/25/36		06/01/2022	Paydown			1,224	936	1,050		(1,050)		(1,050)						23	03/25/2036	1.D FM
466287-AR-0	JP MORGAN ALTERNATIVE LOAN TRU JPALT 2007-A1 3A1 3.368% 03/25/37		06/01/2022	Paydown		17,185	17,185	15,268	18,900		(1,714)		(1,714)		17,185				254	03/25/2037	1.A FM
46628B-CC-2	JP MORGANMORTGAGE TRUST JPMMT_ JPMMT 2006-A6 4A1 2.834% 10/25/36		06/01/2022	Paydown		34,023	34,029	29,671	29,474		4,549		4,549		34,023				397	10/25/2036	1.D FM
46628G-AL-3	JPALT 2006-A1 5A1 JPALT 2006-A2 3A1 2.901% 05/25/36		06/01/2022	Paydown		54,066	54,089	42,622	40,307		13,759		13,759		54,066				544	05/25/2036	1.D FM
46628K-AE-0	JPMMT 2006-A3 3A3 JPMMT 2006-A3 2A3 2.776% 05/25/36		06/01/2022	Paydown		24,449	16,676	14,691	14,508		9,942		9,942		24,449				369	05/25/2036	1.D FM
46628K-AH-3	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A2 3.304% 05/25/36		06/01/2022	Paydown		234,660	234,684	218,208	208,326		26,334		26,334		234,660				3,107	05/25/2036	1.D FM
46628K-AH-3	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A2 3.304% 05/25/36		06/01/2022	Paydown		46,529	46,533	43,624	43,477		3,052		3,052		46,529				617	05/25/2036	2.B FM
46628K-AJ-9	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A3 3.304% 05/25/36		06/01/2022	Paydown		212,251	212,273	191,296	173,722		38,529		38,529		212,251				2,810	05/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10 6.500% 08/25/36		05/01/2022	Paydown			16	13	8		(8)		(8)							08/25/2036	1.D FM
46629C-AA-5	JPMMT 2006-A5 5A1 JPMMT 2006-A5 1A1 2.800% 08/25/36		06/01/2022	Paydown		9,003	8,995	5,470	5,359		3,645		3,645		9,003				95	08/25/2036	1.D FM
46629C-AE-7	JPMMT 2006-A5 5A1 JPMMT 2006-A5 2A4 2.840% 08/25/36		06/01/2022	Paydown		62,698	62,682	49,707	49,807		12,891		12,891		62,698				652	08/25/2036	1.D FM
46629C-AR-8	JPMMT 2006-A5 5A1 JPMMT 2006-A5 5A1 2.722% 08/25/36		06/01/2022	Paydown		230,936	230,880	206,961			23,975		23,975		230,936				1,275	08/25/2036	3.B FM
46629D-AH-8	JPMMT 2006-A7 3A2 JPMMT 2006-A7 2A1R 3.148% 01/25/37		06/01/2022	Paydown		58,414	56,798	53,443	54,563		3,852		3,852		58,414				839	01/25/2037	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46629D-AR-6	JPMMT 2006-A7 3A2 JPMMT 2006-A7 2A4 3.148% 01/25/37		06/01/2022	Paydown		85,194	82,837	70,286	71,170		14,024		14,024		85,194				1,223	01/25/2037	1.D FM
46629D-AR-6	JPMMT 2006-A7 3A2 JPMMT 2006-A7 2A4 3.148% 01/25/37		06/01/2022	Paydown		54,789	53,273	50,127	51,181		3,608		3,608		54,789				787	01/25/2037	3.B FM
46629D-BJ-3	JPMMT 2006-A7 3A2 JPMMT 2006-A7 3A3M 2.806% 01/25/37		06/01/2022	Paydown		30,196	30,203	25,816	25,970		4,226		4,226		30,196				360	01/25/2037	1.D FM
46629D-BM-6	JPMMT 2006-A7 3A2 JPMMT 2006-A7 4A1 3.540% 01/25/37		05/01/2022	Paydown		23,771	23,771	20,324	20,483		3,288		3,288		23,771				333	01/25/2037	3.B FM
46629D-BM-6	JPMMT 2006-A7 3A2 JPMMT 2006-A7 4A1 3.540% 01/25/37		05/25/2022	AARE Surplus AAM		1,364,940	1,533,391	1,311,038	1,321,282		27,169		27,169		1,348,450		16,489	16,489	26,205	01/25/2037	3.B FM
46629E-AG-8	JPALT 2006-A1 5A1 JPALT 2006-A4 A7 2.993% 09/25/36		06/01/2022	Paydown		79,263	79,448	58,885	66,339		12,924		12,924		79,263				929	09/25/2036	1.D FM
46630G-AT-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A1 5A3 2.422% 07/25/35		06/01/2022	Paydown		36,517	36,517	34,098	35,542		975		975		36,517				379	07/25/2035	1.A FM
46630G-BB-0	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A1 7A1 2.665% 07/25/35		06/01/2022	Paydown		305,632	305,632	270,994	271,612		34,020		34,020		305,632				3,722	07/25/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A1 7A3 2.665% 07/25/35		06/01/2022	Paydown		286,988	286,988	254,464	255,044		31,944		31,944		286,988				3,495	07/25/2035	1.A FM
46630K-AF-3	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007-HE1 AF6 4.225% 03/25/47		06/01/2022	Paydown		29,584	29,584	22,262	19,303		10,280		10,280		29,584				436	03/25/2047	1.D FM
46630P-AG-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 2A3 2.921% 04/25/37		06/01/2022	Paydown		276,588	276,588	213,108	212,529		64,059		64,059		276,588				3,513	04/25/2037	1.D FM
46630P-BB-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 4A2 3.119% 04/25/37		06/01/2022	Paydown		44,925	44,925	39,163	36,389		8,536		8,536		44,925				979	04/25/2037	1.D FM
46630U-AC-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A3 2A1 2.801% 05/25/37		06/01/2022	Paydown		14,334	14,334	11,978	12,047		2,287		2,287		14,334				169	05/25/2037	1.D FM
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 3.396% 06/25/37		06/01/2022	Paydown		31,931	32,124	27,625	28,274		3,657		3,657		31,931				411	06/25/2037	1.D FM
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 3.396% 06/25/37		06/01/2022	Paydown		35,684	35,900	32,583	35,135		549		549		35,684				459	06/25/2037	3.B FM
46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 1.589% 10/25/37		06/01/2022	Paydown		146,331	146,331	125,225	115,201		31,130		31,130		146,331				860	10/25/2037	1.D FM
46634D-CC-0	JP MORGAN REREMIC JPMRR_10-1 JPMRR 2010-1 5A11 6.000% 03/26/38		06/01/2022	Paydown		37,032	37,229	18,298	17,949		19,083		19,083		37,032				838	03/26/2038	4.B FM
46634D-CP-1	JP MORGAN REREMIC JPMRR_10-1 JPMRR 2010-1 6A9 2.620% 09/26/35		06/01/2022	Paydown		72,442	72,444	63,445	66,048		6,395		6,395		72,442				906	09/26/2035	1.D FM
46634F-AJ-2	JP MORGAN REREMIC JPMRR_10-2 JPMRR 2010-2 1A9 4.000% 06/26/37		06/01/2022	Paydown		2,664	2,682	1,906	1,351		1,313		1,313		2,664				46	06/26/2037	3.B FM
46634J-CR-4	JP MORGAN REREMIC JPMRR_10-4 JPMRR 2010-4 6A4 3.020% 10/26/36		06/01/2022	Paydown		82,367	77,282	68,180	75,230		7,137		7,137		82,367				1,049	10/26/2036	1.D FM
46635F-AD-4	JP MORGAN REREMIC JPMRR_10-8 JPMRR 2010-8 1A4 3.127% 06/26/45		06/01/2022	Paydown		781,686	781,686	749,930	774,033		7,654		7,654		781,686				9,015	06/26/2045	1.A FM
466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		05/25/2022	Paydown		32,500	32,500	32,664	32,648		(148)		(148)		32,500				808	08/25/2049	2.B FE
46636K-BL-3	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2 3A11 4.003% 03/26/36		06/01/2022	Paydown		40,800	47,924	39,578	40,021		779		779		40,800				730	03/26/2036	1.D FM
46637D-AD-7	JP MORGAN REREMIC JPMRR_12-1 JPMRR 2012-1 2A2 3.290% 05/26/47		06/01/2022	Paydown		245,663	236,638	204,152	205,030		40,634		40,634		245,663				3,448	05/26/2047	1.D FM
46637J-BD-3	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 3A8 3.019% 10/26/36		06/01/2022	Paydown		238,259	210,220	181,761	200,780		37,480		37,480		238,259				3,140	10/26/2036	1.D FM
46637J-BZ-4	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 5A8 2.658% 11/21/35		06/01/2022	Paydown		57,073	60,907	47,042	56,612		461		461		57,073				578	11/21/2035	1.D FM
46637J-CG-5	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 6A5 1.805% 06/21/36		06/20/2022	Paydown		305,476	305,476	254,691	304,468		1,008		1,008		305,476				564	06/21/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46641T-CA-0	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9 1.296% 12/26/35		06/25/2022	Paydown		119,287	119,287	90,485	89,570		29,717		29,717		119,287				225	12/26/2035	1.D FM
46644A-BH-4	JPMBB 2015-C27 XA JPMBB 2015-C27 XA 1.287% 02/15/48		06/01/2022	Paydown				7,750	7,362		(7,362)		(7,362)						1,146	02/15/2048	1.A FE
46647P-DC-7	JPMORGAN CHASE Senior Unsecured 4.586% 04/26/33		04/26/2022	Citigroup		1,532,100	1,500,000	1,500,000							1,500,000		32,100	32,100	382	04/26/2033	1.F FE
46651T-AA-9	HENDR 2018-1A A HENDR 2018-1A A 3.740% 10/17/72		06/15/2022	Paydown		252,289	252,289	252,087	252,134		155		155		252,289				3,740	10/17/2072	1.A FE
46651T-AB-7	HENDR 2018-1A A HENDR 2018-1A B 4.700% 10/15/74		06/15/2022	Paydown		16,699	16,699	16,699	16,699						16,699				311	10/15/2074	2.B FE
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45		06/15/2022	Redemption 100.0000		163,707	163,707	168,004	167,455		(3,748)		(3,748)		163,707				3,025	12/15/2045	1.C FE
46667#-AA-1	JLL SEC LSB PT TR (ST CHRISTOP P/T CERTS SER 19-A 3.980% 01/15/50		06/15/2022	Various		85,324	85,324	87,884	87,742		(2,418)		(2,418)		85,324				(28)	01/15/2050	1.G FE
46670*-AA-0	HENDR 2013-1A A HENDR 2020-F F 3.125% 10/15/77		06/15/2022	Paydown		48,407	48,407	48,407	48,407						48,407				669	10/15/2077	1.F FE
46673#-AA-3	RWJ BARNABAS PT CERTS 3.056% 12/15/46		06/15/2022	Redemption 100.0000		62,769	62,769	64,652	64,649		(1,880)		(1,880)		62,769				800	12/15/2046	1.D Z
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS 3.214% 12/15/41		06/15/2022	Redemption 100.0000		30,229	30,229	30,229	30,229						30,229				405	12/15/2041	2.B Z
47233A-AP-2	JEFFERIES & CO JMAC_09-R7 JMAC 2009-R7 7A2 2.821% 11/26/35		06/01/2022	Paydown		93,130	100,396	87,485	82,973		10,157		10,157		93,130				1,025	11/26/2035	2.B FM
476556-CX-1	JERSEY CENTRAL POWER & LIGHT C Senior Unsecured 6.150% 06/01/37		04/01/2022	MMTL Modco AAM		6,055,610	5,000,000	6,056,200	5,895,696		(5,001)		(5,001)		5,890,694		164,915	164,915	102,500	06/01/2037	2.B FE
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		06/15/2022	Redemption 100.0000		29,632	29,632	29,915	29,884		(252)		(252)		29,632				599	10/15/2045	1.D FE
47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		06/15/2022	Redemption 100.0000		14,204	14,204	14,347	14,315		(111)		(111)		14,204				261	09/15/2042	1.D FE
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2022	Paydown		97,500	97,500	97,500	97,500						97,500				2,362	07/30/2047	2.B FE
48239@-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		06/15/2022	Redemption 100.0000		29,542	29,542	29,542	29,542						29,542				932	06/15/2032	2.B FE
48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		06/15/2022	Redemption 100.0000		104,108	104,108	104,108	104,108						104,108				2,743	10/15/2032	1.F FE
48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		06/15/2022	Redemption 100.0000		121,401	121,401	121,401	121,401						121,401				3,528	06/15/2034	1.F FE
48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		06/10/2022	Redemption 100.0000		75,833	75,833	75,833	75,833						75,833				2,609	03/10/2034	1.F FE
48239@-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		06/15/2022	Redemption 100.0000		28,541	28,541	28,541	28,541						28,541				788	08/15/2033	2.B FE
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		06/15/2022	Redemption 100.0000		26,909	26,909	26,909	26,909						26,909				842	06/15/2034	1.F FE
48251J-AJ-2	KKR FINANCIAL CLO LTD KKR_18 KKR 18 D 4.644% 07/18/30		04/01/2022	AEL Modco AAM		6,388,179	6,400,000	6,400,000	6,400,000						6,400,000		(11,821)	(11,821)	110,703	07/18/2030	2.C FE
48255G-AA-3	KKR GROUP FINANC Senior Unsecured 4.850% 05/17/32		05/16/2022	Bank of America		1,498,935	1,500,000	1,494,705			1		1		1,494,706		4,229	4,229	202	05/17/2032	1.F FE
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		06/15/2022	Redemption 100.0000		3,931	3,931	3,931	3,931						3,931				51	12/31/2035	2.B FE
487312-AC-4	KEENAN FORT DETRICK ENERGY LLC Unsecured 5.896% 05/15/33		05/15/2022	Redemption 100.0000		424,486	424,486	424,486	424,486						424,486				12,514	05/15/2033	1.C FE
494550-BL-9	KINDER MORGAN EN Senior Unsecured 3.950% 09/01/22		06/01/2022	Call 100.0000		1,000,000	1,000,000	1,031,190	1,002,703		(2,703)		(2,703)		1,000,000				29,625	09/01/2022	2.B FE
500274-AM-7	BAYVIEW KOITERE FUND TRUST BOM BOMFT 2017-SPL3 B4 5.240% 11/28/53		05/28/2022	Paydown		5,548,450	5,548,450	5,375,802	5,409,690		138,760		138,760		5,548,450				121,141	11/28/2053	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50180C-AT-7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 2006-C7 XCL IO 0.637% 11/15/38		06/11/2022	Paydown				3,189	584	242	(826)		(584)						524	11/15/2038	6.A *
50200X-AA-8	LCSS FINANCING 2017A LLC LCSS_ LCSS 2018-A A 4.700% 12/15/62		04/18/2022	Paydown		64,662	64,662	64,662	64,662						64,662				1,013	12/15/2062	1.A PL
50200X-AA-8	LCSS FINANCING 2017A LLC LCSS_ LCSS 2018-A A 4.700% 12/15/62		06/15/2022	Paydown		162,372	162,372	164,747	128,535		(2,375)		(2,375)		162,372				3,096	12/15/2062	1.A FE
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		06/15/2022	Redemption 100.0000		199,557	199,557	199,557	199,557						199,557				3,119	11/15/2035	1.G FE
52520M-CB-7	LEHMAN MORTGAGE TRUST LMT_05-2 LMT 2005-2 3A4 5.500% 12/25/35		06/01/2022	Paydown		18,772	18,672	15,409	11,910		6,862		6,862		18,772				480	12/25/2035	1.D FM
525221-AV-9	LEHMAN XS TRUST LXS_05-3 LXS 2005-3 3A3B 4.938% 09/25/35		06/01/2022	Paydown		475,427	486,575	426,641	418,120		57,307		57,307		475,427				11,049	09/25/2035	1.D FM
525221-DJ-3	LEHMAN XS TRUST LXS_05-6 LXS 2005-6 3A3A 6.260% 11/25/35		06/01/2022	Paydown		398,770	398,770	241,447	210,165		188,605		188,605		398,770				3,236	11/25/2035	1.D FM
525221-EN-3	LEHMAN XS TRUST LXS_05-7N LXS 2005-7N 1A1B 2.224% 12/25/35		06/27/2022	Paydown		135,472	134,439	88,058	123,070		12,402		12,402		135,472				611	12/25/2035	4.B FM
525221-HA-8	LEHMAN XS TRUST LXS_06-2N LXS 2006-2N 1A1 2.144% 02/25/46		06/27/2022	Paydown		738,723	738,723	712,347	369,749		24,443		24,443		738,723				1,579	02/25/2046	1.D FM
525221-HA-8	LEHMAN XS TRUST LXS_06-2N LXS 2006-2N 1A1 2.144% 02/25/46		05/25/2022	AARE Surplus AAM		6,458,649	6,651,561	6,372,860	6,406,346		54,956		54,956		6,461,302		(2,653)	(2,653)	22,762	02/25/2046	1.D FM
52522C-AB-9	LEHMAN XS TRUST LXS_06-14N LXS 2006-14N 1A1B 2.044% 09/25/46		05/25/2022	Paydown		267,202	266,928	233,205	268,615		(1,413)		(1,413)		267,202				781	09/25/2046	1.A FM
52522C-AB-9	LEHMAN XS TRUST LXS_06-14N LXS 2006-14N 1A1B 2.044% 09/25/46		05/25/2022	AARE Surplus AAM		10,599,776	10,134,294	8,853,970	10,198,368		187,446		187,446		10,385,815		213,961	213,961	30,485	09/25/2046	1.A FM
52522C-AG-8	LEHMAN XS TRUST LXS_06-14N LXS 2006-14N 3A2 1.864% 08/25/36		06/27/2022	Paydown		9,085	9,085	7,427	8,526		559		559		9,085				21	08/25/2036	1.A FM
525245-AA-4	LEHMAN XS TRUST LXS_07-3 LXS 2007-3 1AA1 1.944% 03/25/37		06/27/2022	Paydown		9,562	9,376	8,833	8,866		695		695		9,562				25	03/25/2037	1.A FM
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1 2.524% 08/25/47		06/27/2022	Paydown		164,497	164,304	110,032	127,562		36,935		36,935		164,497				1,352	08/25/2047	1.D FM
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N LXS 2007-16N 2A2 3.324% 09/25/47		06/27/2022	Paydown		646,766	646,766	574,640	593,002		53,764		53,764		646,766				4,292	09/25/2047	1.A FM
52678@-AA-8	LERADO INVESTMENTS LLC SR SECD NTS 3.860% 03/31/36		06/30/2022	Redemption 100.0000		25,869	25,869	25,869	25,869						25,869				499	03/31/2036	2.B PL
53079E-AW-4	LIBERTY MUTUAL GROUP INC GTD SR NTS 4.950% 05/01/22		05/01/2022	Maturity		1,000,000	1,000,000	1,118,070	1,005,021		(5,021)		(5,021)		1,000,000				24,750	05/01/2022	2.B FE
53079E-BF-0	LIBERTY MUTUAL GROUP INC Senior Unsecured 4.850% 08/01/44		04/01/2022	ALRe Modco - VIAC GA - AAM		14,970,169	14,000,000	13,729,360	13,760,214		584		584		13,760,798		1,209,371	1,209,371	113,167	08/01/2044	2.B FE
534187-AR-0	LINCOLN NATIONAL CORPORATION Senior Unsecured 6.150% 04/07/36		04/01/2022	ALRe Modco - GMIB - AAM		16,056,989	13,500,000	13,725,315	13,657,246		(1,637)		(1,637)		13,655,608		2,401,381	2,401,381	401,288	04/07/2036	2.A FE
539830-BR-9	LOCKHEED MARTIN Senior Unsecured 3.900% 06/15/32		04/27/2022	Various		3,025,060	3,000,000	2,997,360							2,997,360		27,700	27,700	867	06/15/2032	1.G FE
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS 6.880% 12/31/47		06/30/2022	Redemption 100.0000		355,843	355,843	355,843	355,843						355,843				12,241	12/31/2047	1.E FE
542514-DK-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-1 M2 4.699% 03/25/33		06/27/2022	Paydown		44,996	44,996	43,410	44,335		661		661		44,996				688	03/25/2033	1.A FM
542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 2.854% 06/25/33		06/27/2022	Paydown		195,517	195,517	174,360	185,248		10,269		10,269		195,517				1,211	06/25/2033	1.A FM
542514-GR-9	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-3 M5 3.349% 07/25/34		06/27/2022	Paydown		251,051	251,051	225,854	250,665		386		386		251,051				2,090	07/25/2034	1.A FM
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 2.599% 10/25/34		06/27/2022	Paydown		12,468	12,468	11,980	12,310		157		157		12,468				60	10/25/2034	1.A FM
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS 4.490% 06/30/51		06/30/2022	Redemption 100.0000		65,865	65,865	65,865	65,865						65,865				1,479	06/30/2051	2.C PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 2.004% 05/25/46		06/27/2022	Paydown		625,863	625,863	520,449	534,945		90,918		90,918		625,863				2,147	05/25/2046	1.D FM
55027Y-AD-0	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-6 A1 2.024% 10/25/46		06/27/2022	Paydown		30,171	30,171	26,630	27,754		2,418		2,418		30,171				69	10/25/2046	1.A FM
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRR 2020-1A A 3.376% 02/15/45		06/15/2022	Paydown		123,947	123,947	123,946	124,311		(364)		(364)		123,947				1,483	02/15/2045	2.B FE
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRR 2020-1A B 4.335% 02/15/45		04/15/2022	Paydown		21,804	21,804	21,803	21,782		22		22		21,804				315	02/15/2045	3.B FE
55275B-AA-5	MASTR ASSET BACKED SECURITIES MABS 2006-NC2 A1 1.884% 08/25/36		06/27/2022	Paydown		4,424	4,424	2,497			1,927		1,927		4,424				5	08/25/2036	1.D FM
55280M-AA-4	MAS GEORGIA LFG SECD NTS SER 15 5.000% 12/01/35		06/01/2022	Redemption 100.0000		280,129	280,129	280,129	280,129						280,129				7,003	12/01/2035	3.A FE
55336V-AE-0	MPLX LP Senior Unsecured 4.500% 07/15/23		05/25/2022	MMTL Modco AAM		3,291,204	3,250,000	3,269,489	3,253,958		(1,319)		(1,319)		3,252,639		38,565	38,565	125,938	07/15/2023	2.B FE
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		06/15/2022	Redemption 100.0000		46,541	46,541	46,541	46,541						46,541				1,118	03/15/2031	2.B FE
55820C-AJ-4	MDPK_18-29A MDPK 2018-29A C 3.244% 10/18/30		04/01/2022	AEL FWH AAM		2,414,993	2,431,451	2,398,133	2,414,240		616		616		2,414,856		137	137	26,456	10/18/2030	1.F FE
55903V-AC-7	MAGALLANES INC Senior Unsecured 3.428% 03/15/24		05/23/2022	Various		3,966,632	4,000,000	3,961,600			267		267		3,961,867		4,765	4,765	26,510	03/15/2024	2.C FE
571903-AV-5	MARRIOTT INTL Senior Unsecured 3.125% 02/15/23		05/25/2022	Various		9,368,389	9,350,000	9,309,926	9,343,466		1,233		1,233		9,344,699		23,690	23,690	103,038	02/15/2023	2.C FE
576434-SK-1	MALT_04-6 MALT 2004-6 7A1 6.000% 07/25/34		06/01/2022	Paydown		130,985	130,985	132,787	132,703		(1,717)		(1,717)		130,985				2,722	07/25/2034	1.A FM
576436-AS-8	MASTR REPERFORMING LOAN TRUST MARP 2005-1 1A2 6.500% 08/25/34		06/01/2022	Paydown		15,092	15,192	13,483	12,663		2,429		2,429		15,092				363	08/25/2034	2.B FM
576436-AS-8	MASTR REPERFORMING LOAN TRUST MARP 2005-1 1A2 6.500% 08/25/34		06/01/2022	Paydown		35,686	35,923	35,323	30,889		4,798		4,798		35,686				859	08/25/2034	3.B FM
57643L-NG-7	MASTR ASSET BACKED SECURITIES MABS 2006-NC1 M1 2.194% 01/25/36		06/27/2022	Paydown		861,588	861,588	730,196	823,935		37,653		37,653		861,588				3,514	01/25/2036	1.A FM
57645R-AA-9	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007-HF1 A1 2.104% 05/25/37		05/25/2022	Paydown		72,461	72,461	40,908	16,098		39,121		39,121		72,461				201	05/25/2037	1.D FM
58013M-FE-9	MCDONALDS CORPORATION Senior Unsecured 3.350% 04/01/23		05/25/2022	MMTL Modco AAM		1,936,813	1,923,000	1,914,539	1,920,625		749		749		1,921,374		15,438	15,438	41,873	04/01/2023	2.A FE
58517#-AC-4	MEGGITT HOLDINGS (USA) INC SR NTS SER D 5.120% 06/15/22		06/15/2022	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				640,000	06/15/2022	3.A FE
589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		06/15/2022	Redemption 100.0000		43,258	43,258	43,686	43,603		(345)		(345)		43,258				743	10/15/2036	1.E FE
589929-V6-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1 2.569% 08/25/28		06/25/2022	Paydown		29,189	29,189	26,558	27,562		1,627		1,627		29,189				133	08/25/2028	1.A FM
59010R-AA-2	MERLIN AVIATION HOLDINGS DAC M MRLN 2016-1 A 4.500% 12/15/32		06/15/2022	Paydown		2,069	2,069	1,998	2,032		37		37		2,069				40	12/15/2032	3.A FE
59020U-5U-5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-A1 1A1 2.875% 03/25/36		06/01/2022	Paydown		62,469	62,479	50,912	45,574		16,895		16,895		62,469				873	03/25/2036	1.D FM
59020U-5W-1	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-A1 2A1 2.634% 03/25/36		06/01/2022	Paydown		57,012	57,012	38,787	33,701		23,311		23,311		57,012				635	03/25/2036	1.D FM
59020U-L3-7	MLCC 2005-3 2A MLCC 2005-3 1A 2.592% 11/25/35		06/25/2022	Paydown		14,588	14,588	14,522	14,645		(57)		(57)		14,588				156	11/25/2035	1.A FM
59020U-NN-1	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-1 2A1 2.169% 12/25/34		06/01/2022	Paydown		45,528	45,528	45,111	46,348		(820)		(820)		45,528				439	12/25/2034	1.A FM
59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 3.335% 03/25/30		06/25/2022	Paydown		11,436	11,436	11,059	11,176		260		260		11,436				42	03/25/2030	1.A FM
59020U-UJ-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-1 1A 1.970% 04/25/35		06/01/2022	Paydown		154,605	154,605	146,806	146,163		8,442		8,442		154,605				1,273	04/25/2035	1.A FM
59020U-W6-8	MLMI 2005-A9 5A1 MLMI 2005-A9 5A1 2.933% 12/25/35		04/05/2022	AADE - AAIA Modco - AAM		954,296	1,125,148	907,155	938,567		2,038		2,038		940,604		13,692	13,692	8,638	12/25/2035	1.D FM

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59023C-AH-5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-A3 5A1 2.750% 05/25/36		06/01/2022	Paydown		3,783	3,783	3,522	3,538		244		244		3,783				39	05/25/2036	1.A FM
59023J-AA-5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-SD1 A 2.184% 01/25/47		04/05/2022	AADE - FABN		590,399	591,760	549,301	584,499		2,314		2,314		586,813		3,587	3,587	1,188	01/25/2047	1.A FM
59023Y-AB-0	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-F1 2A1 6.000% 03/25/37		06/01/2022	Paydown		8,109	8,112	6,466	4,298		3,811		3,811		8,109				178	03/25/2037	1.D FM
59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 2.044% 04/25/37		06/27/2022	Paydown		228,251	228,251	177,462	188,215		40,036		40,036		228,251				708	04/25/2037	1.D FM
59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 1.844% 03/25/37		06/27/2022	Paydown		72,930	72,930	27,976	26,163		46,767		46,767		72,930				225	03/25/2037	1.D FM
59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 2.024% 03/25/37		06/27/2022	Paydown		113,554	113,554	40,996	40,996		72,557		72,557		113,554				409	03/25/2037	1.D FM
59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37		06/01/2022	Paydown		4,218	4,223	3,864	4,389		(171)		(171)		4,218				109	05/25/2037	4.B FM
594918-AT-1	MICROSOFT CORPORATION Senior Unsecured 2.375% 05/01/23		05/25/2022	MMTL Modco AAM		8,008,872	8,000,000	8,160,498	8,156,887		(57,798)		(57,798)		8,099,089		(90,217)	(90,217)	107,667	05/01/2023	1.A FE
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		06/15/2022	Redemption 100.0000		64,843	64,843	65,491	65,428		(585)		(585)		64,843				1,108	08/15/2051	1.E FE
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B 6.000% 06/30/32		06/30/2022	Redemption 100.0000		461,948	461,948	461,948	461,948						461,948				13,858	06/30/2032	1.G PL
60689M-CX-7	VENTURE CDO LTD VENTR_15-22RR VENTR 2015-22RR B 2.894% 01/16/31		04/01/2022	AEL Modco AAM		2,101,592	2,100,000	2,100,000	2,100,000						2,100,000		1,592	1,592	19,843	01/16/2031	1.B FE
61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B 1.925% 12/20/46		06/21/2022	Paydown		754,354	754,354	626,011	613,435		140,919		140,919		754,354				2,769	12/20/2046	1.D FM
61690T-AA-1	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 1A 7.500% 04/26/47		06/01/2022	Paydown		55,987	55,987	62,943	59,895		(3,908)		(3,908)		55,987				1,787	04/26/2047	1.A FM
61690T-AC-7	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 2A 8.000% 04/26/47		06/01/2022	Paydown		70,516	70,516	80,394	76,063		(5,547)		(5,547)		70,516				2,350	04/26/2047	1.A FM
61690T-AE-3	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 3A 7.500% 04/26/47		06/01/2022	Paydown		74,096	74,096	83,209	78,789		(4,693)		(4,693)		74,096				2,312	04/26/2047	1.A FM
61690T-AF-0	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 3B 7.500% 04/26/47		04/01/2022	Paydown			4,726	3,926	4,202		(4,202)		(4,202)						118	04/26/2047	1.D FM
61690T-AG-8	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 4A 8.000% 04/26/47		06/01/2022	Paydown		102,504	102,504	117,252	111,628		(9,124)		(9,124)		102,504				2,956	04/26/2047	1.A FM
61690T-AH-6	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 4B 8.000% 04/26/47		04/01/2022	Paydown			819	689	710		(710)		(710)						22	04/26/2047	4.B FM
61690T-AJ-2	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 5A 8.500% 04/26/47		06/01/2022	Paydown		14,815	14,815	16,954	15,965		(1,149)		(1,149)		14,815				506	04/26/2047	1.A FM
61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA 1.233% 06/15/54		06/01/2022	Paydown				5,844	5,657		(5,657)		(5,657)						349	06/15/2054	1.A FE
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 2.644% 09/25/34		06/27/2022	Paydown		17,776	17,776	17,307	17,441		335		335		17,776				99	09/25/2034	1.A FM
617451-EF-2	MORGAN STANLEY CAPITAL INC MSA MSAC 2006-NC2 A2D 2.204% 02/25/36		06/27/2022	Paydown		204,918	204,918	177,266	194,287		10,631		10,631		204,918				789	02/25/2036	1.A FM
61746B-EC-6	MORGAN STANLEY Senior Unsecured 2.584% 10/24/23		05/25/2022	AARE Surplus AAM		3,005,644	3,000,000	3,000,000	3,000,000						3,000,000		5,644	5,644	30,596	10/24/2023	1.G FE
61746R-AB-7	MORGAN STANLEY ABS CAPITAL I M MSAC 2002-HE3 M1 3.274% 03/25/33		06/27/2022	Paydown		226,814	226,814	209,549	217,356		9,458		9,458		226,814				1,910	03/25/2033	1.A FM
61747Y-DU-6	MORGAN STANLEY Subordinated 4.100% 05/22/23		04/01/2022	ALRe Modco - GMIB - AAM		5,090,991	5,000,000	5,045,780	5,015,535		(2,735)		(2,735)		5,012,800		78,191	78,191	73,458	05/22/2023	2.A FE
61747Y-ES-0	MORGAN STANLEY Subordinated 5.297% 04/20/37		04/19/2022	Various		2,002,908	2,000,000	2,000,000							2,000,000		2,908	2,908	184	04/20/2037	2.A FE
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 2.234% 02/25/34		06/01/2022	Paydown		13,289	13,289	12,316	12,383		906		906		13,289				118	02/25/2034	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61748H-KG-5	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-4 5A4 5.500% 08/25/35		06/01/2022	Paydown		13,680	13,700	13,237	12,521		1,159		1,159		13,680				324	08/25/2035	1.D FM
61748H-MK-4	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-6AR 3A1 2.413% 11/25/35		06/01/2022	Paydown		49,659	49,659	41,976	42,327		7,331		7,331		49,659				603	11/25/2035	1.D FM
61748H-NY-3	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-7 4A1 5.500% 11/25/35		06/01/2022	Paydown		11,103	11,312	9,064	8,411		2,693		2,693		11,103				235	11/25/2035	1.D FM
61748H-QW-4	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-9AR 1A 1.914% 12/25/35		06/25/2022	Paydown		111,294	114,898	93,652	93,078		18,216		18,216		111,294				240	12/25/2035	1.D FM
61748H-UF-6	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-1AR 1A1 1.904% 02/25/36		05/25/2022	Paydown		985,521	975,554	687,838	658,874		326,647		326,647		985,521				1,853	02/25/2036	1.D FM
61748H-VH-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-2 2A1 2.524% 02/25/36		06/25/2022	Paydown		16,145	16,145	14,933	15,060		1,085		1,085		16,145				88	02/25/2036	1.D FM
61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3 3.044% 03/25/36		06/01/2022	Paydown		196,886	202,058	153,685	154,028		42,858		42,858		196,886				2,169	03/25/2036	1.D FM
61749L-AF-8	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-8AR 2A1 2.735% 06/25/36		06/01/2022	Paydown		384,055	367,072	260,373	306,286		77,769		77,769		384,055				4,052	06/25/2036	1.D FM
61755G-AM-5	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-12 3A4 6.250% 08/25/37		06/01/2022	Paydown		5,382	3,169	2,790	2,006		3,376		3,376		5,382				146	08/25/2037	4.B FM
61755G-BF-9	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-12 3A22 6.000% 08/25/37		06/01/2022	Paydown		608	345	285	204		404		404		608				16	08/25/2037	3.B FM
61755G-BF-9	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-12 3A22 6.000% 08/25/37		04/01/2022	Paydown		35,479	20,907	17,618	12,573		22,906		22,906		35,479				921	08/25/2037	4.B FM
61756V-BE-8	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-14AR 6A1 2.580% 11/25/37		06/01/2022	Paydown		62,392	60,875	48,787	47,171		15,221		15,221		62,392				571	11/25/2037	1.D FM
61756X-AG-0	MSM 2007-15AR 2A1 MSM 2007-15AR 2A1 2.781% 11/25/37		04/05/2022	AADE Modco AAM		2,642,199	3,255,252	2,791,379	2,647,405		(9,431)		(9,431)		2,637,974		4,224	4,224	23,579	11/25/2037	1.D FM
61758L-AD-1	MORGAN STANLEY REREMIC TRUST M MSRR 2009-R1A 2A1B 2.863% 02/26/36		05/25/2022	Paydown		64,351	64,362	52,562	52,941		11,410		11,410		64,351				669	02/26/2036	1.D FM
61758L-AD-1	MORGAN STANLEY REREMIC TRUST M MSRR 2009-R1A 2A1B 2.863% 02/26/36		05/25/2022	AARE Surplus AAM		2,094,414	2,525,876	2,062,803	2,077,656		(6,384)		(6,384)		2,071,272		23,142	23,142	34,599	02/26/2036	1.D FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R2 2C 1.486% 05/26/36		06/25/2022	Paydown		103,698	103,199	79,046	72,012		31,686		31,686		103,698				381	05/26/2036	1.D FM
61759D-AF-3	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R3 1B 2.864% 07/26/35		06/01/2022	Paydown		63,755	63,755	59,849	61,799		1,956		1,956		63,755				642	07/26/2035	1.A FM
61759F-AE-1	MSRR 2010-R4 3B MSRR 2010-R4 1C 1.954% 01/26/36		06/27/2022	Paydown		240,551	244,883	177,572	174,327		66,224		66,224		240,551				2,332	01/26/2036	1.D FM
61759F-AJ-0	MSRR 2010-R4 3B MSRR 2010-R4 2B 3.669% 07/26/36		06/27/2022	Paydown		84,903	92,716	68,774	73,081		11,822		11,822		84,903				(6,554)	07/26/2036	1.A FM
61759F-AN-1	MSRR 2010-R4 3B MSRR 2010-R4 3B 6.250% 08/26/47		04/05/2022	AADE - AAIA Modco - AAM		7,708,060	11,541,585	9,678,858	7,818,802		(180,133)		(180,133)		7,638,669		69,391	69,391	178,144	08/26/2047	1.D FM
61759F-AU-5	MSRR 2010-R4 3B MSRR 2010-R4 4B 0.648% 02/26/37		06/25/2022	Paydown		360,950	360,950	283,641	293,268		67,683		67,683		360,950				2,255	02/26/2037	1.A FM
61759H-AZ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R5 3B 1.781% 03/26/37		06/25/2022	Paydown		508,265	533,151	397,907	405,515		102,750		102,750		508,265				3,409	03/26/2037	1.A FM
61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B 2.197% 06/21/36		06/01/2022	Paydown		393,331	393,331	373,173	384,006		9,325		9,325		393,331				3,633	06/21/2036	1.A FM
61761P-AG-0	MSRR 2013-R1 4B2 MSRR 2013-R1 2B2 3.328% 07/26/37		06/01/2022	Paydown		80,044	83,204	79,329	80,916		1,159	2,032	(873)		80,044				1,239	07/26/2037	1.D FM
61761P-AG-0	MSRR 2013-R1 4B2 MSRR 2013-R1 2B2 3.328% 07/26/37		04/01/2022	Paydown		250,425	251,624	239,906	244,706		11,864	6,144	5,720		250,425				2,520	07/26/2037	2.B FM
61761P-AL-9	MSRR 2013-R1 4B2 MSRR 2013-R1 3B2 2.457% 04/26/36		06/01/2022	Paydown		381,597	366,548	286,891	270,698		110,899		110,899		381,597				4,264	04/26/2036	1.D FM
61761P-AQ-8	MSRR 2013-R1 4B2 MSRR 2013-R1 4B2 2.713% 12/26/36		04/01/2022	Paydown		130,512	118,361	97,958	108,820		21,693		21,693		130,512				1,240	12/26/2036	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61761P-AQ-8	MSRR 2013-R1 4B2 MSRR 2013-R1 4B2 2.713% 12/26/36		05/25/2022	AARE Surplus AAM		5,577,897	5,941,964	4,917,655	5,462,954		59,498		59,498		5,522,452		55,445	55,445	78,058	12/26/2036	1.D FM
61762B-AM-7	MSRR 2013-R1 4B2 MSRR 2013-R3 2B1 3.114% 05/26/36		06/01/2022	Paydown		107,498	107,498	102,291	107,011		487		487		107,498				2,002	05/26/2036	1.A FM
61762B-CZ-6	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R3 10B2 2.876% 10/26/35		06/01/2022	Paydown		63,984	63,984	61,503	63,147		837		837		63,984				611	10/26/2035	1.D FM
61762L-AN-3	MSRR 2013-R6 4B1 MSRR 2013-R6 2B2 1.266% 04/26/53		06/25/2022	Paydown		352,060	352,060	273,281	327,651		24,409		24,409		352,060				1,084	04/26/2053	1.A FM
61762L-BA-0	MSRR 2013-R6 4B1 MSRR 2013-R6 4B1 1.396% 04/26/53		06/01/2022	Paydown		399,971	399,971	401,926			(1,955)		(1,955)		399,971				1,309	04/26/2053	1.A FM
61762L-BB-8	MSRR 2013-R6 4B1 MSRR 2013-R6 4B2 1.244% 04/26/53		06/10/2022	Paydown			67,168	58,098			(58,098)		(58,098)						158	04/26/2053	1.D FM
61762U-AW-3	MSRR 2013-R8 4B2 MSRR 2013-R8 4B2 2.738% 09/26/36		04/01/2022	Paydown			4,966	3,842	4,432		(4,432)		(4,432)						11	09/26/2036	1.D FM
61762U-AW-3	MSRR 2013-R8 4B2 MSRR 2013-R8 4B2 2.738% 09/26/36		05/25/2022	AARE Surplus AAM		3,017,500	3,378,053	2,613,618	3,014,504		24,338		24,338		3,038,841		(21,342)	(21,342)	8,268	09/26/2036	1.D FM
61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 2.876% 09/26/36		06/01/2022	Paydown		140,448	140,448	135,051	138,703		1,745		1,745		140,448				1,375	09/26/2036	1.D FM
61762U-BL-6	MSRR 2013-R8 4B2 MSRR 2013-R8 6B2 2.701% 09/26/36		06/01/2022	Paydown		249,243	275,381	196,143	229,998		19,245		19,245		249,243				3,083	09/26/2036	1.D FM
61762U-CA-9	MSRR 2013-R8 4B2 MSRR 2013-R8 8B2 2.694% 09/26/36		04/01/2022	Paydown		43,438	43,438	36,454	37,530		5,908		5,908		43,438				357	09/26/2036	1.D FM
61762U-CA-9	MSRR 2013-R8 4B2 MSRR 2013-R8 8B2 2.694% 09/26/36		05/25/2022	AARE Surplus AAM		1,756,151	2,046,560	1,717,502	1,768,202		(11,973)		(11,973)		1,756,229		(77)	(77)	20,277	09/26/2036	1.D FM
61762U-CH-4	MSRR 2013-R8 4B2 MSRR 2013-R8 9B2 1.726% 09/26/36		06/25/2022	Paydown		199,825	199,440	161,702	169,425		30,401		30,401		199,825				766	09/26/2036	1.D FM
61762U-CQ-4	MSRR 2013-R8 4B2 MSRR 2013-R8 10B2 2.700% 09/26/36		06/01/2022	Paydown		111,964	172,829	159,149	161,750		(49,786)		(49,786)		111,964				1,332	09/26/2036	1.D FM
61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2 2.823% 06/26/46		06/01/2022	Paydown		9,808	5,315	3,789	3,907		5,974	73	5,901		9,808				159	06/26/2046	1.D FM
61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2 2.973% 06/26/46		06/01/2022	Paydown		110,483	107,111	78,869	106,900		3,582		3,582		110,483				1,239	06/26/2046	2.B FM
61763H-AJ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2014-R1 B1 3.208% 08/26/36		04/01/2022	Paydown		118,012	118,012	106,542	116,517		1,494		1,494		118,012				1,243	08/26/2036	1.A FM
61763T-AR-6	MSRR 2014-R4 2B MSRR 2014-R4 2B 2.643% 08/26/34		06/01/2022	Paydown		207,186	207,186	176,885	193,209		13,976		13,976		207,186				2,218	08/26/2034	1.D FM
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R1 2B 2.680% 11/20/36		06/01/2022	Paydown		175,061	175,061	134,359	149,154		25,906		25,906		175,061				1,764	11/20/2036	1.A FM
61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.184% 03/15/52		05/12/2022	Paydown				2,855	2,816		(2,816)		(2,816)						192	03/15/2052	1.A FE
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		06/30/2022	Redemption 100.0000		56,754	56,754	56,754	56,754						56,754				942	07/12/2051	1.G PL
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		06/30/2022	Redemption 100.0000		48,575	48,575	48,575							48,575				418	07/12/2051	1.G PL
61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 2.404% 02/25/35		06/25/2022	Paydown		26,417	26,417	23,873	25,014		1,403		1,403		26,417				115	02/25/2035	1.A FM
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		06/15/2022	Various		38,080	38,080	38,080	38,080						38,080				538	09/15/2037	1.D FE
62951M-AM-2	NOMURA ASSET ACCEPTANCE CORPOR NAA 2004-R2 A1 6.500% 10/25/34		06/01/2022	Paydown		52,946	53,268	48,306	47,310		5,636		5,636		52,946				993	10/25/2034	1.D FM
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		04/15/2022	Redemption 100.0000		380,831	380,831	380,831	380,831						380,831				10,663	03/31/2024	1.E FE
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		04/15/2022	Redemption 100.0000		238,020	238,020	238,020	238,020						238,020				6,665	03/31/2024	1.E FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		05/15/2022	Various		68,239	68,239	68,239	68,239						68,239				1,235	11/15/2033	1.C FE
638612-AL-5	NATIONWIDE FINANCIAL SERVICES Senior Unsecured 5.300% 11/18/44		04/01/2022	ALRe Modco - GMIB - AAM		29,946,855	27,300,000	28,702,577	28,555,994		(5,606)		(5,606)		28,550,388		1,396,467	1,396,467	534,549	11/18/2044	2.A FE
63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771% 11/15/46		06/15/2022	Paydown		332,144	332,144	332,129	331,953		191		191		332,144				3,393	11/15/2046	1.F FE
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36		06/01/2022	Paydown		66,650	66,650	44,989	20,118		46,532		46,532		66,650				381	07/25/2036	1.D FM
64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1 4.500% 05/25/57		06/01/2022	Paydown		20,293	20,293	21,914	21,256		(963)		(963)		20,293				381	05/25/2057	1.A FM
64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2 4.750% 05/25/57		06/01/2022	Paydown		14,299	14,299	15,430	14,967		(668)		(668)		14,299				283	05/25/2057	1.A FM
649603-AP-2	NEW YORK MORTGAGE TRUST NYMT_0 NYMT 2006-1 2A2 2.855% 05/25/36		06/01/2022	Paydown		6,127	6,127	5,481	5,547		580		580		6,127				76	05/25/2036	1.D FM
649603-AP-2	NEW YORK MORTGAGE TRUST NYMT_0 NYMT 2006-1 2A2 2.855% 05/25/36		05/01/2022	Paydown		16,592	16,592	15,551	15,989		603		603		16,592				192	05/25/2036	2.B FM
649603-AP-2	NEW YORK MORTGAGE TRUST NYMT_0 NYMT 2006-1 2A2 2.855% 05/25/36		06/01/2022	Paydown		7,431	7,431	6,965	7,161		270		270		7,431				105	05/25/2036	3.B FM
65535V-FM-5	NOMURA ASSET ACCEPTANCE CORPOR NAA 2004-AR3 M1 2.764% 11/25/34		06/27/2022	Paydown		168,431	168,431	138,324	153,049		15,382		15,382		168,431				990	11/25/2034	1.A FM
65537K-AB-6	NHELI 2007-1 2A2 NHELI 2007-1 2A1A 1.944% 02/25/37		06/27/2022	Paydown		40,319	39,819	28,207	36,767		3,552		3,552		40,319				105	02/25/2037	1.A FM
65537K-AD-2	NHELI 2007-1 2A2 NHELI 2007-1 2A2 1.784% 02/25/37		06/27/2022	Paydown		153,454	150,802	108,431	140,013		13,441		13,441		153,454				300	02/25/2037	1.A FM
65539C-BA-3	NOMURA RESECURITIZATION TRUST NMRR 2011-4RA 3A3 2.796% 12/26/35		06/01/2022	Paydown		184,074	184,074	146,489	168,204		15,870		15,870		184,074				2,028	12/26/2035	1.A FM
65539K-AF-5	NOMURA RESECURITIZATION TRUST NMRR 2010-6RA 1A6 2.798% 03/26/36		06/01/2022	Paydown		98,279	98,804	93,716	94,067		4,212		4,212		98,279				1,075	03/26/2036	1.D FM
65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 2.752% 03/26/36		06/01/2022	Paydown		67,664	68,026	65,089	65,453		2,211		2,211		67,664				739	03/26/2036	1.D FM
65539V-AW-4	NOMURA RESECURITIZATION TRUST NMRR 2011-3RA 2A3 2.723% 03/26/37		05/01/2022	Paydown		294,276	294,276	247,928	282,789		11,487		11,487		294,276				2,800	03/26/2037	1.A FM
65539V-AW-4	NOMURA RESECURITIZATION TRUST NMRR 2011-3RA 2A3 2.723% 03/26/37		05/25/2022	MMTL Modco AAM		4,378,498	4,430,234	3,732,472	4,257,301		26,233		26,233		4,283,533		94,965	94,965	58,439	03/26/2037	1.A FM
65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2 2.863% 01/26/36		06/01/2022	Paydown		288,273	286,155	229,649	265,665		22,608		22,608		288,273				3,476	01/26/2036	1.D FM
65540H-AX-0	NOMURA RESECURITIZATION TRUST NMRR 2014-5R 2A11 6.026% 12/26/36		04/01/2022	Paydown		7,073	5,185	5,878			(5,878)		(5,878)						144	12/26/2036	1.D FM
65540H-AX-0	NOMURA RESECURITIZATION TRUST NMRR 2014-5R 2A11 6.026% 12/26/36		05/25/2022	AARE Surplus AAM		3,280,989	3,814,568	2,796,376	3,170,001		58,883		58,883		3,228,883		52,106	52,106	119,597	12/26/2036	1.D FM
65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 2.863% 01/26/36		06/01/2022	Paydown		189,914	188,519	156,088	178,055		11,859		11,859		189,914				2,290	01/26/2036	1.D FM
662352-A*-4	NORTHWELL HEALTHCARE INC SR SECD NTS 4.200% 05/01/30		05/01/2022	Redemption 100.0000		838,560	838,560	838,560	838,560						838,560				17,610	05/01/2030	1.G FE
666807-CD-2	NORTHROP GRUMMAN CORP Senior Unsecured 7.750% 02/15/31		04/01/2022	ALRe Modco - GMIB - AAM		13,106,082	10,100,000	11,479,680	11,443,222		(28,104)		(28,104)		11,415,119		1,690,963	1,690,963	491,393	02/15/2031	2.A FE
666807-CD-2	NORTHROP GRUMMAN CORP Senior Unsecured 7.750% 02/15/31		06/15/2022	Various		26,233,803	23,420,000	26,424,549	26,345,649		(111,846)		(111,846)		26,233,803				1,512,542	02/15/2031	2.A FE
67103H-AL-1	OREILLY AUTOMOTIVE INC Senior Unsecured 4.700% 06/15/32		06/07/2022	Bank of America		3,504,970	3,500,000	3,488,940							3,488,940		16,030	16,030		06/15/2032	2.B FE
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33		06/15/2022	Redemption 100.0000		72,570	72,570	72,570	72,570						72,570				1,725	09/15/2033	1.C FE
674599-DT-9	OCCIDENTAL PETROLEUM CORPORATI Senior Unsecured 7.200% 03/15/29		04/05/2022	AADE - AAIA non-Modco - AAM		1,111,000	1,000,000	1,154,020	1,123,374		(3,717)		(3,717)		1,119,657		(8,657)	(8,657)	40,000	03/15/2029	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67623C-AF-6	OFFICE PROPERTIES INCOME TRUST Senior Unsecured 3.450% 10/15/31		06/06/2022	Various		2,205,357	2,900,000	2,894,345	2,894,473		244		244		2,894,716		(689,359)	(689,359)	69,146	10/15/2031	2.C FE
67773#-AE-0	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR A 5.900% 02/15/26		06/15/2022	Redemption 100.0000		209,769	209,769	209,769	209,769						209,769				7,214	02/15/2026	2.C FE
67773#-AF-7	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR B 5.900% 02/15/26		06/15/2022	Redemption 100.0000		52,838	52,838	52,838	52,838						52,838				1,559	02/15/2026	2.C FE
67773#-AG-5	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR C 5.900% 02/15/26		06/15/2022	Redemption 100.0000		53,225	53,225	53,225	53,225						53,225				1,582	02/15/2026	2.C FE
67773#-AJ-9	OHIO VALLEY ELECTRIC CORP SR NTS SER 08-B 6.710% 02/15/26		04/15/2022	Redemption 100.0000		317,277	317,277	317,277	317,277						317,277				10,645	02/15/2026	3.A FE
68267B-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2018-1A D 4.080% 03/14/29		05/25/2022	MMTL Modco AAM		1,921,901	1,900,000	1,900,000	1,900,000						1,900,000		21,901	21,901	34,669	03/14/2029	2.A FE
682680-AR-4	ONEOK INC Senior Unsecured 7.500% 09/01/23		05/25/2022	MMTL Modco AAM		8,582,351	8,222,000	8,167,280	8,208,080		3,212		3,212		8,211,292		371,059	371,059	452,210	09/01/2023	2.C FE
68268H-AA-4	OMFIT 2016-3A B OMFIT 2016-3A A 3.830% 06/18/31		06/18/2022	Paydown		21,195,685	21,195,685	21,090,440	21,185,118		10,566		10,566		21,195,685				334,405	06/18/2031	1.A FE
68269C-AA-4	OMFIT 2018-2A B OMFIT 2018-2A A 3.570% 03/14/33		05/25/2022	Various		44,145,037	44,000,000	43,990,553	43,995,644		580		580		43,996,224		148,813	148,813	702,497	03/14/2033	1.A FE
68269C-AE-6	OMFIT 2018-2A B OMFIT 2018-2A E 5.770% 03/14/33		05/25/2022	AARE Surplus AAM		13,010,747	13,000,000	13,000,000	13,000,000						13,000,000		10,747	10,747	335,461	03/14/2033	3.B FE
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		05/14/2022	Paydown		442,864	442,864	442,830	442,864						442,864				7,086	05/14/2032	1.A FE
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		05/25/2022	MMTL Modco AAM		10,576,347	10,557,136	10,556,331	10,557,136		(804)		(804)		10,556,331		20,015	20,015	181,301	05/14/2032	1.A FE
68269L-AB-2	OMFIT 2020-1A A OMFIT 2020-1A B 4.830% 05/14/32		05/25/2022	MMTL Modco AAM		4,001,926	4,000,000	3,999,493	3,999,600		30		30		3,999,630		2,297	2,297	86,403	05/14/2032	1.C FE
69121P-CH-4	OWNIT MORTGAGE LOAN ASSET-BACK OWNIT 2006-1 AF2 3.120% 10/25/35		06/01/2022	Paydown		72,551	72,551	47,340	42,204		30,347		30,347		72,551				670	10/25/2035	1.D FM
69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		05/15/2022	Paydown		32,284	32,284	32,284	32,284						32,284				593	02/15/2027	1.F FE
69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		05/25/2022	MMTL Modco AAM		2,547,122	2,541,230	2,541,230	2,541,230						2,541,230		5,892	5,892	50,362	02/15/2027	1.F FE
693342-AA-5	PG&E WILDFIRE Secured 3.594% 06/01/30		05/11/2022	Market Axess		1,004,160	1,000,000	999,980			(3)		(3)		999,977		4,183	4,183	300	06/01/2030	1.A FE
702138-AA-2	PARTNERS HEALTH (SALEM NH) CTL P/T CERTS 3.230% 03/15/51		06/15/2022	Redemption 100.0000		8,690	8,690	8,690	8,690						8,690				117	03/15/2051	1.D FE
70337U-10-0	PATRONS' LEGACY PATRNL IV 5.775% 12/23/63		06/23/2022	Paydown		522,865	522,865	519,205	521,490		1,375		1,375		522,865				14,848	12/23/2063	3.C FE
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		06/15/2022	Redemption 100.0000		182,482	182,482	182,482	182,482						182,482				4,739	03/15/2029	1.B FE
709599-AH-7	PENSKE TRUCK LEASING CO LP SR NTS 4.875% 07/11/22		05/25/2022	MMTL Modco AAM		25,092,988	25,000,000	24,867,940	24,991,302		6,589		6,589		24,997,891		95,096	95,096	1,063,021	07/11/2022	2.B FE
709599-AN-4	PENSKE TRUCK LEASING CO LP SR NTS 4.250% 01/17/23		05/25/2022	MMTL Modco AAM		7,058,556	7,000,000	6,939,800	6,992,435		2,863		2,863		6,995,298		63,258	63,258	254,528	01/17/2023	2.B FE
718172-CE-7	PHILIP MORRIS INTERNATIONAL IN Senior Unsecured 3.125% 03/02/28		05/19/2022	Bank of America		1,885,960	2,000,000	1,941,520	1,961,866		2,204		2,204		1,964,070		(78,110)	(78,110)	45,313	03/02/2028	1.F FE
718549-AD-0	PHILLIPS 66 PTNR Senior Unsecured 3.550% 10/01/26		05/05/2022	Tax Free Exchange		1,999,028	2,000,000	1,998,020	1,998,959		70		70		1,999,028				42,206	10/01/2026	2.C FE
718549-AE-8	PHILLIPS 66 PTNR Senior Unsecured 4.900% 10/01/46		05/05/2022	Tax Free Exchange		5,465,168	5,500,000	5,461,665	5,464,915		253		253		5,465,168				165,703	10/01/2046	2.C FE
718549-AF-5	PHILLIPS 66 PTNR Senior Unsecured 3.750% 03/01/28		05/05/2022	Tax Free Exchange		3,990,680	4,000,000	3,984,800	3,990,190		490		490		3,990,680				104,667	03/01/2028	2.C FE
72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		06/05/2022	Paydown		20,000	20,000	20,014	20,011		(11)		(11)		20,000				467	09/05/2048	2.C FE
72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		06/05/2022	Paydown		12,500	12,500	12,500	12,500						12,500				241	12/05/2049	2.C FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
73020B-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		06/15/2022	Redemption 100.0000		89,896	89,896	89,896	89,893		3		3		89,896				2,436	11/15/2034	1.D FE
73179P-AK-2	AVIENT CORP Senior Unsecured 5.250% 03/15/23		04/01/2022	AADE Modco AAM		3,171,796	3,100,000	3,100,000	3,100,000						3,100,000		71,796	71,796	88,608	03/15/2023	3.C FE
73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		06/15/2022	Redemption 100.0000		123,843	123,843	123,843	123,843						123,843				3,098	06/15/2033	1.F FE
74049M-AA-7	Premia Reinsurance Ltd Senior Unsecured 7.000% 01/06/24		05/16/2022	Various		48,000,000	48,000,000	48,000,000	48,000,000						48,000,000				2,081,333	01/06/2024	2.A FE
74161B-AL-9	PRIME MORTGAGE TRUST PRIME_06- PRIME 2006-1 3A1 1.974% 06/25/36		06/25/2022	Paydown		326,991	352,228	175,230	193,181		133,810		133,810		326,991				765	06/25/2036	1.D FM
74161Y-AQ-8	PRIME MORTGAGE TRUST PRIME_06- PRIME 2006-2 1A15 6.250% 11/25/36		06/01/2022	Paydown		228,848	167,403	135,280	160,417		68,430		68,430		228,848				8,664	11/25/2036	1.D FM
74378#-AA-3	PROVIDENCE RADIATION ONCOLOGY GTD SR SECD NT 7.220% 12/19/40		06/19/2022	Redemption 100.0000		39,388	39,388	39,388	39,388						39,388				1,186	12/19/2040	1.D FE
744320-AV-4	PRUDENTIAL FINANCIAL INC Junior Subordinated 5.375% 05/15/45		04/01/2022	ALRe Modco - GMIB - AAM		11,441,441	11,500,000	11,500,000	11,500,000						11,500,000		(58,559)	(58,559)	233,514	05/15/2045	2.B FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC Junior Subordinated 5.125% 03/01/52		04/04/2022	SUMRIDGE PARTNERS LLC		137,523	136,000	136,000							136,000		1,523	1,523	736	03/01/2052	2.B FE
74842#-AA-1	QUIKTRIP CORP P/T CERTS 11-A 5.050% 10/05/31		06/05/2022	Redemption 100.0000		474,480	474,480	474,480	474,480						474,480				9,989	10/05/2031	2.A FE
749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1 6.000% 04/25/36		06/01/2022	Paydown		99,621	108,731	91,334	91,173		8,449		8,449		99,621				2,432	04/25/2036	2.B FM
749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4 6.000% 04/25/36		06/01/2022	Paydown		88,552	96,649	81,964	81,836		6,716		6,716		88,552				2,162	04/25/2036	2.B FM
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1 2.004% 07/25/37		06/27/2022	Paydown		229,189	229,189	184,786	208,924		20,264		20,264		229,189				568	07/25/2037	1.A FM
74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 1.944% 02/25/37		06/27/2022	Paydown		175,569	175,569	144,978	161,582		13,987		13,987		175,569				485	02/25/2037	1.A FM
74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 1.904% 03/25/37		06/27/2022	Paydown		177,692	177,692	148,056	156,490		21,203		21,203		177,692				513	03/25/2037	1.D FM
74922Q-AB-8	RESIDENTIAL ACCREDIT LOANS RAL RALI 2006-QA8 A2 1.984% 09/25/36		06/27/2022	Paydown		1,207,329	1,196,126	1,025,397	1,098,391		108,938		108,938		1,207,329				3,401	09/25/2036	1.A FM
74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 2.004% 05/25/37		06/27/2022	Paydown		724,463	724,463	604,510	642,717		81,746		81,746		724,463				1,888	05/25/2037	1.A FM
74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1 1.944% 04/25/37		06/27/2022	Paydown		211,520	211,520	171,094	189,075		22,445		22,445		211,520				355	04/25/2037	1.A FM
74923J-AE-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS5 A5 1.924% 03/25/37		06/25/2022	Paydown		68,311	77,299	58,223	57,614		10,698		10,698		68,311				88	03/25/2037	1.D FM
74923J-AH-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS5 A8 5.076% 03/25/37		06/25/2022	Paydown				40,030	37,648	2,007	(39,655)		(37,648)						5,332	03/25/2037	6. FE
74923J-AJ-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS5 A9 2.174% 03/25/37		06/25/2022	Paydown		112,365	127,149	97,249	96,294		16,070		16,070		112,365				274	03/25/2037	1.D FM
74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO4 A1 2.024% 05/25/47		06/27/2022	Paydown		132,435	132,435	109,127	116,471		15,964		15,964		132,435				457	05/25/2047	1.A FM
74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO3 A1 1.944% 03/25/47		06/27/2022	Paydown		94,977	94,977	80,571	85,546		9,431		9,431		94,977				264	03/25/2047	1.A FM
749241-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH9 A1 1.474% 11/25/37		06/01/2022	Paydown		43,698	38,536	25,250	33,483		10,215		10,215		43,698				181	11/25/2037	1.D FM
749241-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH9 A1 1.474% 11/25/37		06/01/2022	Paydown		821	724	613	754		67		67		821				3	11/25/2037	4.B FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC 2007-B 1A5 6.000% 01/25/37		06/01/2022	Paydown		218,942	190,517	164,225	145,448		73,494		73,494		218,942				4,316	01/25/2037	3.B FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC 2007-B 1A5 6.000% 01/25/37		05/25/2022	AARE Surplus AAM		699,206	913,945	787,819	697,743		(11,354)		(11,354)		686,389		12,817	12,817	21,799	01/25/2037	3.B FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		06/01/2022	Paydown		16,755	17,530	16,296	15,140		1,615		1,615		16,755				398	10/26/2035	2.B FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP 2009-12 15A2 2.252% 10/26/35		06/29/2022	Paydown		1,638,467	1,638,467	1,439,984	1,527,339		111,128		111,128		1,638,467				14,169	10/26/2035	1.A FM
74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 3.333% 06/26/35		06/01/2022	Paydown		217,358	213,601	219,256	219,256		(1,898)		(1,898)		217,358				2,579	06/26/2035	3.B FM
749583-AD-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2007-S2 A4 6.000% 02/25/37		06/01/2022	Paydown		36,000	42,710	38,161	37,484		(1,484)		(1,484)		36,000				916	02/25/2037	1.D FM
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2007-SA3 2A1 4.395% 07/27/37		04/01/2022	Paydown		1,368	1,368	1,145	1,065		303		303		1,368				34	07/27/2037	1.D FM
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2007-SA3 2A1 4.395% 07/27/37		04/01/2022	Paydown		41,700	41,700	37,325	34,876		6,824		6,824		41,700				1,557	07/27/2037	2.B FM
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2007-SA3 2A1 4.395% 07/27/37		05/25/2022	AARE Surplus AAM		26,833	32,663	27,355	25,434		(157)		(157)		25,277		1,556	1,556	638	07/27/2037	1.D FM
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2007-SA3 2A1 4.395% 07/27/37		05/25/2022	AARE Surplus AAM		818,123	995,855	891,390	832,884		(5,505)		(5,505)		827,379		(9,256)	(9,256)	23,683	07/27/2037	2.B FM
74958X-AB-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-SA2 2A1 3.448% 04/25/37		06/01/2022	Paydown		12,881	13,916	11,988	12,419		462		462		12,881				195	04/25/2037	1.D FM
749691-A3-5	REPERFORMING MORTGAGE LOAN TRU RPMLT 2014-1 A2 3.919% 10/25/54		06/25/2022	Paydown		4,026,193	3,956,331	3,492,250	3,450,080		576,113		576,113		4,026,193				60,277	10/25/2054	1.D FM
749691-AU-5	REPERFORMING MORTGAGE LOAN TRU RPMLT 2014-1 B2 3.919% 10/25/54		06/25/2022	Paydown		2,889,438	2,889,438	2,863,787	2,880,523		8,914		8,914		2,889,438				44,164	10/25/2054	1.A FM
749691-BB-6	REPERFORMING MORTGAGE LOAN TRU RPMLT 2014-1 B3 3.919% 10/25/54		06/25/2022	Paydown			(50,137)	(29,530)	(37,399)		37,399		37,399						193	10/25/2054	1.D FM
749691-C5-8	REPERFORMING MORTGAGE LOAN TRU RPMLT 2014-1 GRP2 5.688% 10/25/54		06/25/2022	Paydown		623,750	623,750	350,135	392,094		231,656		231,656		623,750				20,248	10/25/2054	1.D FM
74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		06/20/2022	Redemption 100.0000		531,250	531,250	531,250	531,250						531,250				10,733	06/20/2026	1.G PL
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		06/10/2022	Redemption 100.0000		22,604	22,604	22,604	22,604						22,604				353	02/10/2049	2.A FE
75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A 4.820% 06/15/36		06/15/2022	Redemption 100.0000		113,147	113,147	113,147	113,147						113,147				2,274	06/15/2036	1.F FE
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-Q05 2A1 2.004% 05/25/46		06/27/2022	Paydown		297,293	297,293	259,202	268,348		28,945		28,945		297,293				836	05/25/2046	1.D FM
75114N-AA-2	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-Q06 A1 1.984% 06/25/46		06/27/2022	Paydown		273,343	273,343	106,728	61,324		212,019		212,019		273,343				815	06/25/2046	1.D FM
75114N-AB-0	RESIDENTIAL ACCREDIT LOANS IN RALI 2006-Q06 A2 2.084% 06/25/46		06/25/2022	Paydown		141,442	141,442	61,350	35,491		105,951		105,951		141,442				482	06/25/2046	1.D FM
75114N-AC-8	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-Q06 A3 2.144% 06/25/46		06/27/2022	Paydown		139,697	139,697	53,929	31,864		107,833		107,833		139,697				511	06/25/2046	1.D FM
75115D-AA-1	RESIDENTIAL ACCREDIT LOANS IN RALI 2006-Q07 1A1 1.276% 09/25/46		06/01/2022	Paydown		486,358	464,432	379,643	415,903		70,455		70,455		486,358				2,072	09/25/2046	1.D FM
75115J-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-Q10 A1 1.944% 01/25/37		06/27/2022	Paydown		212,173	212,173	171,163	182,251		29,922		29,922		212,173				660	01/25/2037	1.A FM
75115F-AD-2	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-Q08 1A3A 2.024% 10/25/46		06/27/2022	Paydown		358,175	352,562	285,722	330,386		27,789		27,789		358,175				980	10/25/2046	1.A FM
75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1 2.124% 08/25/37		06/27/2022	Paydown		85,057	85,057	71,749	76,120		8,938		8,938		85,057				293	08/25/2037	1.D FM
75116A-AA-8	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-Q02 A1 1.774% 02/25/47		06/27/2022	Paydown		88,298	88,298	47,531	35,500		52,797		52,797		88,298				130	02/25/2047	1.D FM
757028-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38		06/10/2022	Redemption 100.0000		67,404	67,404	67,404	67,404						67,404				1,402	06/10/2038	1.D FE
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 2.384% 05/25/34		06/27/2022	Paydown		63,572	63,572	57,676	60,483		3,089		3,089		63,572				290	05/25/2034	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 2.564% 05/25/34		06/27/2022	Paydown		94,059	94,059	87,387	90,751		3,308		3,308		94,059				500	05/25/2034	1.A FM
761118-FL-7	RALI 2005-QA9 CB3 RALI 2005-QA9 CB3 3.408% 08/25/35		06/01/2022	Paydown		260,133	265,816	265,816	267,079		(6,946)		(6,946)		260,133				3,775	08/25/2035	3.B FM
761118-JJ-8	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QS14 3A1 6.000% 09/25/35		06/01/2022	Paydown		51,643	53,075	48,995	48,921		2,721		2,721		51,643				1,235	09/25/2035	2.B FM
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 2.424% 10/25/45		06/27/2022	Paydown		189,499	189,499	147,711	152,074		37,425		37,425		189,499				927	10/25/2045	1.D FM
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 2.424% 10/25/45		06/27/2022	Paydown		11,353	11,353	10,530	10,496		857		857		11,353				56	10/25/2045	4.B FM
761118-NN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO4 2A1 2.184% 12/25/45		06/27/2022	Paydown		429,005	429,005	316,835	301,983		127,022		127,022		429,005				1,366	12/25/2045	1.D FM
761118-NN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO4 2A1 2.184% 12/25/45		05/25/2022	Paydown		346,001	346,001	297,814	276,247		69,754		69,754		346,001				946	12/25/2045	2.B FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO5 A1 1.476% 01/25/46		06/01/2022	Paydown		200,882	204,624	152,389	167,175		33,708		33,708		200,882				902	01/25/2046	1.D FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO5 A1 1.476% 01/25/46		06/01/2022	Paydown		4,317	4,397	4,040	4,151		166		166		4,317				19	01/25/2046	2.B FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO5 A1 1.476% 01/25/46		06/01/2022	Paydown		12,951	13,192	12,236	12,571		380		380		12,951				58	01/25/2046	3.B FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QO3 A2 2.144% 04/25/46		06/27/2022	Paydown		126,565	126,565	60,262	37,644		88,921		88,921		126,565				425	04/25/2046	1.D FM
761118-WR-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QO3 A3 2.284% 04/25/46		06/27/2022	Paydown		276,587	276,587	128,617	81,561		195,025		195,025		276,587				1,084	04/25/2046	1.D FM
76111X-WA-7	RESIDENTIAL FUNDING MTG SEC I RFMSI 2005-SA3 2A1 3.283% 08/25/35		06/01/2022	Paydown		2,492	2,492	2,281	2,300		193		193		2,492				33	08/25/2035	1.D FM
76111X-YH-0	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2005-SA4 2A1 3.138% 09/25/35		06/01/2022	Paydown		15,946	15,946	13,771	11,422		4,524		4,524		15,946				371	09/25/2035	1.D FM
76113N-AA-1	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A7CB 1A1 2.124% 07/25/36		06/25/2022	Paydown		42,177	41,507	27,187	25,711		16,466		16,466		42,177				176	07/25/2036	1.D FM
76114B-AB-4	RESIDENTIAL ASSET SECURITIES T RAST 2006-A14C 1A2 6.250% 12/25/36		04/05/2022	AADE Modco AAM		2,296,750	2,590,354	2,399,861	2,306,452		(11,122)		(11,122)		2,295,330		1,420	1,420	42,273	12/25/2036	4.B FM
761713-AY-2	REYNOLDS AMERICAN INC Senior Unsecured 4.850% 09/15/23		05/25/2022	MMTL Modco AAM		2,045,731	2,000,000	2,089,520	2,031,733		(7,262)		(7,262)		2,024,472		21,260	21,260	67,361	09/15/2023	2.B FE
762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11 6.000% 06/25/37		06/01/2022	Paydown		10,761	11,505	10,125	10,054		707		707		10,761				276	06/25/2037	3.B FM
771196-BN-1	ROCHE HOLDINGS INC Senior Unsecured 3.250% 09/17/23		05/25/2022	MMTL Modco AAM		2,014,183	2,000,000	1,999,080	1,999,668		76		76		1,999,744		14,439	14,439	44,778	09/17/2023	1.C FE
773903-AK-5	ROCKWELL AUTOMAT Senior Unsecured 0.350% 08/15/23		05/25/2022	MMTL Modco AAM		15,968,931	16,400,000	16,117,113			47,672		47,672		16,164,785		(195,854)	(195,854)	15,944	08/15/2023	1.F FE
78396Y-AA-1	SESAC FINANCE LLC SESAC_19-1 SESAC 2019-1 A2 5.216% 07/25/49		04/25/2022	Paydown		38,750	38,750	38,750	38,750						38,750				1,011	07/25/2049	2.C FE
78409V-BC-7	S&P GLOBAL INC Senior Unsecured 2.900% 03/01/32		05/24/2022	BNP Paribas		910,190	1,000,000	987,560			200		200		987,760		(77,570)	(77,570)	5,478	03/01/2032	1.G FE
78433L-AA-4	SCE REC FUND Senior Secured 0.861% 11/15/31		05/15/2022	Redemption 100.0000		239,152	239,152	238,406	238,490		662		662		239,152				1,030	11/15/2031	1.A FE
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006-B B 2.119% 12/15/39		06/15/2022	Paydown		330,410	330,410	239,547	223,712		106,698		106,698		330,410				1,349	12/15/2039	1.B FE
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		06/15/2022	Redemption 100.0000		50,691	50,691	50,691	50,691						50,691				729	03/15/2038	1.G FE
78449A-AA-0	SLAM 2021-1A A SLAM 2021-1A A 2.434% 06/15/46		06/15/2022	Paydown		46,800	46,800	46,798	46,813		(13)		(13)		46,800				475	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021-1A A SLAM 2021-1A B 3.422% 06/15/46		06/15/2022	Paydown		66,300	66,300	66,298	66,344		(44)		(44)		66,300				945	06/15/2046	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS 4.120% 05/31/29		06/30/2022	Redemption 100.0000		249,712	249,712	249,712	249,712						249,712				4,279	05/31/2029	1.D PL
806851-AG-6	SCHLUMBERGER HOLDINGS CORP Senior Unsecured 4.000% 12/21/25		04/01/2022	ALRe Modco - VIAC GA - AAM		229,714	225,000	224,854	224,935		4		4		224,939		4,775	4,775	2,500	12/21/2025	2.A FE
81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 3.199% 08/25/34		05/25/2022	Paydown		42,966	42,966	36,492	39,808		3,158		3,158		42,966				284	08/25/2034	1.A FM
81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 3.199% 08/25/34		05/25/2022	AARE Surplus AAM		1,685,719	1,817,682	1,543,772	1,684,088		17,032		17,032		1,701,121		(15,402)	(15,402)	14,159	08/25/2034	1.A FM
81377C-AC-2	SECURITIZED ASSET BACKED RECEI SABR 2006-NC3 A2C 2.104% 09/25/36		06/27/2022	Paydown		227,168	227,168	109,466	86,762		140,406		140,406		227,168				863	09/25/2036	1.D FM
81744F-EY-9	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-10 A4 3.428% 11/20/34		06/20/2022	Paydown		98,756	98,756	95,623	43,917		2,608		2,608		98,756				549	11/20/2034	1.A FM
81744L-AN-4	SEQUOIA MORTGAGE TRUST SEMT_07 SEMT 2007-2 2BA1 3.276% 06/20/37		06/01/2022	Paydown		212,291	212,405	194,898	192,640		19,651		19,651		212,291				2,349	06/20/2037	1.D FM
81761T-AC-9	SERV 2020-1 A2II SERV 2020-1 A2II 3.337% 01/30/51		04/30/2022	Paydown		37,500	37,500	37,500	37,500						37,500				626	01/30/2051	2.C FE
81761T-AG-0	SERV 2020-1 A2II SERV 2021-1 A2II 3.113% 07/30/51		05/01/2022	Paydown		103,500	103,500	103,566	103,457		43		43		103,500				1,611	07/30/2051	2.C FE
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37		06/15/2022	Redemption 100.0000		53,608	53,608	54,144	54,040		(432)		(432)		53,608				977	03/15/2037	2.B
830867-AA-5	SKILAR AIR LINES INC / SKYMILES Senior Secured 4.500% 10/20/25		04/01/2022	MMTL Modco AAM		6,465,431	6,400,000	6,400,000	6,400,000						6,400,000		65,431	65,431	56,800	10/20/2025	2.B FE
83413U-AB-6	SOLAR CAPITAL LTD Senior Unsecured 4.500% 01/20/23		04/01/2022	MMTL Modco AAM		3,017,793	3,000,000	2,827,500	2,950,183		11,603		11,603		2,961,786		56,007	56,007	94,125	01/20/2023	2.C FE
83416W-AA-1	SOLAR STAR FUNDING LLC SR SECD NTS SER A 5.375% 06/30/35		06/30/2022	Redemption 100.0000		188,053	188,053	194,962	193,347		(5,294)		(5,294)		188,053				5,054	06/30/2035	2.B FE
83612M-AF-4	SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2006-WF2 M1 1.954% 12/25/36		06/27/2022	Paydown		778,469	778,469	654,797	765,714		12,755		12,755		778,469				2,048	12/25/2036	1.A FM
83613A-AQ-5	SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2007-OPT4 2A2 2.574% 09/25/37		06/27/2022	Paydown		220,633	220,633	168,836	180,906		39,727		39,727		220,633				838	09/25/2037	1.A FM
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 13A 3.300% 11/15/43		05/15/2022	Redemption 100.0000		183,333	183,333	183,333	183,333						183,333				3,025	11/15/2043	1.F FE
842400-HR-7	SOUTHERN CALIFORNIA EDISON COM Secured 5.450% 06/01/52		05/25/2022	AARE Surplus AAM		3,051,836	3,000,000	2,981,520							2,981,520		70,316	70,316	908	06/01/2052	2.A FE
850458-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		06/21/2022	Redemption 100.0000		244,578	244,578	244,578	244,578						244,578				6,210	12/21/2026	2.B FE
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39		04/01/2022	Redemption 100.0000		682,045	682,045	682,045	682,045						682,045				17,057	04/01/2039	2.C PL
85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		06/25/2022	Paydown		17,500	17,500	17,492	17,523		(23)		(23)		17,500				315	02/25/2044	1.G FE
85573L-AA-9	START LTD STARR_19-1 STARR 2019-1 A 4.089% 03/15/44		06/15/2022	Paydown		135,717	135,717	135,711	135,708		9		9		135,717				2,505	03/15/2044	2.B FE
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		06/15/2022	Redemption 100.0000		49,689	49,689	49,689	49,689						49,689				760	09/15/2042	1.C FE
857477-BU-6	STATE STREET CRP Senior Unsecured 4.421% 05/13/33		05/12/2022	Amherst Pierpont Securities		507,225	500,000	500,940			(1)		(1)		500,940		6,285	6,285	184	05/13/2033	1.A FE
85917A-AB-6	STERLING BANCORP Subordinated 4.000% 12/30/29		04/01/2022	ALRe Modco - VIAC GA - AAM		4,096,600	4,000,000	3,880,000	3,896,048		2,747		2,747		3,898,795		197,805	197,805	40,444	12/30/2029	2.A FE
86212V-AE-4	STR 2018-1A A2 STR 2018-1A A2 4.290% 10/20/48		06/20/2022	Paydown		7,917	7,917	7,880	6,248		36		36		7,917				118	10/20/2048	1.A FE
86212V-AF-1	STR 2018-1A A2 STR 2018-1A A3 4.400% 10/20/48		06/20/2022	Paydown		7,500	7,500	7,497	7,498		2		2		7,500				138	10/20/2048	1.E FE
86212V-AG-9	STR 2018-1A A2 STR 2018-1A A4 4.740% 10/20/48		06/20/2022	Paydown		38,750	38,750	38,918	26,250		(168)		(168)		38,750				716	10/20/2048	1.E FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86212X-AB-6	STORE MASTER FUNDING LLC STR_1 STR 2019-1 A2 3.650% 11/20/49		06/20/2022	Paydown		5,000	5,000	5,000	5,000						5,000				76	11/20/2049	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC STR_1 STR 2015-1A A2 4.170% 04/20/45		06/20/2022	Paydown		5,816	5,816	5,845	5,794		22		22		5,816				97	04/20/2045	1.E FE
863579-FQ-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2004-18 1A1 2.712% 12/25/34		06/01/2022	Paydown		163,312	163,312	143,600	144,075		19,237		19,237		163,312				1,733	12/25/2034	1.A FM
863579-KH-0	SARM 2006-3 4A SARM 2005-2 A2 1.874% 02/25/35		06/25/2022	Paydown		131,903	131,903	113,601	123,010		8,892		8,892		131,903				229	02/25/2035	1.A FM
863579-P9-3	STRUCTURED ADJUSTABLE RATE MOR SARM 2006-1 5A2 3.145% 02/25/36		06/01/2022	Paydown		1,478	23,222	20,381	22,130		(20,653)		(20,653)		1,478				190	02/25/2036	1.D FM
863579-P9-3	STRUCTURED ADJUSTABLE RATE MOR SARM 2006-1 5A2 3.145% 02/25/36		06/01/2022	Paydown		75	74	71	73		2		2		75				1	02/25/2036	2.B FM
863579-XC-7	STRUCTURED ADJUSTABLE RATE MOR SARM 2005-18 3A1 2.699% 09/25/35		06/01/2022	Paydown		349,519	349,887	267,777	256,688		92,831		92,831		349,519				4,500	09/25/2035	1.D FM
863579-XK-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2005-18 6A1 2.852% 09/25/35		06/01/2022	Paydown		15,510	15,510	14,538	14,475		1,035		1,035		15,510				203	09/25/2035	1.D FM
86359D-BW-6	SASC 2005-RF3 1A SASC 2005-RF1 A 1.974% 03/25/35		06/25/2022	Paydown		57,082	57,082	48,219	49,163		7,919		7,919		57,082				181	03/25/2035	1.D FM
86359D-EX-1	SASC 2005-RF3 1A SASC 2005-RF2 A 1.974% 04/25/35		06/25/2022	Paydown		149,884	149,884	129,861	131,671		18,214		18,214		149,884				424	04/25/2035	1.D FM
86359D-KT-3	LEHMAN XS TRUST LXS_05-1 LXS 2005-1 3A3A 5.610% 07/25/35		06/01/2022	Paydown		23,660	20,415	17,672	18,145		5,515		5,515		23,660				426	07/25/2035	1.D FM
86359D-MC-8	SASC 2005-RF3 1A SASC 2005-RF3 1A 1.974% 06/25/35		06/25/2022	Paydown		28,578	28,578	23,557	23,869		4,708		4,708		28,578				75	06/25/2035	1.D FM
86359D-MC-8	SASC 2005-RF3 1A SASC 2005-RF3 1A 1.974% 06/25/35		04/05/2022	AADE - AAIA non-Modco - AAM		1,246,207	1,372,945	1,201,016	1,212,820		(325)		(325)		1,212,496		33,712	33,712	1,963	06/25/2035	1.D FM
86359D-ME-4	SASC 2005-RF3 1A SASC 2005-RF3 2A 3.336% 06/25/35		06/01/2022	Paydown		12,586	12,586	11,705	11,188		1,398		1,398		12,586				173	06/25/2035	1.D FM
86359D-RS-8	SASC 2005-RF3 1A SASC 2005-RF5 1A 1.874% 07/25/35		06/25/2022	Paydown		142,216	142,216	124,241	124,102		18,114		18,114		142,216				441	07/25/2035	1.D FM
86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 2.957% 10/19/34		06/01/2022	Paydown		13,771	14,186	11,988	11,287		2,485		2,485		13,771				175	10/19/2034	1.D FM
86359L-HX-0	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR2 1A1 2.084% 05/25/45		06/27/2022	Paydown		56,462	56,462	41,264	42,816		13,646		13,646		56,462				169	05/25/2045	1.D FM
86359L-NA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR6 2A1 2.244% 09/25/45		06/27/2022	Paydown		127,566	127,566	116,006	118,549		9,017		9,017		127,566				527	09/25/2045	1.D FM
86359L-QU-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR7 6A1 1.924% 03/25/46		06/01/2022	Paydown		8,319	8,319	6,318	7,488		831		831		8,319				60	03/25/2046	1.D FM
86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3 1.774% 09/25/36		06/27/2022	Paydown		126,830	126,830	108,811	117,548		9,282		9,282		126,830				223	09/25/2036	1.A FM
86361P-AN-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2006-9 4A1 3.073% 10/25/36		06/01/2022	Paydown		231,179	231,186	199,761	200,496		30,684		30,684		231,179				2,986	10/25/2036	1.D FM
86361X-AA-7	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR8 A1BG 1.744% 05/25/46		06/27/2022	Paydown		65,479	65,479	52,997	57,655		7,823		7,823		65,479				118	05/25/2046	1.A FM
86361Y-AA-5	SFS 2006-B A SFS 2006-B A 5.189% 03/15/38		06/15/2022	Paydown		30,094	30,094	30,478			(384)		(384)		30,094				130	03/15/2038	1.A FE
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SAMI 2007-AR2 1A1 1.774% 02/25/37		06/27/2022	Paydown		93,956	93,956	76,568	82,027		11,929		11,929		93,956				208	02/25/2037	1.A FM
86363G-AF-1	STRUCTURED ADJUSTABLE RATE MO SARM 2007-3 3A1 3.375% 04/25/47		06/01/2022	Paydown		564,660	564,665	357,019	311,764		252,896		252,896		564,660				6,110	04/25/2047	1.D FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 3.235% 07/25/37		06/01/2022	Paydown		164,657	140,429	104,454	97,593		67,065		67,065		164,657				2,407	07/25/2037	1.D FM
86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		06/23/2022	Redemption 100.0000		118,458	118,458	118,458	118,458						118,458				2,830	12/23/2036	1.G FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SPSS 2017-1A A 4.190% 01/15/71		06/15/2022	Paydown		187,467	187,467	187,373	187,391		75		75		187,467				9,416	01/15/2071	1.A FE
872227-AE-3	TBW MORTGAGE BACKED PASS THROU TBW 2007-2 A3A 1.924% 07/25/37		06/27/2022	Paydown		51,264	51,264	27,469	19,961		31,303		31,303		51,264				59	07/25/2037	1.D FM
87222P-AB-9	TBW MORTGAGE BACKED PT CERTIFI TBW 2006-6 A2A 1.984% 01/25/37		06/27/2022	Paydown		77,300	77,300	26,782	22,722		54,578		54,578		77,300				77	01/25/2037	1.D FM
87244B-AA-6	TGIF FUNDING LLC TGIF_17-1A TGIF 2017-1A A2 6.202% 04/30/47		04/30/2022	Paydown		437,015	437,015	436,221	436,756		258		258		437,015				13,552	04/30/2047	4.B FE
87305Q-CD-1	TTX CO SR NTS 3.050% 11/15/22		05/11/2022	Call 100.6590		5,032,950	5,000,000	4,983,350	4,998,334		684		684		4,999,018		982	982	107,506	11/15/2022	1.F FE
87342R-AC-8	BELL 2018-1A A2II BELL 2016-1A A23 4.970% 05/25/46		05/25/2022	Paydown		24,750	24,750	24,750	24,750						24,750				615	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1A A2II BELL 2018-1A A2II 4.940% 11/25/48		05/25/2022	Paydown		25,000	25,000	25,000	25,000						25,000				618	11/25/2048	2.B FE
878048-AH-0	TBW MORTGAGE BACKED PT CERTIFI TBW 2006-2 4A1 6.000% 07/25/36		06/01/2022	Paydown		167,084	169,419	106,592	92,913		74,170		74,170		167,084				5,191	07/25/2036	4.B FM
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SR SECD BDS 6.052% 12/30/23		05/25/2022	MMTL Modco AAM		2,334,914	2,334,914	2,168,445	2,303,074		7,399		7,399		2,310,473		24,441	24,441	56,916	12/30/2023	2.B FE
881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 3.499% 06/25/35		06/27/2022	Paydown		131,078	131,078	110,701	110,158		20,920		20,920		131,078				1,399	06/25/2035	1.A FM
881561-M3-5	TERWIN MORTGAGE TRUST TMTS_06- TMTS 2006-1 1M1 2.329% 01/25/37		06/27/2022	Paydown		455,536	455,536	327,986	429,783		25,753		25,753		455,536				1,786	01/25/2037	1.A FM
881561-Z6-4	TERWIN MORTGAGE TRUST TMTS_06- TMTS 2006-5 2A3 2.244% 06/25/37		06/27/2022	Paydown		298,239	298,239	192,145	178,109		120,131		120,131		298,239				1,097	06/25/2037	1.D FM
885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 2.463% 06/25/43		06/01/2022	Paydown		5,284	5,405	4,423	4,842		442		442		5,284				62	06/25/2043	1.D FM
88708L-AA-1	TIMBR A A TIMBR A A 0.499% 06/30/36		04/01/2022	AEL Modco AAM		2,450,176	2,546,550	2,445,917	2,446,840		182		182		2,447,022		3,154	3,154	2,864	06/30/2036	3.B FE
89172E-AG-9	TOWD POINT MORTGAGE TRUST TPMT TPMT 2016-1 M2 3.500% 02/25/55		04/05/2022	AADE - AAIA Modco - AAM		5,046,507	5,077,000	4,757,149	4,959,880		11,360		11,360		4,971,239		75,268	75,268	46,398	02/25/2055	1.A FM
89177J-AD-0	TPMT 2019-2 M2 TPMT 2019-2 M2 3.750% 12/25/58		04/05/2022	AADE - AAIA Modco - AAM		7,240,815	7,500,000	7,210,557	7,222,566		3,611		3,611		7,226,176		14,639	14,639	73,228	12/25/2058	2.B FM
891906-AB-5	TOTAL SYSTEM SVC Senior Unsecured 3.750% 06/01/23		05/25/2022	MMTL Modco AAM		12,074,646	12,000,000	11,990,500	11,998,443		431		431		11,998,874		75,772	75,772	217,500	06/01/2023	2.C FE
89392B-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		04/25/2022	Redemption 100.0000		124,355	124,355	124,355	124,355						124,355				2,708	01/25/2041	1.E PL
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SR NTS SER 2 5.890% 05/24/22		05/24/2022	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				176,700	05/24/2022	2.C FE
89788J-AD-1	TRUIST BANK Senior Unsecured 0.490% 01/17/24		06/02/2022	Athene Re 4 AAM		743,791	750,000	749,619			53		53		749,672		(5,881)	(5,881)	1,348	01/17/2024	1.F FE
89820X-AA-6	TRUPS FINANCIALS NOTE SECURITI TFINS 2020-2A A1 3.584% 07/15/41		04/01/2022	Various		25,872,125	25,807,606	25,807,606	25,807,606						25,807,606		64,519	64,519	338,995	07/15/2041	1.C FE
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		06/15/2022	Redemption 100.0000		23,905	23,905	23,905	23,905						23,905				530	05/15/2043	1.B FE
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		06/30/2022	Redemption 100.0000		432,869	432,869	432,869	432,869						432,869				6,947	05/31/2029	1.D PL
90270R-BE-3	UBSBB 2012-C4 A5 UBSBB 2012-C4 A5 2.850% 12/10/45		06/01/2022	Paydown		6,131,471	6,131,471	6,284,742	6,140,583		(9,112)		(9,112)		6,131,471				87,639	12/10/2045	1.A FM
90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38		06/01/2022	Redemption 100.0000		237,659	237,659	237,659	237,659						237,659				4,349	03/01/2038	1.G FE
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		06/01/2022	Redemption 100.0000		245,594	245,594	245,594	245,594						245,594				5,096	03/01/2038	1.D FE
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		267,781	267,781	267,781	267,781						267,781				7,377	04/01/2024	1.C FE
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		384,743	384,743	384,743	384,743						384,743				10,600	04/01/2024	1.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		259,247	259,247	259,247	259,247						259,247				7,142	04/01/2024	1.C FE
90357#-AZ-9	BNSF 2006-V STATUTORY TRUST SER D EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		47,384	47,384	47,384	47,384						47,384				1,305	04/01/2024	1.C FE
90357#-BA-3	BNSF 2006-V STATUTORY TRUST SER E EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		13,393	13,393	13,393	13,393						13,393				369	04/01/2024	1.C FE
90357#-BB-1	BNSF 2006-V STATUTORY TRUST SER F EQUIP NTS 5.510% 04/01/24		04/01/2022	Redemption 100.0000		32,943	32,943	32,943	32,943						32,943				908	04/01/2024	1.C FE
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		06/01/2022	Redemption 100.0000		85,595	85,595	85,595	85,595						85,595				1,749	11/01/2027	1.G FE
907818-DK-1	UNION PACIFIC CORPORATION Senior Unsecured 4.163% 07/15/22		04/15/2022	Various		130,000	130,000	147,538	130,531		(531)		(531)		130,000				4,059	07/15/2022	2.A FE
907818-EG-9	UNION PACIFIC CORPORATION Senior Unsecured 4.375% 11/15/65		04/05/2022	AADE - AAIA Modco - AAM		7,529,192	6,971,000	6,938,612	6,937,534		(3)		(3)		6,937,530		591,662	591,662	118,604	11/15/2065	2.A FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A Secured 5.875% 10/15/27		04/15/2022	Redemption 100.0000		564,583	564,583	564,583	564,583						564,583				7,790	10/15/2027	1.G FE
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		06/30/2022	Redemption 100.0000		178,196	178,196	178,196	178,196						178,196				3,207	06/30/2050	1.G PL
91680B-AA-9	UPSPT_20-ST2 UPSPT 2020-ST2 A 3.500% 03/20/28		06/20/2022	Paydown		256,660	256,660	255,436			1,224		1,224		256,660				749	03/20/2028	2.B FE
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		06/15/2022	Redemption 100.0000		17,262	17,262	17,262	17,262						17,262				288	01/15/2043	1.E FE
92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		04/20/2022	Paydown		308,658	308,658	308,658	308,658						308,658				4,613	10/20/2031	1.F FE
92332T-AF-9	VENTURE CLO LIMITED VENTR_20-3 VENTR 2020-39A D 5.294% 04/15/33		04/01/2022	AEL Modco AAM		4,985,895	5,000,000	5,000,000	5,000,000						5,000,000		(14,105)	(14,105)	103,224	04/15/2033	2.C FE
92535V-AC-6	VBTOW 2018-2A C VBTOW 2018-2A A 4.483% 11/15/48		06/15/2022	Paydown		30,750	30,750	31,112	30,978		(228)		(228)		30,750				574	11/15/2048	1.E FE
92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C SENIOR 4.625% 12/01/29		04/01/2022	MMTL Modco AAM		1,987,500	2,000,000	2,000,000	2,000,000						2,000,000		(12,500)	(12,500)	30,833	12/01/2029	3.B FE
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		06/30/2022	Redemption 100.0000		182,321	182,321	182,321	182,321						182,321				2,343	10/14/2049	1.F PL
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR14 1A4 2.857% 12/25/35		06/01/2022	Paydown		2,106	2,106	1,987	2,015		91		91		2,106				21	12/25/2035	1.D FM
92922F-7P-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR17 A1A1 2.164% 12/25/45		06/27/2022	Paydown		87,190	87,190	80,192	82,609		4,581		4,581		87,190				342	12/25/2045	1.A FM
92922F-7P-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR17 A1A1 2.164% 12/25/45		04/05/2022	AADE - FABN		590,799	609,830	560,879	577,787		359		359		578,146		12,654	12,654	1,208	12/25/2045	1.A FM
92922F-L4-8	WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR6 2AB3 2.164% 04/25/45		06/27/2022	Paydown		142,892	142,892	128,306	135,548		7,344		7,344		142,892				490	04/25/2045	1.A FM
92922F-S5-8	WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR8 2AC3 2.404% 07/25/45		06/27/2022	Paydown		112,970	112,970	96,202	99,606		13,364		13,364		112,970				464	07/25/2045	1.A FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-AR8 A1 2.464% 06/25/44		06/25/2022	Paydown		155,476	155,476	137,232	144,136		11,340		11,340		155,476				640	06/25/2044	1.A FM
92922F-YJ-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-RP1 1F 1.994% 05/25/34		06/25/2022	Paydown		55,231	55,231	50,537			4,695		4,695		55,231				139	05/25/2034	1.D FM
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR16 1A1 2.713% 12/25/36		06/01/2022	Paydown		126,499	118,374	105,119	108,195		18,304		18,304		126,499				1,289	12/25/2036	1.D FM
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR16 1A1 2.713% 12/25/36		06/01/2022	Paydown		557	521	487	501		56		56		557				6	12/25/2036	2.B FM
92925G-AC-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR16 2A1 2.390% 12/25/36		06/01/2022	Paydown		73,919	129,289	110,584	113,973		(40,054)		(40,054)		73,919				1,386	12/25/2036	1.D FM
92926U-AD-3	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY2 2A2 2.859% 11/25/36		05/01/2022	Paydown		30,241	4,699	4,092	4,135		26,105		26,105		30,241				654	11/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92926U-AD-3	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY2 2A2 2.859% 11/25/36		05/25/2022	AARE Surplus AAM		2,416,465	2,618,450	2,280,230	2,304,447		82,714		82,714		2,387,161		29,304	29,304	43,910	11/25/2036	1.D FM
92936T-AB-8	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 2012-C7 A2 3.431% 06/15/45		05/01/2022	Paydown		5,809,084	5,809,084	6,139,703	5,816,042		(6,958)		(6,958)		5,809,084				76,032	06/15/2045	1.A FM
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG 6.140% 01/31/28		04/30/2022	Redemption 100.0000		166,310	166,310	166,310	166,310						166,310				5,106	01/31/2028	1.F FE
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		06/30/2022	Redemption 100.0000		2,023,503	2,023,503	2,023,503	2,023,503						2,023,503				27,823	12/31/2032	2.B PL
93362F-AD-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR8 1A4 2.843% 08/25/46		06/01/2022	Paydown		565,800	477,822	457,509	474,778		91,022		91,022		565,800				7,454	08/25/2046	2.B FM
93362F-AD-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR8 1A4 2.843% 08/25/46		06/01/2022	Paydown		8,226	6,947	6,791	7,035		1,191		1,191		8,226				108	08/25/2046	3.B FM
933634-AJ-6	WAMU 2007-HY3 3A3 WAMU 2007-HY3 4A1 2.978% 03/25/37		06/01/2022	Paydown		296,609	296,341	254,741	256,506		40,102		40,102		296,609				4,005	03/25/2037	1.D FM
933636-AA-0	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY4 1A1 2.771% 04/25/37		06/01/2022	Paydown		77,894	18,154	15,817	16,609		61,285		61,285		77,894				1,374	04/25/2037	1.D FM
933636-AC-6	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY4 2A1 2.856% 04/25/37		06/01/2022	Paydown		149,930	139,667	126,735	133,300		16,630		16,630		149,930				3,027	04/25/2037	2.B FM
933636-AJ-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY4 4A1 2.440% 09/25/36		06/01/2022	Paydown		585	105	90	92		493		493		585				19	09/25/2036	4.B FM
933637-AA-8	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR18 1A1 2.536% 01/25/37		06/01/2022	Paydown		21,756	23,646	19,509	20,254		1,503		1,503		21,756				312	01/25/2037	1.D FM
93363C-AC-3	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR7 3A 1.372% 07/25/46		06/01/2022	Paydown		33,338	33,338	29,475	29,928		3,411		3,411		33,338				197	07/25/2046	1.D FM
93363N-AB-1	WAMU 2006-AR12 2A1 WAMU 2006-AR12 1A2 3.020% 10/25/36		06/01/2022	Paydown		113,978	106,942	93,126	97,305		16,673		16,673		113,978				1,446	10/25/2036	1.D FM
93363N-AC-9	WAMU 2006-AR12 2A1 WAMU 2006-AR12 1A3 3.020% 10/25/36		06/01/2022	Paydown		24,387	22,882	19,926	20,859		3,528		3,528		24,387				309	10/25/2036	1.D FM
93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 2.556% 11/25/36		06/01/2022	Paydown		155,273	135,050	127,687	128,837		26,436		26,436		155,273				(1,687)	11/25/2036	1.D FM
93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 2.556% 11/25/36		06/01/2022	Paydown		36,340	31,607	30,382	32,589		3,751		3,751		36,340				(404)	11/25/2036	3.B FM
93363P-AD-2	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A4 2.556% 11/25/36		06/01/2022	Paydown		223,830	194,678	173,342	96,878		45,641		45,641		223,830				2,507	11/25/2036	1.D FM
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 2.478% 11/25/36		06/01/2022	Paydown		307,027	307,019	258,846	280,243		26,783		26,783		307,027				3,610	11/25/2036	1.D FM
93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 1.316% 11/25/46		06/01/2022	Paydown		281,810	273,775	251,997	253,356		28,454		28,454		281,810				1,329	11/25/2046	1.D FM
93363R-AB-2	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR13 2A 1.976% 10/25/46		06/01/2022	Paydown		80,324	80,324	72,438	75,404		4,921		4,921		80,324				639	10/25/2046	1.A FM
93363T-AB-8	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 2A 1.976% 09/25/46		06/01/2022	Paydown		1,105,529	1,105,529	1,010,293	1,043,204		62,326		62,326		1,105,529				8,461	09/25/2046	1.A FM
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 3A1A 1.396% 09/25/46		06/01/2022	Paydown		568,943	691,225	550,702	613,459		(44,516)		(44,516)		568,943				3,073	09/25/2046	1.D FM
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 3A1A 1.396% 09/25/46		06/01/2022	Paydown		26,387	32,059	30,856	32,234		(5,846)		(5,846)		26,387				143	09/25/2046	3.B FM
93364F-AG-6	WAMU MORTGAGE PASS-THROUGH CER WAMU 2007-HY7 3A1 2.978% 07/25/37		06/01/2022	Paydown		1,767,213	1,725,366	1,536,658	1,568,935		198,279		198,279		1,767,213				24,546	07/25/2037	1.D FM
939336-6H-1	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-4 CB13 2.124% 06/25/35		06/25/2022	Paydown		37,943	41,887	32,460	31,762		6,181		6,181		37,943				210	06/25/2035	1.D FM
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 2.759% 08/25/33		06/01/2022	Paydown		13,632	13,632	12,669	13,283		350		350		13,632				154	08/25/2033	1.A FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006-AR1 A1A 2.124% 02/25/36		06/27/2022	Paydown		34,149	30,417	26,140	28,329		5,821		5,821		34,149				272	02/25/2036	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93935A-AD-4	WMALT MORTGAGE PASS-THROUGH CE WMALT 2006-AR5 4A 1.466% 06/25/46		06/01/2022	Paydown		45,104	45,386	35,201	38,324		6,779		6,779		45,104				183	06/25/2046	1.D FM
93935A-AD-4	WMALT MORTGAGE PASS-THROUGH CE WMALT 2006-AR5 4A 1.466% 06/25/46		06/01/2022	Paydown		42,070	42,333	38,920	39,300		2,770		2,770		42,070				171	06/25/2046	2.B FM
93935N-AB-0	WMALT MORTGAGE PASS-THROUGH CE WMALT 2007-OA1 2A 1.044% 12/25/46		06/01/2022	Paydown		14,955	14,610	12,583	13,894		1,060		1,060		14,955				188	12/25/2046	3.B FM
93936M-AA-3	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2007-OA4 A1A 1.236% 04/25/47		06/01/2022	Paydown		130,106	109,557	98,650	104,425		25,681		25,681		130,106				399	04/25/2047	1.D FM
94108F-AA-8	WAT 2021-A C WAT 2021-A A 3.524% 02/18/31		06/15/2022	Various		18,858,802	18,858,802	18,858,802	7,378,360						18,858,802				154,785	02/18/2031	1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 4.374% 02/18/31		06/15/2022	Various		5,186,171	5,186,171	5,186,171	2,030,417						5,186,171				(28,151)	02/18/2031	1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 6.074% 02/18/31		06/15/2022	Various		10,018,868	10,018,868	10,018,868	3,919,540						10,018,868				237,627	02/18/2031	2.C PL
946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		06/30/2022	Redemption 100.0000		213,626	213,626	213,626	213,626						213,626				5,719	01/18/2027	4.A FE
94973V-AX-5	ANTHEM INC Senior Unsecured 3.125% 05/15/22		05/15/2022	Maturity		250,000	250,000	253,263	250,148		(148)		(148)		250,000				3,906	05/15/2022	2.B FE
94978#-AH-0	WEC 2001A (CVS HEALTH) P/T CERTS 7.530% 01/10/24		06/10/2022	Redemption 100.0000		167,694	167,694	167,694	167,694						167,694				5,273	01/10/2024	2.B FE
94978#-AQ-0	BNSF RAILWAY COMPANY P/T CERTS 02-CTL-10 6.555% 08/01/22		04/28/2022	Redemption 100.0000		3,917,146	3,917,146	3,917,146	3,917,146						3,917,146				104,081	08/01/2022	1.G FE
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		06/10/2022	Redemption 100.0000		152,593	152,593	152,593	152,593						152,593				3,569	08/10/2027	2.B FE
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		06/10/2022	Redemption 100.0000		163,337	163,337	163,337	163,337						163,337				4,325	07/10/2026	4.A FE
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30		06/30/2022	Redemption 100.0000		(107,347)	(107,347)	(107,347)	(107,347)						(107,347)				6,838	01/30/2030	1.F FE
949789-AF-8	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR19 A6 2.745% 12/25/36		06/01/2022	Paydown		190,610	192,282	164,400	163,897		26,713		26,713		190,610				2,012	12/25/2036	1.D FM
9497EV-AB-1	WELLS FARGO HOME EQUITY TRUST WFHET 2007-1 A2 2.044% 03/25/37		05/25/2022	Paydown		122,236	122,236	92,456	104,094		18,142		18,142		122,236				312	03/25/2037	1.A FM
9497EV-AB-1	WELLS FARGO HOME EQUITY TRUST WFHET 2007-1 A2 2.044% 03/25/37		05/25/2022	MMTL Modco AAM		1,747,696	1,792,793	1,356,021	1,526,706		26,200		26,200		1,552,907		194,789	194,789	5,538	03/25/2037	1.A FM
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR5 2A1 2.756% 04/25/36		06/01/2022	Paydown		45,749	45,834	40,891	41,174		4,574		4,574		45,749				498	04/25/2036	1.D FM
94984M-AM-6	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR14 2A1 2.608% 10/25/36		06/01/2022	Paydown		33,695	34,524	30,167	30,412		3,283		3,283		33,695				325	10/25/2036	1.D FM
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR16 A1 2.240% 10/25/36		05/25/2022	Paydown		6,326	12,518	11,555	11,952		(5,625)		(5,625)		6,326				103	10/25/2036	1.D FM
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR16 A1 2.240% 10/25/36		05/25/2022	Paydown		485	959	949	974		(489)		(489)		485				8	10/25/2036	3.B FM
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR16 A1 2.240% 10/25/36		05/25/2022	AARE Surplus AAM		912,517	951,589	878,388	908,518		2,963		2,963		911,481		1,036	1,036	9,958	10/25/2036	1.D FM
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR16 A1 2.240% 10/25/36		05/25/2022	AARE Surplus AAM		69,896	72,889	72,160	74,020		141		141		74,161		(4,265)	(4,265)	763	10/25/2036	3.B FM
94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1 2.750% 12/28/37		06/01/2022	Paydown		53,073	54,618	48,768	48,598		4,474		4,474		53,073				544	12/28/2037	1.D FM
94987U-AG-8	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR2 2A2 2.460% 02/27/36		04/01/2022	Paydown		68,256	68,256	62,710	66,621		1,635		1,635		68,256				560	02/27/2036	1.A FM
94987U-AG-8	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR2 2A2 2.460% 02/27/36		05/25/2022	AARE Surplus AAM		3,447,662	3,536,368	3,249,038	3,451,641		14,066		14,066		3,465,707		(18,046)	(18,046)	43,711	02/27/2036	1.A FM
94987V-AL-5	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR3 A5 2.723% 03/27/37		06/01/2022	Paydown		121,229	106,417	76,488	81,958		39,271		39,271		121,229				1,619	03/27/2037	1.D FM
94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 3.239% 06/27/36		06/01/2022	Paydown		134,079	134,440	95,292	106,024		28,055		28,055		134,079				1,852	06/27/2036	1.D FM

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94988H-AC-5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2012-LC5 A3 2.918% 10/15/45		06/01/2022	Paydown		13,204,977	13,204,977	13,512,469	13,211,161		(6,184)		(6,184)		13,204,977				176,634	10/15/2045	1.A FM
95058X-AE-8	WEN 2019-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		06/15/2022	Paydown		66,250	66,250	66,042	66,120		130		130		66,250				1,287	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		06/15/2022	Paydown		5,000	5,000	5,000	5,000						5,000				102	06/15/2049	2.B FE
955278-A#-3	WEST PENN POWER COMPANY 1ST MTG 3.340% 04/15/22		04/15/2022	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				133,600	04/15/2022	1.G FE
				Redemption 100.0000																	
957128-AA-5	LOWE'S COS INC SECURED 6.090% 08/15/24		06/15/2022			191,202	191,202	191,202	191,202						191,202				4,855	08/15/2024	1.D FE
96328D-BQ-6	WHLS 2019-1A C WHLS 2019-1A B 0.000% 05/22/28		05/25/2022	MMTL Modco AAM		4,229,092	4,300,000	4,185,210	4,198,624		28,943		28,943		4,227,568		1,524	1,524		05/22/2028	2.B Z
96328D-BR-4	WHLS 2019-1A C WHLS 2019-1A C 0.000% 05/22/28		05/25/2022	MMTL Modco AAM		1,056,290	1,074,000	1,045,329	1,048,435		6,527		6,527		1,054,962		1,328	1,328		05/22/2028	2.B Z
	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER			Redemption 100.0000																	
96928*-EY-9	12H 4.830% 09/15/43		06/15/2022			99,778	99,778	100,772	100,512		(734)		(734)		99,778				2,009	09/15/2043	1.B FE
97064G-AA-1	WESTF 2021-A A WESTF 2021-A A 3.104% 05/15/46		06/15/2022	Paydown		302,944	302,944	285,430			17,514		17,514		302,944				2,758	05/15/2046	1.F FE
97770*-AA-2	WOLF ENTERTAINMENT INC A 2.990% 05/20/45		05/01/2022	Paydown		6,248,811	6,248,811	6,248,811	6,248,811						6,248,811				93,420	05/20/2045	2.B PL
	XHD LTD (HOME DEPOT) SECD NTS 5.840%			Redemption 100.0000																	
98371#-AA-9	01/15/24		04/15/2022			28,666	28,666	28,666	28,666						28,666				558	01/15/2024	1.C FE
	XHD LTD (HOME DEPOT) SECD NTS 5.840%			Redemption 100.0000																	
98371#-AA-9	01/15/24		06/15/2022			57,751	57,751	57,751	57,751						57,751				1,546	01/15/2024	1.F FE
98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2 3.238% 07/30/51		04/30/2022	Paydown		37,500	37,500	37,500	37,500						37,500				607	07/30/2051	2.B FE
98934K-AB-6	ZENECA WILMINGTON INC Senior Unsecured 7.000% 11/15/23		05/25/2022	MMTL Modco AAM		3,177,165	3,000,000	3,258,240	3,040,255		(8,201)		(8,201)		3,032,053		145,112	145,112	110,833	11/15/2023	1.G FE
				Redemption 100.0000																	
999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		06/15/2022			52,735	52,735	52,735	52,735						52,735				1,214	09/15/2030	2.B FE
G7741@-AA-8	SVF II FINCO CAYMAN LP SVF II FINCO CAYMAN LP 5.000% 12/22/25		06/16/2022	Paydown		8,670,715	8,670,715	8,670,715							8,670,715				956	12/22/2025	1.F PL
	WMMR FOUR LTD SR SECD NTS SER B 5.350%			Redemption 100.0000																	
G9400#-AB-2	09/30/33		06/30/2022			71,360	71,360	71,360	71,360						71,360				1,909	09/30/2033	3.A PL
	BEACON FINCO SARL SECD NTS SER D 3.820%			Redemption 100.0000																	
L0808#-AE-7	04/01/32		06/30/2022			605,752	605,752	621,650	676,654					(55,004)	605,752	(15,898)		(15,898)	11,570	04/01/2032	2.C PL
	BUGSERTJENESTE AS SR SECD NTS 2.750%			Redemption 100.0000																	
R2000#-AA-1	08/05/27		06/30/2022			990,390	990,390	1,011,124	1,080,045					(68,921)	990,390	(20,734)		(20,734)	14,082	08/05/2027	2.B PL
03666H-AB-7	ANTARES HOLDINGS LP SENIOR 8.500% 05/18/25		04/01/2022	MMTL Modco AAM		2,185,500	2,000,000	2,000,000	2,000,000						2,000,000		185,500	185,500	62,806	05/18/2025	2.C FE
064159-8J-8	BANK NOVA SCOTIA Senior Unsecured 0.400% 09/15/23	A	05/25/2022	MMTL Modco AAM		13,576,717	14,000,000	13,710,647			46,081		46,081		13,756,728		(180,011)	(180,011)	38,889	09/15/2023	1.F FE
09784Y-AA-6	BONAVISTA ENERGY CORP 2L SECD NTS 8.000% 08/11/25	A	05/31/2022	Call 110.0000		5,304,435	4,822,214	4,800,031	4,805,331		1,281		1,281		4,806,612		15,602	15,602	657,637	08/11/2025	4.B FE
22576C-D8-7	CRESCENT POINT ENERGY CORP SR GTD NTS SER K 4.000% 05/22/22	A	05/22/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				80,000	05/22/2022	3.B FE
				ALRe Modco - VIAC GA -																	
29250N-AW-5	ENBRIDGE INC Subordinated 6.250% 03/01/78	A	04/01/2022	AAM		3,119,400	3,000,000	3,000,000	3,000,000						3,000,000		119,400	119,400	109,375	03/01/2078	2.C FE
	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS			Redemption 100.0000																	
66980C-AA-6	SER A 4.115% 06/30/42		06/30/2022			10,448	10,448	10,364	10,653					(289)	10,448	84		84	215	06/30/2042	2.A FE
891140-C5-5	TORONTO-DOMINION BANK/THE Senior Unsecured 1.703% 07/19/23	A	05/25/2022	AARE Surplus AAM		8,014,139	8,000,000	8,000,000	8,000,000						8,000,000		14,139	14,139	46,994	07/19/2023	1.C FE
000000-00-0	BP CAPITAL MARKETS PLC Senior Unsecured 3.643% 05/14/23	D	05/25/2022	MMTL Modco AAM		4,739,549	4,700,000	4,740,467	4,713,960		(3,989)		(3,989)		4,709,971		29,578	29,578	176,453	05/14/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Banesco Panama SA BANESCO TL 07/15/24 4.311% 07/15/24	D	04/19/2022	Redemption 100.0000		1,628,965	1,628,965	1,649,327	1,645,970		(17,005)		(17,005)		1,628,965				22,004	07/15/2024	2.B FE
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 4.239% 09/15/24	D	06/15/2022	Redemption 100.0000		5,000,000	5,000,000	4,808,312	4,959,148		40,852		40,852		5,000,000				74,008	09/15/2024	2.C FE
000000-00-0	GLOBAL BANK CORP Global Bank Corp 5.113% 12/20/27	D	06/21/2022	Various		570,000	570,000	568,005	568,243		1,757		1,757		570,000				10,497	12/20/2027	2.A FE
000000-00-0	RED DORSAL FINANCE LTD Senior Secured 5.875% 10/12/31	D	04/12/2022	Redemption 100.0000		448,147	448,147	448,147	448,147						448,147				13,164	10/12/2031	2.C FE
000000-00-0	ADANI TRANSMISSION LTD Senior Secured 4.250% 05/21/36	D	05/21/2022	Redemption 100.0000		8,820	8,820	9,470	9,446		(626)		(626)		8,820				187	05/21/2036	2.C FE
000000-00-0	DIRECT LINE INSURANCE GROUP PL Subordinated 9.250% 04/27/42	B	04/27/2022	Call 100.0000		2,132,490	2,132,490	3,000,861	2,438,748		(33,248)		(33,248)		2,132,490	(273,010)		(273,010)	98,942	04/27/2042	1.G FE
000000-00-0	TALANX FINANZ LUXEMBURG SA Junior Subordinated 8.367% 06/15/42	B	06/15/2022	Call 100.0000		8,363,214	8,363,214	11,314,568	8,974,685		(168,805)		(168,805)		8,363,214	(442,666)		(442,666)	696,963	06/15/2042	1.G FE
00205G-AD-9	APT PIPELINES LTD Senior Unsecured 4.250% 07/15/27	D	04/01/2022	ALRe Modco - VIAC GA - AAM		14,378,703	14,000,000	13,960,820	13,976,338		676		676		13,977,014		401,689	401,689	125,611	07/15/2027	2.B FE
01448X-AA-3	ALESC 6A A1 ALESC 6A A1 2.624% 03/23/35	D	06/23/2022	Paydown		15,753	15,753	14,926	15,043		711		711		15,753				84	03/23/2035	1.D FE
01450D-AB-0	ALESC 12A A1 ALESC 12A A1 1.364% 07/15/37	D	04/18/2022	Paydown		56,210	56,210	52,661	52,717		3,494		3,494		56,210				145	07/15/2037	1.C FE
01450G-AA-5	ALESC 16A A ALESC 16A A 2.474% 03/23/38	D	04/01/2022	Apollo Internal		9,210	9,210	7,858			15		15		7,873		(7,873)	(7,873)	1	03/23/2038	1.E PL
01450G-AA-5	ALESC 16A A ALESC 16A A 2.474% 03/23/38	D	06/23/2022	Paydown		144,029	144,029	122,875			21,154		21,154		144,029				909	03/23/2038	1.E PL
01450N-AA-0	ALESC 17A A1 ALESC 17A A1 2.904% 09/23/38	D	06/23/2022	Paydown		1,455,778	1,455,778	1,376,606	14,853		79,164		79,164		1,455,778				10,710	09/23/2038	1.B FE
03332A-AA-8	ANCHF 2020-10A DV ANCHF 2020-10A AV 3.619% 04/25/38	D	05/25/2022	AARE Surplus AAM		2,917,611	3,000,000	2,936,250	2,952,669		(16,419)		(16,419)		2,936,250		(18,639)	(18,639)	63,333	04/25/2038	1.A FE
03332A-AG-5	ANCHF 2020-10A DV ANCHF 2020-10A DV 5.719% 04/25/38	D	05/25/2022	AARE Surplus AAM		1,145,008	1,250,000	1,137,500	1,155,773		4,551		4,551		1,160,323		(15,316)	(15,316)	41,701	04/25/2038	2.C FE
03665T-AJ-5	ANTR 2018-2A CR ANTR 2018-2A D 4.713% 10/20/30	D	05/25/2022	AARE Surplus AAM		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				60,014	10/20/2030	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SR SECD NTS 6.750% 06/30/35	D	06/30/2022	Redemption 100.0000		30,000	30,000	29,100	29,116		884		884		30,000				1,013	06/30/2035	2.C FE
05537G-AD-7	BBVA BANCO CONT Subordinated 5.250% 09/22/29	D	04/05/2022	AADE Modco AAM		3,347,517	3,280,000	3,316,900	3,293,185		(1,182)		(1,182)		3,292,003		55,514	55,514	90,401	09/22/2029	3.A FE
05964H-AH-8	BANCO SANTANDER Senior Unsecured 2.131% 04/12/23	D	05/25/2022	MMTL Modco AAM		1,006,815	1,000,000	1,000,000	1,000,000						1,000,000		6,815	6,815	9,113	04/12/2023	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	04/07/2022	Redemption 100.0000		428,704	428,704	428,704	428,704						428,704				8,960	04/07/2028	2.A FE
09609F-AA-0	BLUE WINGS LTD P/T CERTS 12-1 4.500% 01/11/23	C	06/13/2022	Redemption 100.0000		32,444	32,444	33,186	32,544		(100)		(100)		32,444				1,080	01/11/2023	2.B FE
10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 3.444% 04/15/28	D	04/18/2022	Paydown		4,466,526	4,466,526	4,466,526	4,466,526						4,466,526				136,929	04/15/2028	1.C FE
12549A-AS-9	CIFC 2013-1A CR CIFC 2013-1A CR 4.594% 07/16/30	D	04/01/2022	AEL Modco AAM		4,990,865	5,000,000	5,000,000	5,000,000						5,000,000		(9,135)	(9,135)	85,341	07/16/2030	2.C FE
12661P-AC-3	CSL FINANCE PLC Senior Unsecured 4.250% 04/27/32	D	04/25/2022	Barclays		2,994,660	3,000,000	2,989,350							2,989,350				5,310	04/27/2032	1.G FE
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA Subordinated 4.500% 12/09/25	D	04/01/2022	MMTL Modco AAM		10,310,290	10,000,000	9,979,300	9,990,729		543		543		9,991,272		319,018	319,018	140,000	12/09/2025	2.A FE
225313-AF-2	CREDIT AGRICOLE SA Subordinated 4.375% 03/17/25	D	04/01/2022	ALRe Modco - VIAC GA - AAM		21,347,150	21,075,000	20,735,494	20,944,330		9,454		9,454		20,953,784		393,366	393,366	496,872	03/17/2025	2.A FE
225401-AD-0	CREDIT SUISSE Senior Unsecured 2.997% 12/14/23	D	04/01/2022	MMTL Modco AAM		14,001,205	14,000,000	13,363,760	13,748,107		31,273		31,273		13,779,380		221,825	221,825	124,709	12/14/2023	2.A FE
23291K-AH-8	DH EUROPE FINANCE II SARL Senior Unsecured 2.600% 11/15/29	D	05/25/2022	AARE Surplus AAM		6,385,203	7,000,000	6,334,105			63		63		6,334,168		51,035	51,035	5,056	11/15/2029	2.A FE
23291K-AJ-4	DH EUROPE FINANCE II SARL Senior Unsecured 3.250% 11/15/39	D	05/24/2022	Wells Fargo		831,380	973,000	827,537			31		31		827,568		3,812	3,812	966	11/15/2039	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
238791-AB-3	DAVINCIRE HOLDINGS LTD Senior Unsecured 4.750% 05/01/25	D	04/05/2022	AADE - AAIA non-Modco - AAM		30,768,600	30,000,000	29,748,300	29,902,300		7,088		7,088		29,909,388		859,212	859,212	609,583	05/01/2025	2.B FE
26139P-AB-9	DP WORLD CRESCENT LTD Senior Unsecured 4.848% 09/26/28	D	05/25/2022	AARE Surplus AAM		5,056,838	5,000,000	5,000,000	5,000,000						5,000,000		56,838	56,838	160,927	09/26/2028	2.C FE
26251L-AJ-3	DRSLF 2018-64A C DRSLF 2018-64A D 3.694% 04/18/31	D	05/25/2022	AARE Surplus AAM		1,403,750	1,500,000	1,397,597	1,412,928		4,969		4,969		1,417,896		(14,147)	(14,147)	27,157	04/18/2031	2.C FE
268317-AP-9	ELECTRICITE DE FRANCE SA Senior Unsecured 4.750% 10/13/35	D	04/01/2022	MMTL Modco AAM		7,344,140	7,000,000	6,853,140	6,885,435		719		719		6,886,155		457,985	457,985	155,167	10/13/2035	2.A FE
28623C-AG-6	AWPT 2018-10A C AWPT 2018-10A C 3.413% 10/20/31	D	04/01/2022	AEL Modco AAM		2,984,925	3,000,000	2,964,920	2,971,402		1,135		1,135		2,972,537		12,388	12,388	34,432	10/20/2031	1.F FE
34961P-AG-5	FCBSL 2017-2A C FCBSL 2017-2A C 3.639% 07/11/30	D	04/01/2022	AEL Modco AAM		17,499,930	17,500,000	17,502,492	17,499,875		14		14		17,499,889		41	41	234,823	07/11/2030	1.F FE
34962D-AE-6	FCBSL 2019-2A B FCBSL 2019-2A B 3.313% 10/20/32	D	04/01/2022	AEL Modco AAM		14,002,422	14,000,000	14,000,000	14,000,000						14,000,000		2,422	2,422	154,343	10/20/2032	1.C FE
34962D-AG-1	FCBSL 2019-2A B FCBSL 2019-2A C 4.263% 10/20/32	D	04/01/2022	Various		14,204,288	14,200,000	14,204,048	14,203,712		(165)		(165)		14,203,546		742	742	217,628	10/20/2032	1.F FE
34962D-AJ-5	FCBSL 2019-2A B FCBSL 2019-2A D 5.413% 10/20/32	D	04/01/2022	AEL Modco AAM		17,302,301	17,300,000	17,300,000	17,300,000						17,300,000		2,301	2,301	355,218	10/20/2032	2.C FE
34963D-AS-4	FCBSL 2021-4A D FCBSL 2021-4A D 4.694% 10/15/34	D	05/25/2022	AARE Surplus AAM		901,359	1,000,000	908,750			21		21		908,771		(7,412)	(7,412)	5,216	10/15/2034	2.C FE
375415-AE-6	GILBT 2017-1A C GILBT 2017-1A C 2.994% 10/15/30	D	05/25/2022	AARE Surplus AAM		1,584,081	1,650,000	1,580,700	1,604,701		3,378		3,378		1,608,078		(23,998)	(23,998)	23,257	10/15/2030	1.F FE
381362-AQ-5	GTCOP 2012-1A BR2A GTCOP 2012-1A CR 5.129% 06/15/34	D	05/02/2022	Paydown		166,990	166,990	166,989	167,001		(11)		(11)		166,990				1,702	06/15/2034	1.F FE
38175L-AE-2	GOCAP 2014-18A DR GOCAP 2014-18A CR 3.784% 10/25/29	D	04/22/2022	Paydown		10,500,000	10,500,000	10,494,000	10,493,630		6,370		6,370		10,500,000				79,918	10/25/2029	1.F FE
38175L-AG-7	GOCAP 2014-18A DR GOCAP 2014-18A DR 5.084% 10/25/29	D	04/21/2022	Paydown		17,000,000	17,000,000	16,936,756	14,454,090		54,330		54,330		17,000,000				343,664	10/25/2029	2.C FE
381760-AG-5	GCBSL 2019-43A C GCBSL 2019-43A C 4.013% 07/20/32	D	04/01/2022	AEL Modco AAM		5,002,075	5,000,000	5,000,000	5,000,000						5,000,000		2,075	2,075	70,970	07/20/2032	1.F FE
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	04/07/2022	Various		992,895	992,895	992,895	992,895						992,895				33,510	10/07/2026	3.C FE
43133J-AA-6	HITR 2019-2A A1 HITR 2019-2A A1 3.265% 05/22/39	D	05/23/2022	Paydown		1,270,701	1,270,701	1,263,312	886,283		6,138		6,138		1,270,701				13,348	05/22/2039	1.C FE
43133J-AA-6	HITR 2019-2A A1 HITR 2019-2A A1 3.265% 05/22/39	D	04/01/2022	AEL Modco AAM		12,208,194	12,215,829	12,170,019	12,215,829						12,215,829		(7,635)	(7,635)	88,806	05/22/2039	1.C FE
46603V-AB-1	IVYH 14A A2 IVYH 14A A2 2.744% 04/18/30	D	05/25/2022	AARE Surplus AAM		968,842	1,000,000	972,500	972,500		3,297		3,297		975,797		(6,955)	(6,955)	12,331	04/18/2030	1.C FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP 5.875% 07/08/22	D	06/30/2022	Redemption 100.0000		286,130	286,130	286,130	286,130						286,130				8,405	07/08/2022	3.A FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD Senior Secured 5.875% 07/05/34	D	04/05/2022	Various		228,260	228,260	249,449	246,503		(18,243)		(18,243)		228,260				6,705	07/05/2034	2.C FE
539439-AP-4	LLOYDS BANKING GROUP PLC Senior Unsecured 2.907% 11/07/23	D	05/25/2022	AARE Surplus AAM		4,994,289	5,000,000	4,991,268	4,996,154		814		814		4,996,967		(2,678)	(2,678)	79,943	11/07/2023	1.F FE
55608X-AB-3	MACQUARIE BANK LTD Subordinated 4.875% 06/10/25	D	04/01/2022	ALRe Modco - GMIB - AAM		5,142,248	5,000,000	4,986,700	4,994,681		358		358		4,995,039		147,209	147,209	75,156	06/10/2025	2.B FE
55954H-AS-1	MAGNE 2019-22A DR MAGNE 2019-22A DR 4.144% 04/15/31	D	05/25/2022	AARE Surplus AAM		3,301,638	3,500,000	3,333,750			465		465		3,334,215		(32,578)	(32,578)	16,117	04/15/2031	2.C FE
55955A-AG-1	MAGNETITE CLO LTD MAGNE_18-20A MAGNE 2018-20A D 3.563% 04/20/31	D	05/25/2022	AARE Surplus AAM		1,232,174	1,325,000	1,225,625			324		324		1,225,949		6,225	6,225	4,589	04/20/2031	2.C FE
60689W-AM-3	VENTR 2017-28RR BF VENTR 2017-28RR BF 3.779% 07/22/30	D	05/25/2022	AARE Surplus AAM		1,348,354	1,387,500	1,328,531	1,328,531						1,328,531		19,823	19,823	17,523	07/22/2030	1.A FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY Subordinated 4.000% 09/14/26	D	06/10/2022	Tender Offer		1,714,609	1,765,000	1,759,811	1,762,302		232		232		1,762,534		(47,925)	(47,925)	52,166	09/14/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
654579-AK-7	NIPPON LIFE INS Subordinated 2.900% 09/16/51	D	05/25/2022	AARE Surplus AAM		3,787,401	4,500,000	3,735,000			203		203		3,735,203		52,198	52,198	25,013	09/16/2051	1.G FE
67108B-BC-8	OZLMF 2012-2A BR2 OZLMF 2012-2A BR2 3.586% 07/30/31	D	04/01/2022	AEL Modco AAM		8,157,852	8,200,000	8,159,000	8,120,755		405		405		8,121,160		36,692	36,692	85,922	07/30/2031	1.F FE
69688M-AG-0	PALMER SQUARE CLO LTD PLMRS_18 PLMRS 2018-2A B 2.944% 07/16/31	D	05/25/2022	AARE Surplus AAM		1,913,758	2,000,000	1,902,000	1,933,169		4,307		4,307		1,937,476		(23,718)	(23,718)	27,095	07/16/2031	1.F FE
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PER Senior Unsecured 4.125% 05/15/27	D	04/05/2022	AADE - AAIA Modco - AAM		5,268,277	5,200,000	5,160,475	5,176,703		1,015		1,015		5,177,718		90,559	90,559	83,417	05/15/2027	2.B FE
74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 2.654% 03/23/35	D	06/23/2022	Paydown		4,369,503	4,369,503	4,172,876			196,628		196,628		4,369,503				22,483	03/23/2035	1.B FE
74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 2.654% 03/23/35	D	04/01/2022	Paydown		80,158	80,158	76,551			3,607		3,607		80,158				141	03/23/2035	1.C FE
74042C-AC-2	PREFERRED TERM SECURITIES XXVI PRETSL 28-A2 A2 2.430% 03/22/38	D	06/27/2022	Paydown		4,967	4,967	2,806	2,925		2,042		2,042		4,967				23	03/22/2038	1.D FE
74042E-AA-2	PRETSL XVII LTD PREFERRED TERM SECS XVII 2.597% 06/23/35	D	04/01/2022	Various		5,851,044	6,359,830	5,826,722	5,496,042		20,796		20,796		5,847,518		3,526	3,526	11,960	06/23/2035	1.C FE
74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 2.353% 06/22/37	D	06/24/2022	Paydown		85,378	85,378	59,662	61,325		24,053		24,053		85,378				375	06/22/2037	1.D PL
74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 2.535% 12/22/35	D	06/22/2022	Paydown		787,160	787,160	709,920	711,681		75,479		75,479		787,160				3,453	12/22/2035	1.A FE
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 2.175% 12/22/35	D	06/22/2022	Paydown		18,388	18,388	10,389	10,943		7,445		7,445		18,388				88	12/22/2035	1.C FE
74042Q-AA-5	PRETSL XXVI PREFERRED TERM SECS XXVI 2.534% 09/22/37	D	05/11/2022	Various				31,657	(1,408,998)		(3,373)		(3,373)		27,719		(27,719)	(27,719)		09/22/2037	1.C FE
74042Q-AA-5	PRETSL XXVI PREFERRED TERM SECS XXVI 2.534% 09/22/37	D	05/06/2022	Paydown		433	433	392	392		40		40		433				1	09/22/2037	1.C FE
74981H-CG-3	RACE POINT CLO LTD RACEP_15-9A RACEP 2015-9A BR 3.194% 10/15/30	D	04/01/2022	AEL Modco AAM		2,943,651	3,000,000	2,917,500	2,938,948		3,044		3,044		2,941,991		1,660	1,660	32,534	10/15/2030	1.F FE
780099-CH-8	NATWEST GROUP Subordinated 5.125% 05/28/24	D	04/01/2022	ALRe Modco - VIAC GA - AAM		6,160,315	6,000,000	6,041,370	6,025,212		(2,487)		(2,487)		6,022,726		137,589	137,589	105,063	05/28/2024	2.B FE
784309-AA-4	SKY AVIATION LEASING SJETS_17- SJETS 2017-1 A 3.967% 08/15/42	D	06/15/2022	Paydown		214,919	214,919	212,805	213,170		1,748		1,748		214,919				3,383	08/15/2042	2.B FE
78467K-A#-4	SSE PLC SR NTS SER C 3.890% 04/16/22	D	04/16/2022	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				389,000	04/16/2022	2.A FE
85208H-AA-1	SPRTE 2017-1 B SPRTE 2017-1 A 4.250% 12/15/37	D	04/15/2022	Paydown		19,603	19,603	19,554	19,570		33		33		19,603				278	12/15/2037	2.B FE
85208H-AB-9	SPRTE 2017-1 B SPRTE 2017-1 B 5.750% 12/15/37	D	04/15/2022	Paydown		2,333,746	2,333,746	2,305,236	2,325,786		7,961		7,961		2,333,746				44,730	12/15/2037	3.B FE
87231B-AG-8	TCI-FLATIRON CLO LTD TFLAT_17- TFLAT 2017-1A C 3.294% 11/18/30	D	05/25/2022	AARE Surplus AAM		960,124	1,000,000	949,500	964,811		2,490		2,490		967,302		(7,178)	(7,178)	11,596	11/18/2030	1.F FE
87244C-AL-0	CHMML 2016-1A BR CHMML 2016-1A BR 3.213% 10/20/30	D	05/25/2022	AARE Surplus AAM		1,958,508	2,000,000	1,942,630	1,954,589		5,960		5,960		1,960,550		(2,042)	(2,042)	29,928	10/20/2030	1.C FE
89413C-AA-5	TRAP 2006-10A B TRAP 2006-10A A1 1.309% 07/06/41	D	04/06/2022	Paydown		8,478	8,478	7,692	7,557		922		922		8,478				22	07/06/2041	1.B FE
89413G-AG-3	TRAP 2007-12A B TRAP 2007-12A B 1.529% 04/06/42	D	04/01/2022	AEL Modco AAM		3,095,000	4,000,000	3,095,000			6,411		6,411		3,101,411		(6,411)	(6,411)	7,329	04/06/2042	2.C FE
896008-AF-6	TRIAX 2006-2A B TRIAX 2006-2A B 1.762% 10/02/39	D	04/04/2022	Paydown		16,992	16,992	16,737	16,992						16,992				40	10/02/2039	6.B Z
89822P-AA-1	TFINS 2020-1A A2 TFINS 2020-1A A1 4.044% 04/15/40	D	04/01/2022	AEL Modco AAM		2,260,851	2,258,029	2,258,029	2,258,029						2,258,029		2,823	2,823	33,588	04/15/2040	1.C FE
903428-AA-8	US CAP FDG VI TRAP 2007-12A A1 1.269% 07/10/43	D	04/11/2022	Paydown		6,007	6,007	5,248			758		758		6,007				8	07/10/2043	1.G FE
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND Senior Unsecured 2.859% 08/15/23	D	05/25/2022	MMTL Modco AAM		5,004,452	5,000,000	4,786,400	4,924,188		18,286		18,286		4,942,473		61,978	61,978	111,183	08/15/2023	1.G FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	VENTURE CDO LTD VENTR_17-28A VENTR 2017-28A D																				
92331A-AN-4	5.063% 07/20/30	D	04/01/2022	AEL Modco AAM		8,730,435	8,750,000	8,750,000	8,750,000						8,750,000		(19,565)	(19,565)	165,796	07/20/2030	2.C FE
98420E-AC-9	XLIT LTD Subordinated 4.450% 03/31/25	D	06/29/2022	Various		2,929,890	2,863,000	2,843,397	2,855,231		1,107		1,107		2,856,338		6,662	6,662	162,089	03/31/2025	1.G FE
98420E-AC-9	XLIT LTD Subordinated 4.450% 03/31/25	D	04/01/2022	Various		11,391,370	11,054,000	11,283,306	11,215,363		(11,835)		(11,835)		11,203,528		187,842	187,842	247,318	03/31/2025	2.A FE
	LIMA METRO LINE 2 FINANCE LTD Senior Secured			Redemption 100.0000																	
AZ7194-54-3	4.350% 04/05/36	D	04/05/2022			297,423	297,423	322,758	307,138		(25,017)		(25,017)		297,423				6,310	04/05/2036	2.C FE
	MUENCHENER RUECKVERSICHERUNGS Subordinated			Call 100.0000																	
D5586L-AA-8	6.625% 05/26/42	B	05/26/2022			5,416,709	5,416,709	6,699,457	5,623,342		(71,202)		(71,202)		5,416,709	(135,431)		(135,431)	358,230	05/26/2042	1.F FE
	AKIEM HOLDING SAS SR SECD NTS 1.750%			Redemption 100.0000																	
F1000#-AA-6	09/05/34	B	06/30/2022			182,682	182,682	195,195	199,219					(4,024)	182,682	(12,513)		(12,513)	1,598	09/05/2034	2.A PL
				Redemption 100.0000																	
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	06/30/2022			1,020,408	1,020,408	1,105,010	1,100,918		(22,296)		(22,296)		1,020,408	(58,214)		(58,214)	48,226	12/31/2031	4.B PL
	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771%																				
G0445Q-AA-6	12/24/24	D	05/25/2022	MMTL Modco AAM		18,294,862	18,294,862	18,342,023	18,324,294		(6,278)		(6,278)		18,318,015		(23,154)	(23,154)	590,302	12/24/2024	2.B Z
	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC																				
G1981*-AA-2	3.800% 09/30/45	D	06/30/2022	Paydown		3,315,069	3,315,069	3,291,958	3,320,041		(4,972)		(4,972)		3,315,069				62,986	09/30/2045	1.D PL
	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS			Redemption 100.0000																	
G6076#-AA-3	3.120% 12/31/42	B	06/30/2022			36,988	36,988	40,209	41,318					(1,109)	36,988	(3,221)		(3,221)	577	12/31/2042	2.B PL
	MIDLAND MOTORWAYS GROUP LTD SECURED 2.550%			Redemption 100.0000																	
G6076#-AD-7	12/31/39	B	06/30/2022			106,384	106,384	111,943							106,384	(5,560)		(5,560)	1,350	12/31/2039	2.B PL
	Tiger Global Private Investmen Tiger Global																				
G8867K-AB-9	Private Investmen 6.580% 05/13/27	D	05/25/2022	Paydown		6,530,236	6,530,236	6,530,236							6,530,236				1,662	05/13/2027	2.B FE
	WMMR THREE LTD SR SECD NTS SER A 5.350%			Redemption 100.0000																	
G9400#-AA-4	09/30/33	D	06/30/2022			71,360	71,360	71,360	71,360						71,360				31,882	09/30/2033	3.A PL
	DANISH CROWN A/S GTD SR NTS SER A 4.940%																				
K2162#-AA-4	06/13/22	D	06/13/2022	Maturity		15,000,000	15,000,000	15,111,050	15,016,747		(16,747)		(16,747)		15,000,000				370,500	06/13/2022	2.C FE
	MERIDIAN SPIRIT APS SR SECD NTS 4.110%			Redemption 100.0000																	
K7017#-AA-8	08/01/30	D	06/30/2022			249,113	249,113	249,113	249,113						249,113				5,119	08/01/2030	2.A FE
	Aes Mexico Generation Holdings SECURED																				
P0606*-AA-9	5.620% 11/26/27	D	06/30/2022	Various		1,184,762	1,184,762	1,184,762	1,184,762						1,184,762				33,292	11/26/2027	2.C PL
				Redemption 100.0000																	
P4000@-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	06/28/2022			253,726	253,726	253,726	253,726						253,726				5,107	12/28/2037	2.A FE
	TABCORP FINANCE PTY LTD SR GTD NTS SER E																				
Q8806#-AC-1	4.820% 06/12/30	D	06/01/2022	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				113,136	06/12/2030	2.C FE
	TABCORP FINANCE PTY LTD SR GTD NTS SER F																				
Q8806#-AD-9	4.970% 06/12/33	D	06/01/2022	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				233,314	06/12/2033	2.C FE
	WELCO ECO SHIP AS SR SECD NTS SER A 5.300%			Redemption 100.0000																	
R9836#-AA-6	04/30/31	D	06/30/2022			64,591	64,591	63,945	64,133		458		458		64,591				1,390	04/30/2031	1.G PL
	WELCO ECO SHIP AS SR SECD NTS SER B 6.110%			Redemption 100.0000																	
R9836#-AB-4	04/30/31	D	06/30/2022			64,591	64,591	63,945	64,133		458		458		64,591				1,413	04/30/2031	1.G PL
	TEEKAY SHUTTLE TANKER FINANCE SR SECD NTS SER			Redemption 100.0000																	
Y8564*-AB-0	B 4.960% 12/31/23	D	06/30/2022			389,064	389,064	389,064	389,064						389,064				9,649	12/31/2023	2.C FE
02369G-AA-3	AMER AGCREDIT		06/30/2022	Various		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000					12/31/2049	3.A FE
064058-AL-4	BANK OF NEW YORK MELLON CORP/T		06/30/2022	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					12/31/2049	2.A FE
19075Q-AC-6	COBANK ACB		06/30/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000					12/31/2049	2.A FE
857477-AQ-6	STATE STREET CRP		06/30/2022	Various		667,000	667,000	667,000	667,000						667,000					12/31/2049	2.A FE
949746-RG-8	WELLS FARGO & COMPANY		06/30/2022	Various		10,956,266	11,000,000	10,956,266	10,956,266						10,956,266					12/31/2049	2.B FE
949746-RN-3	WELLS FARGO & COMPANY		06/30/2022	Various		15,709,500	15,709,500	15,709,500	15,709,500						15,709,500					12/31/2049	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,965,092,319	2,951,627,980	2,921,481,785	2,107,656,743	10,539	25,666,340	59,198	25,617,681	(129,347)	2,946,896,342	(967,163)	16,366,596	15,399,433	55,805,502	XXX	XXX
	BP CAPITAL MARKETS PLC Subordinated 4.375%																				
055650-DU-9	12/31/49	D	04/01/2022	Various		25,706,749	25,500,000	25,540,055	24,497,887		(2,162)		(2,162)		25,535,780		170,968	170,968	585,703	12/31/2049	2.A FE
	CREDIT AGRICOLE SA Junior Subordinated			ALRe Modco - VIAC GA -																	
225313-AL-9	6.875% 12/31/49	D	04/01/2022	AAM		2,078,334	2,000,000	2,000,000	2,000,000						2,000,000		78,334	78,334	71,806	12/31/2049	2.C FE
14019T-AA-4	CAPITAL FARM CREDIT		06/30/2022	Various		8,599,511	8,600,000	8,599,511	8,599,511						8,599,511					12/31/2049	3.C FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172967-MU-2	CITIGROUP INC		06/30/2022	Various		18,999,187	19,000,000	18,999,187	18,999,187						18,999,187					12/31/2049	3.A FE
281020-AT-4	EDISON INTL		06/30/2022	Various		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000					12/31/2049	3.B FE
29273V-AN-0	ENERGY TRANSFER		06/30/2022	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000					12/31/2049	3.B FE
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		06/30/2022	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000					12/31/2049	3.A FE
446150-AL-8	HUNTINGTON BANCS		06/30/2022	Various		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000					12/31/2049	3.A FE
48126H-AA-8	JPMORGAN CHASE		06/30/2022	Various		412,500	440,000	412,500	412,500						412,500					12/31/2049	2.B FE
743315-AU-7	PROGRESSIVE CORPORATION (THE)		06/30/2022	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					12/31/2049	2.A FE
808513-AR-6	CHARLES SCHWAB		06/30/2022	Various		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000					12/31/2049	2.B FE
808513-BJ-3	CHARLES SCHWAB		06/30/2022	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					12/31/2049	2.B FE
903312-AA-4	USB REALTY CORP		06/30/2022	Various		19,276,117	22,480,000	19,276,117	19,276,117						19,276,117					12/31/2049	2.A FE
949746-TD-3	WELLS FARGO & COMPANY		06/30/2022	Various		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000					12/31/2049	2.B FE
14019T-AA-4	CAPITAL FARM CREDIT		06/30/2022	Various		26,817,058	26,817,058	26,817,058	26,817,058						26,817,058					12/31/2049	3.C FE
30767E-AD-1	FARM CREDIT BANK		06/30/2022	Various		2,062,500	2,062,500	2,062,500	2,062,500						2,062,500					12/31/2049	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						189,201,956	192,149,558	188,956,928	187,914,760		(2,162)		(2,162)		188,952,653		249,302	249,302	657,509	XXX	XXX
00043*-AA-7	AA Warehouse AA Warehouse 2.949% 08/08/36		05/09/2022	Various		7,363,200	7,363,200	7,363,200	4,787,556		(18,393)		(18,393)		7,363,200				30,434	08/08/2036	1.G PL
00043*-AB-5	AA Warehouse AA Warehouse 1.298% 08/08/36		05/09/2022	Various		1,380,600	1,380,600	1,380,600	897,955		(3,737)		(3,737)		1,380,600				5,494	08/08/2036	2.C FE
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 3.063% 03/31/41		04/29/2022	Paydown		24,406,000	24,406,000	24,406,000	18,199,872		33,170		33,170		24,406,000					03/31/2041	1.G FE
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 3.063% 03/31/41		05/13/2022	Paydown		3,310,890	3,310,890	3,310,890	2,108,511		3,843		3,843		3,310,890					03/31/2041	1.G PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 4.098% 03/31/41		04/29/2022	Paydown		12,203,001	12,203,001	12,203,001	9,103,157		20,887		20,887		12,203,001					03/31/2041	2.C FE
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 4.098% 03/31/41		05/13/2022	Paydown		2,414,940	2,414,940	2,414,940	1,539,070		3,531		3,531		2,414,940					03/31/2041	2.C PL
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		04/08/2022	Paydown		894,124	894,124	894,124	894,124						894,124				36,236	10/24/2029	1.E FE
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		06/08/2022	Paydown		2,894,779	2,894,779	2,894,779	2,894,779						2,894,779				66,671	10/24/2029	1.E PL
35632U-AD-7	Donlen OpCo Donlen OpCo Debt - Tranche B 4.256% 03/30/28		04/28/2022	Redemption 100.0000		(380,700)	(380,700)	(380,700)	(202,500)						(380,700)					03/30/2028	2.C FE
408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		06/18/2022	Paydown		966,199	966,199	966,199	966,199						966,199				9,242	10/18/2052	1.A FE
59565H-AB-1	Midcap Funding Franchise Finan MFFFT 2019-1 A-T 4.838% 09/10/29		04/16/2022	Paydown		128,650,000	128,650,000	128,650,000	128,650,000						128,650,000				1,933,860	09/10/2029	1.F FE
59565H-AD-7	Midcap Funding Franchise Finan MFFFT 2019-1 B 5.879% 09/10/29		04/16/2022	Paydown		17,875,000	17,875,000	17,875,000	17,875,000						17,875,000				309,357	09/10/2029	2.B FE
59565H-AE-5	Midcap Funding Franchise Finan MFFFT 2019-1 C 7.349% 09/10/29		04/16/2022	Paydown		17,025,000	17,025,000	17,025,000	17,025,000						17,025,000				388,738	09/10/2029	3.B FE
96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 2.442% 11/18/38		05/01/2022	Paydown				877,141			(877,141)		(877,141)						214,411	11/18/2038	1.A FE
96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 2.442% 11/18/38		05/18/2022	Redemption 100.0000		949,797,298	949,797,298	948,537,812			1,259,486		1,259,486		949,797,298				1,735,555	11/18/2038	1.A FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/18/38		05/01/2022	Direct				7,868			1,077		1,077		8,944		(8,944)	(8,944)	(655)	11/18/2038	1.C FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/18/38		05/01/2022	Paydown		45,401	45,401	77,994			(32,594)		(32,594)		45,401				19,888	11/18/2038	1.C FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 2.542% 11/18/38		05/18/2022	Redemption 100.0000		31,841,325	31,841,325	31,798,349			42,976		42,976		31,841,325				144,407	11/18/2038	1.C FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/18/38		05/01/2022	Direct				81,601			3,268		3,268		84,868		(84,868)	(84,868)	(747)	11/18/2038	1.F FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/18/38		05/01/2022	Paydown		221,894	221,894	266,096			(44,202)		(44,202)		221,894				2,067	11/18/2038	1.F FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 2.642% 11/18/38		05/18/2022	Redemption 100.0000		40,471,520	40,471,520	40,419,718			51,802		51,802		40,471,520				(61,787)	11/18/2038	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/18/38		05/06/2022	Direct				52,420			4,069		4,069		56,489		(56,489)	(56,489)	(1,174)	11/18/2038	2.B Z
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/18/38		05/06/2022	Paydown		86,019	86,019	104,377			(18,357)		(18,357)		86,019				1,835	11/18/2038	2.B Z
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 4.142% 11/18/38		05/18/2022	Redemption 100.0000		14,789,731	14,789,239	14,790,086			(847)		(847)		14,789,239				(27,703)	11/18/2038	2.B Z
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/18/38		05/06/2022	Direct				84,951			7,146		7,146		92,097		(92,097)	(92,097)	(1,193)	11/18/2038	2.B FE
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/18/38		05/06/2022	Paydown		(1,441,440)	(1,441,440)	(1,436,679)			(4,761)		(4,761)		(1,441,440)				2,571	11/18/2038	2.B FE
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 5.142% 11/18/38		05/18/2022	Redemption 100.0000		4,806,878	4,806,878	4,811,544			(4,666)		(4,666)		4,806,878				9,790	11/18/2038	2.B FE
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 2.946% 11/01/34		06/10/2022	Paydown		14,224,911	14,224,911	14,224,911	12,796,070						14,224,911				139,604	11/01/2034	1.G PL
G2962@-AA-1	AP Aristotle Holdings LLC AP Aristotle Holdings 5.125% 12/31/28	D	04/22/2022	Paydown		47,313,840	47,313,840	47,375,348			(61,508)		(61,508)		47,313,840				95,163	12/31/2028	2.C PL
G2962@-AB-9	AP Aristotle Holdings LLC AP Aristotle Holdings 3.250% 12/31/28	D	04/14/2022	Paydown		21,869,801	21,869,801	21,896,044			(26,244)		(26,244)		21,869,801				34,992	12/31/2028	1.G FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,343,030,211	1,343,029,719	1,342,972,614	217,534,793		338,805		338,805		1,343,272,117		(242,398)	(242,398)	5,087,056	XXX	XXX
000000-00-0	INGERSOLL RAND SERVICES CO TERM B 0.113% 02/28/27		06/01/2022	Redemption 100.0000		3,108	3,108	3,070	3,074		33		33		3,108				37	02/28/2027	3.A FE
000000-00-0	CALPINE CORP CPN TL B5 1L USD 0.984% 12/16/27		06/29/2022	Redemption 100.0000		2,707	2,707	2,691	2,693		14		14		2,707				40	12/16/2027	3.A FE
000000-00-0	Tillman Networks Tillman Networks 4.000% 08/31/30		06/16/2022	Various		345,065	345,065	343,908	205,212		1,154		1,154		345,065				2,498	08/31/2030	2.A FE
042688-AA-9	ARPAD SOLAR BORROWER LLC TERM LN 1L 5.250% 07/15/34		04/15/2022	Redemption 100.0000		57,829	57,829	57,829	57,829						57,829				925	07/15/2034	2.B PL
11823L-AK-1	BUCKEYE PARTNERS BPL TL B1 1L USD 3.963% 11/01/26		06/30/2022	Redemption 100.0000		5,943	5,943	5,911	5,916		27		27		5,943				85	11/01/2026	2.C FE
41165Q-AG-2	HARBOURVEST PARTNERS LP HAPART TL B 1L USD 3.848% 03/01/25		04/01/2022	Redemption 100.0000		995	995	995	995						995				10	03/01/2025	3.A PL
88532*-AA-0	BRONSON LEE PARTNERS LLC BRONSON LEE 2019-TAX1 2.201% 05/10/23		04/04/2022	Redemption 100.0000		32,458	32,458	32,456	32,457		1		1		32,458				583	05/10/2023	1.C FE
88532*-AA-0	BRONSON LEE PARTNERS LLC BRONSON LEE 2019-TAX1 3.032% 05/10/23		05/02/2022	Redemption 100.0000		557,988	557,988	557,951	557,972		15		15		557,988				3,309	05/10/2023	1.C FE
BL2348-80-5	ELECTRO RENT CORPORATION ELRC TL 1L USD 33.992% 01/31/24		06/30/2022	Redemption 100.0000		4,539	4,539	4,481	4,512		26		26		4,539				137	01/31/2024	4.C FE
BL2552-41-4	INEOS US FINANCE LLC TERM B 3.859% 03/31/24		06/01/2022	Redemption 100.0000		5,089	5,089	5,045	5,066		23		23		5,089				58	03/31/2024	3.B FE
BL2629-47-7	SCIENTIFIC GAMES INTERNATIONAL SGMS TL B5 1L USD 3.127% 08/14/24		04/14/2022	Redemption 100.0000		3,213,434	3,213,434	3,213,434	3,213,434						3,213,434				27,172	08/14/2024	4.A FE
BL2681-06-4	CHAMPIONX CORP APY TL B 1L USD 4.071% 05/09/25		06/01/2022	Redemption 100.0000		95,296	95,296	95,058	95,176		120		120		95,296				1,320	05/09/2025	3.B FE
BL2774-28-1	TRAVEL LEADERS GROUP LLC TL B 4.710% 01/25/24		06/28/2022	Redemption 100.0000		3,706	3,706	2,548	2,963		743		743		3,706				83	01/25/2024	5.B FE
BL2847-99-6	IMPERVA INC TL 1L USD 19.926% 01/10/26		06/01/2022	Redemption 100.0000		3,750	3,750	3,744	3,746		4		4		3,750				94	01/10/2026	4.B FE
BL2870-02-2	NEXSTAR BROADCASTING INC NXST TL B 1L USD 18.481% 09/19/26		06/28/2022	Redemption 100.0000		696,421	696,421	691,706	692,941		3,480		3,480		696,421				8,662	09/19/2026	3.B FE
BL3089-54-9	GENESEE & WYOMING INC. TERM 4.474% 12/30/26		06/29/2022	Redemption 100.0000		4,950	4,950	4,922	4,929		20		20		4,950				65	12/30/2026	3.B FE
BL3114-36-2	US ECOLOGY HOLDINGS INC TERM B 0.109% 11/01/26		05/02/2022	Redemption 100.0000		977,500	977,500	976,041	976,428		1,072		1,072		977,500				9,047	11/01/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BL3128-18-0	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 3.463% 08/01/27		06/01/2022	Redemption 100.0000		4,228	4,228	4,205	4,209		19		19		4,228				45	08/01/2027	3.A FE
BL3156-14-0	ADVANCED DRAINAGE SYSTEMS INC WMS TL B 1L USD 3.948% 09/24/26		06/01/2022	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				16	09/24/2026	3.A FE
BL3197-18-5	BELRON FINANCE US LLC BELRON TL B 1L USD 15.135% 10/30/26		06/30/2022	Redemption 100.0000		6,250	6,250	6,229	6,234		16		16		6,250				3,163	10/30/2026	3.B FE
BL3200-39-3	AMERICAN BUILDERS & CONTRACTOR TERM B 3.859% 01/15/27		06/28/2022	Redemption 100.0000		5,000	5,000	4,975	4,982		18		18		5,000				62	01/15/2027	3.B FE
BL3204-21-3	LPL HOLDINGS INC TL 3.463% 11/12/26		06/30/2022	Redemption 100.0000		2,787	2,787	2,781	2,783		5		5		2,787				30	11/12/2026	3.A FE
BL3207-42-2	UNIVAR USA INC TERM B5 3.859% 07/01/26		06/29/2022	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				12	07/01/2026	2.C FE
BL3208-77-6	VISTRA OPERATIONS COMPANY LLC TERM B3 2.957% 12/31/25		06/01/2022	Redemption 100.0000		3,481	3,481	3,481	3,481						3,481				32	12/31/2025	2.C FE
BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 9.099% 10/01/25		06/30/2022	Redemption 100.0000		8,774	8,774	8,796	8,774						8,774				159	10/01/2025	4.A FE
BL3288-02-6	DAVITA INC DVA TL B 1L USD 3.596% 08/12/26		06/29/2022	Redemption 100.0000		4,611	4,611	4,632	4,611						4,611				51	08/12/2026	3.A FE
BL3288-51-3	CENTURYLINK INC CTL TL B 1L USD 4.122% 03/15/27		06/28/2022	Redemption 100.0000		1,556	1,556	1,554	1,555		1		1		1,556				16	03/15/2027	3.A FE
BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 3.596% 02/04/27		06/29/2022	Redemption 100.0000		4,072	4,072	4,067	4,068		4		4		4,072				45	02/04/2027	2.C FE
BL3290-95-6	RPI INTERMEDIATE FINANCE TRUST TERM B1 2.313% 02/11/27		04/22/2022	Redemption 100.0000		336,064	336,064	333,927	334,414		1,649		1,649		336,064				2,039	02/11/2027	3.A FE
BL3291-84-8	SS&C TECHNOLOGIES INC TERM B5 3.596% 04/16/25		06/01/2022	Redemption 100.0000		5,287	5,287	5,293	5,287						5,287				50	04/16/2025	3.B FE
BL3292-64-8	TRANSDIGM INC TDG TL G 1L USD 3.911% 08/22/24		06/01/2022	Redemption 100.0000		6,102	6,102	6,095	6,098		5		5		6,102				83	08/22/2024	4.A FE
BL3545-27-6	CALPINE CORP CPN TL B9 1L USD 3.863% 04/01/26		06/28/2022	Redemption 100.0000		7,924	7,924	7,835	7,845		78		78		7,924				98	04/01/2026	3.A FE
BL3547-73-6	PG&E CORPORATION PCG TL B 1L USD 4.934% 06/23/25		06/01/2022	Redemption 100.0000		2,468	2,468	2,444	2,448		20		20		2,468				45	06/23/2025	3.C FE
BL3708-79-1	CAESARS RESORT COLLECTION LLC CGPHLC TL 1L 3.490% 07/20/25		06/29/2022	Redemption 100.0000		1,250	1,250	1,254	1,254		(4)		(4)		1,250				25	07/20/2025	4.A FE
BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD 10.101% 12/02/28		06/01/2022	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500				28	12/02/2028	3.A FE
BL3213-99-0	1011778 BC UNLIMITED LIABILITY BCULC TL B 1L USD 3.596% 11/19/26	A	06/29/2022	Redemption 100.0000		5,000	5,000	4,988	4,991		9		9		5,000				63	11/19/2026	3.B FE
000000-00-0	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 2.225% 12/20/24	D	06/21/2022	Various		1,062,500	1,062,500	1,062,500	1,062,500						1,062,500				45,153	12/20/2024	4.A FE
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	06/30/2022	Various		951,536	951,536	1,205,715	1,198,674		(112,505)		(112,505)		951,536	(134,633)		(134,633)	16,611	12/31/2036	2.B FE
BL3234-51-7	JBS USA LUX SA TL B 6.695% 05/01/26	D	06/29/2022	Redemption 100.0000		1,596	1,596	1,548	1,560		36		36		1,596				17	05/01/2026	2.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,436,264	8,436,264	8,679,097	8,536,101		(103,907)		(103,907)		8,436,264	(134,633)		(134,633)	121,968	XXX	XXX
2509999997. Total - Bonds - Part 4						4,517,071,570	4,504,409,803	4,479,774,979	2,536,912,288	10,539	21,882,579	59,198	21,833,920	(129,347)	4,498,810,784	(1,101,796)	16,430,911	15,329,115	62,651,783	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,517,071,570	4,504,409,803	4,479,774,979	2,536,912,288	10,539	21,882,579	59,198	21,833,920	(129,347)	4,498,810,784	(1,101,796)	16,430,911	15,329,115	62,651,783	XXX	XXX
060505-GB-4	BANK OF AMER CRP		06/09/2022	Various	1,767,500.000	1,767,500	1,767,500.00	1,767,500							1,767,500		(177,000)	(177,000)			2.C FE
808513-GB-9	CHARLES SCHWAB Juni		04/04/2022	Various	2,000,000.000	2,000,000	2,000,000.00	2,000,000							2,000,000						2.C FE
902973-BC-9	US BANCORP Junior S		06/07/2022	Various	3,479,361.000	3,479,361	3,479,361.00	3,479,361							3,479,361		(776,139)	(776,139)			2.A FE
000000-00-0	MIZRAHI TEFAHOT		06/30/2022	Various	5,000,000.000	5,067,904	5,000,000.00	5,067,904							5,067,904						2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						12,314,765	XXX	12,314,765							12,314,765		(953,139)	(953,139)		XXX	XXX
37959E-30-0	GLOBE LIFE INC		06/30/2022	Various	864,000.000	21,600,000	864,000.00	21,600,000							21,600,000						2.B FE
48253M-10-4	KKR GRP FIN IX		06/30/2022	Various	430,000.000	10,750,000	430,000.00	10,750,000							10,750,000						2.A FE
48253M-10-4	KKR GRP FIN IX		06/30/2022	Various	400,000.000	10,000,000	400,000.00	10,000,000							10,000,000						2.A FE
000000-00-0	CREDIT AGRICOLE SA		06/30/2022	Various	4,800,000.000	5,418,182	4,800,000.00	5,418,182							5,418,182						2.C FE
000000-00-0	RABOBANK		06/30/2022	Various	6,000,000.000	6,315,203	6,000,000.00	6,315,203							6,315,203						2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						54,083,385	XXX	54,083,385							54,083,385					XXX	XXX
G2950*-12-5	AA INFRASTRUCTURE DEBT AA INFRASTRUCTURE DEBT FUND 1		04/01/2022	Various	439,482,811.000	59,389,751	0.00	52,816,979	53,482,057	(4,798,649)			(4,798,649)		52,816,979		6,572,772	6,572,772			6. *
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						59,389,751	XXX	52,816,979	53,482,057	(4,798,649)			(4,798,649)		52,816,979		6,572,772	6,572,772		XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						125,787,902	XXX	119,215,130	53,482,057	(4,798,649)			(4,798,649)		119,215,130		5,619,633	5,619,633		XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						125,787,902	XXX	119,215,130	53,482,057	(4,798,649)			(4,798,649)		119,215,130		5,619,633	5,619,633		XXX	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		06/30/2022	Various	6,000,000.000	6,000,000		6,000,000							6,000,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,000,000	XXX	6,000,000							6,000,000					XXX	XXX
66091*-10-0	MIDCAP ORDINARY SHARES		06/30/2022	Various	434,056.000	2,690		2,690							2,690						
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						2,690	XXX	2,690							2,690					XXX	XXX
5989999997. Total - Common Stocks - Part 4						6,002,690	XXX	6,002,690							6,002,690					XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						6,002,690	XXX	6,002,690							6,002,690					XXX	XXX
5999999999. Total - Preferred and Common Stocks						131,790,592	XXX	125,217,820	53,482,057	(4,798,649)			(4,798,649)		125,217,820		5,619,633	5,619,633		XXX	XXX
6009999999 - Totals						4,648,862,162	XXX	4,604,992,799	2,590,394,345	(4,788,110)	21,882,579	59,198	17,035,271	(129,347)	4,624,028,604	(1,101,796)	22,050,544	20,948,748	62,651,783	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPXC00VS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2022	01/06/2023	1	1,353,000	4696.05		29,090		15,230		17			(13,947)		4,881		0001
Purchased Call/S&P 500 INDEX/SPX7218SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	1,174,000	4712.02	25,124			11,236		1			(12,493)		3,911		0001
Purchased Call/S&P 500 INDEX/SPX721JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2022	03/16/2023	1	1,086,000	4357.86		12,815		9,108		869			(3,722)		4,574		0001
Purchased Call/S&P 500 INDEX/SPXF13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	1,135,000	4662.85		13,393		7,312		24			(6,145)		4,169		0001
Purchased Call/S&P 500 INDEX/SPX721DSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	1,287,000	4326.51		27,799		16,171		1,702			(11,729)		4,893		0001
Purchased Call/S&P 500 INDEX/SPX721WS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	1	1,047,000	3785.38		11,622		11,622		11,061					5,235		0001
Purchased Call/S&P 500 INDEX/SPXB17PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	1	2,545,000	4574.89	35,376			9,161		5			(17,447)		6,492		0001
Purchased Call/S&P 500 INDEX/SPX905HSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1	1,732,000	4588.03	16,281			317					(8,096)		1,282		0001
Purchased Call/S&P 500 INDEX/SPX721CS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	1	1,259,000	4482.73		14,730		8,283		128			(6,497)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXD00SSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/16/2023	1	1,763,000	4008.01		18,864		16,578		10,924			(2,326)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXF13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2022	1	1,036,000	4712.02	12,121			5,476		5			(5,978)		3,483		0001
Purchased Call/S&P 500 INDEX/SPX621VS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2021	08/05/2022	1	1,716,000	4436.52	35,006			3,403					(17,407)		2,695		0001
Purchased Call/S&P 500 INDEX/SPX721FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	1	1,706,000	4380.26		20,643		13,246		902			(7,522)		6,801		0001
Purchased Call/S&P 500 INDEX/SPX721ISK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	1,398,000	4204.31		30,476		21,333		5,093			(9,294)		5,820		0001
Purchased Call/S&P 500 INDEX/SPXF135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	1,564,000	4471.37	17,986			5,351		30			(8,870)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXF13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2022	1	1,600,000	4879.05	18,720			6,864		1			(9,283)		4,829		0001
Purchased Call/S&P 500 INDEX/SPXE002SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2022	06/29/2023	1	1,964,000	3818.83		21,800		21,800		21,329			(60)		9,807		0001
Purchased Call/S&P 500 INDEX/SPX721US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023	1	1,157,000	3735.48		12,843		12,312		12,974			(563)		5,657		0001
Purchased Call/S&P 500 INDEX/SPX621WSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2021	08/12/2022	1	2,758,000	4460.83	34,751			4,043					(17,233)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX721GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/23/2023	1	1,248,000	4225.5		14,726		9,615		2,526			(5,124)		5,039		0001
Purchased Call/S&P 500 INDEX/SPXD00TSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2022	05/17/2023	1	2,170,000	4088.85		24,304		21,425		10,949			(2,930)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXD00JS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/08/2022	04/10/2023	1	1,475,000	4712.69		23,600		18,399		255			(5,337)		6,505		0001
Purchased Call/S&P 500 INDEX/SPX7218ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	1	1,498,000	4667.45	32,057			14,297		3			(15,897)		4,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/05/2021	10/05/2023	1	100,726	265.14	4,170			2,641		308			(1,034)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	08/11/2023	1	651,693	286.35	27,045			15,166		341			(6,724)		3,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	08/14/2023	1	204,836	286.35	8,501			4,782		107			(2,105)		1,085		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2055$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/06/2020	11/07/2022	1	1,955,811	264.79	80,188			14,229		74			(19,855)		5,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2022	1	109,860	265.71	4,186			957					(2,076)		264		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/12/2023	1	767,910	248.95	30,630			13,345		41,302			(7,647)		3,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	12,567,509	278.29		282,769		219,756		95,807			(64,655)		55,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2021	05/12/2023	1	121,347	248.95	4,923			2,148		6,527			(1,231)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/31/2020	01/03/2023	1	1,000,000	277.51	41,600			10,629		36			(10,272)		3,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/13/2020	11/15/2022	1	1,330,487	266.84	54,550			10,266		50			(13,488)		4,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/18/2020	12/20/2022	1	1,513,194	277.1	62,041			14,658		55			(15,341)		5,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/06/2021	12/20/2022	1	233,961	277.1	5,649			2,218		8			(2,324)		805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	524,715	281.45	11,559			2,028		443			(5,748)		1,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/02/2022	1	1,851,730	281.45	35,989			6,333		1,562			(18,094)		3,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/02/2022	1	852,402	281.45	17,263			3,046		719			(8,704)		1,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2023	1	659,217	272.18	27,292			12,521		557			(6,739)		3,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/20/2020	08/19/2022	1	8,659,335	277.51	355,899			24,054					(88,364)		16,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/01/2021	08/19/2022	1	192,935	277.51	5,924			657					(2,415)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	08/19/2022	1	66,646	277.51	1,818			293					(1,068)		123		0001
Purchased Call/S&P 500 INDEX/SPXB13R$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2020	07/07/2022	1	1,563,616	3303	138,120			1,145		240,172			(34,340)		1,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023	1	3,732,831	275.3		83,989		70,029		42,297			(14,497)		16,977		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	1	1,480,233	275.3		33,927		28,367		16,773			(5,779)		6,732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2023	1	123,125	180.18		3,546		1,973		2,967			(1,574)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	1	300,000	181.36		9,060		5,541		6,660			(3,525)		1,172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	02/08/2023	1	174,033	181.36		5,575		4,688		3,864			(901)		680		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023	1	505,936	253.96	20,579			13,132		22,252			(5,109)		2,849		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023	1	184,249	253.96	7,719			4,933		8,104			(1,919)		1,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017996	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/11/2022	1	1,005,502	222.32	40,479			2,292		171,188			(10,064)		1,705		0001
Purchased Call/Shiller Barclays Global Index/SBG017996	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2020	08/11/2022	1	246,879	222.32	10,094			569		42,031			(2,506)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2022	1	377,483	176.75	9,815			703		6,701			(4,867)		513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	1,000,000	183.21		37,300		30,462		24,200			(7,071)		4,495		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	1	71,379	183.21		2,591		2,122		1,727			(474)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	04/21/2023	1	272,354	183.21		9,246		8,043		6,591			(1,224)		1,224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/23/2022	1	309,179	175.33	8,039			1,870		9,554			(3,986)		746		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/19/2024	1	101,245	253.8		4,069		3,227		4,602			(846)		632		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/19/2024	1	319,469	253.8		11,958		9,391		14,520			(2,577)		1,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/05/2023	1	97,069	278.27		2,187		1,698		730			(501)		424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/05/2023	1	90,104	278.27		1,894		1,475		678			(422)		394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/05/2023	1	102,028	278.27		2,376		1,893		768			(487)		446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	04/05/2023	1	71,449	278.27		1,114		980		538			(143)		312		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/06/2023	1	130,630	243.86	5,491			2,128		9,181			(1,376)		572		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/06/2023	1	353,457	243.86	14,190			5,476		24,843			(3,533)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	1	962,934	272.72	39,577			27,600		2,154			(9,799)		5,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/23/2022	1	346,094	272.74	13,152			5,312		76			(6,540)		1,094		0001
Purchased Call/S&P 500 INDEX/SPXF13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	2,087,000	4682.85	24,001			8,867		5			(11,934)		6,323		0001
Purchased Call/S&P 500 INDEX/SPX7217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	1	1,487,000	4513.04	17,547			7,396		43			(8,701)		4,829		0001
Purchased Call/S&P 500 INDEX/SPX721ISJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	2,734,000	4204.31		31,714		22,200		6,378			(9,671)		11,381		0001
Purchased Call/S&P 500 INDEX/SPXG13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	1	1,960,000	3759.89		20,580		20,183		21,011			(451)		9,692		0001
Purchased Call/S&P 500 INDEX/SPX7212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1	2,713,000	4352.63	32,013			7,849		1,620			(15,875)		6,736		0001
Purchased Call/S&P 500 INDEX/SPX905GSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/01/2022	1	2,082,000	4569.96	18,738								(9,318)		545		0001
Purchased Call/S&P 500 INDEX/SPX7215SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	1	1,818,000	4630.65	20,907			7,142		1			(10,368)		5,320		0001
Purchased Call/S&P 500 INDEX/SPX7210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	1,709,000	4131.93		37,256		31,150		12,979			(6,346)		7,773		0001
Purchased Call/S&P 500 INDEX/SPXC00GST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2021	11/16/2022	1	2,179,000	4700.9	25,059			9,526					(12,426)		6,723		0001
Purchased Call/S&P 500 INDEX/SPX721RSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	1,734,000	4158.24		17,687		16,209		7,051			(1,652)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXF13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2022	1	1,737,000	4682.94	20,149			7,993		5			(9,992)		5,474		0001
Purchased Call/S&P 500 INDEX/SPXC00RSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2022	1	1,488,000	4568.02	17,558			8,320		25			(8,707)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXB00JS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	07/01/2022	1	1,223,000	4319.94	13,820					17,627			(6,853)		320		0001
Purchased Call/S&P 500 INDEX/SPXC00VS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/06/2023	1	1,501,000	4696.05		18,012		9,430		14			(8,636)		5,415		0001

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Purchased Call/S&P 500 INDEX/SPX721FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1	1,313,000	4483.87		15,100		9,193		256			(5,916)		5,120		0001
Purchased Call/S&P 500 INDEX/SPX621XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2022	1	1,686,000	4479.71	19,389			2,457					(9,615)		3,025		0001
Purchased Call/S&P 500 INDEX/SPXB00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/30/2021	08/01/2022	1	1,378,000	4395.26	28,525			2,436		10			(14,068)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXB00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/30/2021	07/29/2022	1	3,583,000	4395.26	41,205			3,205		10			(20,489)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXD00LS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/19/2022	04/19/2023	1	1,131,000	4462.21		25,108		20,197		885			(4,953)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXF13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/18/2022	1	1,277,000	4704.54	14,686			5,695		3			(7,282)		3,968		0001
Purchased Call/S&P 500 INDEX/SPXD00TS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/17/2022	05/17/2023	1	2,279,000	4293.29		41,250		36,364		9,145			(4,973)		10,686		0001
Purchased Call/S&P 500 INDEX/SPXC00FS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/11/2021	11/11/2022	1	1,129,000	4649.27	23,596			8,693					(11,701)		3,420		0001
Purchased Call/S&P 500 INDEX/SPXG137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	2,306,000	4543.06		27,441		20,276		550			(7,313)		9,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	15,365,906	274.38		344,196		307,864		197,715			(38,769)		72,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	1	376,135	274.38		8,869		7,955		4,840			(934)		1,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023	1	3,099,227	274.38		74,663		67,155		39,878			(7,674)		14,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/19/2023	1	401,844	274.38		9,461		8,534		5,171			(949)		1,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/19/2023	1	196,183	274.38		4,705		4,292		2,524			(460)		923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/19/2023	1	171,989	274.38		3,980		3,652		2,213			(338)		809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/22/2022	1	782,933	275.93	18,075			8,834		5,633			(9,138)		2,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/22/2022	1	71,581	275.93	1,655			816		515			(839)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	12/22/2022	1	64,694	275.93		1,294		645		465			(649)		224		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/06/2022	1	52,234	223.89	2,006			271		8,434			(504)		135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205UST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2021	09/30/2022	1	664,773	255.94	25,261			6,368		468			(12,527)		1,669		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/06/2022	1	51,927	223.89	1,930			264		8,384			(492)		135		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	450,000	183.62		15,750		12,019		9,720			(3,754)		1,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2022	1	1,561,902	279.48	40,406			14,069		4,922			(20,147)		4,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/03/2022	1	762,846	279.48	19,352			6,757		2,404			(9,730)		2,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/03/2022	1	215,323	279.48	5,039			1,789		679			(2,562)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2020	09/09/2022	1	85,502	240.44	3,371			330		473			(850)		189		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	1,211,395	181.62		45,912		41,066		38,159			(5,171)		5,698		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	1	107,690	181.62		4,305		3,861		3,392			(453)		507		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/02/2023	1	167,527	252.41	6,856			3,186		7,420			(1,712)		805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205OSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2022	1	200,000	272.56	7,620			231					(3,779)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/15/2021	01/18/2023	1	942,299	272.75	38,823			10,719		69			(9,587)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXC002$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/30/2021	09/22/2022	1	1,502,103	4418	27,887			6,557		10			(14,139)		3,603		0001
Purchased Call/S&P 500 INDEX/SPX7217$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/25/2022	1	2,293,000	4701.46	48,612			19,795		1			(24,040)		7,301		0001
Purchased Call/S&P 500 INDEX/SPX715J$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	1	2,034,000	4391.34	23,594			6,583		127			(11,636)		5,376		0001
Purchased Call/S&P 500 INDEX/SPX6212$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	1,431,000	4493.28	30,051			5,827					(14,902)		3,156		0001
Purchased Call/S&P 500 INDEX/SPXD007$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/25/2022	02/24/2023	1	1,204,000	4603.88		19,866		13,134		201			(6,822)		4,871		0001
Purchased Call/S&P 500 INDEX/SPX721A$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2021	12/28/2022	1	1,658,000	4786.35	19,730			9,784		1			(9,784)		5,838		0001
Purchased Call/S&P 500 INDEX/SPX715S$W	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2022	06/15/2023	1	1,315,000	3789.99		14,597		14,034		13,926			(600)		6,438		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00RS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2023	1	1,714,000	4001.05		15,769		13,597		9,615			(2,203)		7,949		0001
Purchased Call/S&P 500 INDEX/SPXC00BSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/21/2022	1	1,664,000	4544.9	34,611			10,768		2			(17,211)		4,629		0001
Purchased Call/S&P 500 INDEX/SPXG130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	1,038,000	3900.86		11,522		10,982		9,468			(628)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXF13BS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2022	1	1,413,000	4646.71	16,391			6,010		5			(8,128)		4,265		0001
Purchased Call/S&P 500 INDEX/SPX721MS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	1	1,545,000	4446.59		18,386		14,486		924			(3,929)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXF13JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	1	2,595,000	4574.27		45,932		26,319		292			(19,631)		9,818		0001
Purchased Call/S&P 500 INDEX/SPX7217ST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/30/2021	11/30/2022	1	3,283,000	4567	38,739			16,221		30			(19,211)		10,628		0001
Purchased Call/S&P 500 INDEX/SPX7150SL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2022	04/21/2023	1	1,912,000	4393.66		42,446		34,569		2,606			(8,140)		8,595		0001
Purchased Call/S&P 500 INDEX/SPX715JSN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2021	10/07/2022	1	1,565,000	4391.34	18,154			4,956		229			(9,027)		4,075		0001
Purchased Call/S&P 500 INDEX/SPXD004SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	1	1,343,000	4471.07		15,713		9,913		247			(5,812)		5,330		0001
Purchased Call/S&P 500 INDEX/SPX621ZSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	2,264,000	4681.51	26,489			5,151					(13,172)		4,993		0001
Purchased Call/S&P 500 INDEX/SPX7213S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,932,000	4357.04	41,538			10,500		589			(20,655)		4,850		0001
Purchased Call/S&P 500 INDEX/SPX7210S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	1	1,755,000	4201.1		33,696		29,055		11,349			(4,708)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX621VS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2021	07/28/2022	1	1,046,000	4400.64	11,924			887		23			(5,913)		1,449		0001
Purchased Call/S&P 500 INDEX/SPX721KS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	2,163,000	4545.86		25,740		19,519		683			(6,364)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXD00RSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/12/2023	1	1,500,000	3930.08		31,350		27,355		22,576			(4,209)		6,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/21/2023	1	342,907	285.86	14,231			8,143		192			(3,524)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2021	03/13/2023	1	688,973	261.91	28,455			9,981		789			(7,046)		2,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/09/2021	08/09/2022	1	361,484	273.69	13,773			1,480					(6,830)		598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/30/2023	1	485,273	183.93		16,790		12,581		9,851			(4,232)		2,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2022	1	4,808,196	277.07	110,108			33,063		21,749			(54,601)		13,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	1	701,643	278.29		14,749		11,495		5,349			(3,278)		3,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/06/2023	1	912,712	278.29		20,597		16,097		6,958			(4,532)		3,997		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/06/2023	1	370,904	278.29		8,690		6,868		2,828			(1,874)		1,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/06/2023	1	178,295	278.29		4,228		3,361		1,359			(874)		781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2022	1	2,439,120	279.9	56,100			10,664		4,097			(27,819)		5,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2022	1	952,367	279.9	23,069			4,422		1,600			(11,471)		2,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2022	1	587,295	279.9	13,743			2,641		986			(6,853)		1,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X5Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2020	07/22/2022	1	6,767,683	270.95	278,152			8,057					(69,061)		8,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X5Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2020	07/22/2022	1	293,469	270.95	12,185			356					(3,055)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/18/2022	1	557,474	268.77	21,184			8,238		187			(10,534)		1,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z5B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/21/2022	1	203,851	268.77	7,726			3,044		76			(3,810)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R5T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/18/2023	1	131,071	285.86	5,439			3,103		73			(1,352)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023	1	270,257	272.15	11,162			7,252		556			(2,760)		1,540		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2022	1	373,965	176.69	9,835			2,980		10,284			(4,877)		1,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/28/2021	05/30/2023	1	742,550	272.18	30,742			14,081		627			(7,601)		3,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/24/2022	02/24/2023	1	375,931	237.19		14,135		9,319		7,544			(4,879)		1,521		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/03/2024	1	67,661	251.8		2,988		2,287		3,501			(704)		416		0001
Purchased Call/S&P 500 INDEX/SPX721RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	1	1,873,000	3901.36		20,978		18,763		16,100			(2,363)		8,810		0001
Purchased Call/S&P 500 INDEX/SPXG13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	1,084,000	3764.79		11,816		11,555		12,134			(291)		5,353		0001
Purchased Call/S&P 500 INDEX/SPXB00JS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/02/2021	07/01/2022	1	1,227,000	4352.34	13,742					15,654			(6,833)		321		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2022	1	1,026,000	4682.85	11,799			4,421		2			(5,819)		3,143		0001
Purchased Call/S&P 500 INDEX/SPX7217$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2021	11/25/2022	1	1,046,000	4594.62	22,803			9,311		3			(11,339)		3,330		0001
Purchased Call/S&P 500 INDEX/SPX7217$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2021	11/25/2022	1	1,865,000	4594.62	22,194			9,062		5			(11,036)		5,938		0001
Purchased Call/S&P 500 INDEX/SPX721K$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	03/31/2023	1	1,598,230	4566		34,626		26,331		592			(8,345)		6,924		0001
Purchased Call/S&P 500 INDEX/SPX621X$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1	1,435,000	4405.8	14,781			2,006		1			(7,330)		2,656		0001
Purchased Call/S&P 500 INDEX/SPXG13G$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023	1	1,661,000	4300.17		19,268		16,295		3,189			(3,009)		7,629		0001
Purchased Call/S&P 500 INDEX/SPX621Z$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	2,005,000	4458.58	23,258			4,522		1			(11,565)		4,421		0001
Purchased Call/S&P 500 INDEX/SPXD00N$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2022	04/26/2023	1	1,313,000	4175.2		15,231		12,545		4,790			(2,712)		5,952		0001
Purchased Call/S&P 500 INDEX/SPXF13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	1	1,323,000	4903.8		18,787		9,988		8			(8,801)		4,823		0001
Purchased Call/S&P 500 INDEX/SPX7216$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2021	11/08/2022	1	1,210,000	4701.7	13,915			4,983					(6,900)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX721G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	1,489,000	4384.65		17,421		11,517		1,026			(5,983)		6,024		0001
Purchased Call/S&P 500 INDEX/SPX7212$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2021	09/27/2022	1	1,768,000	4443.11	20,686			5,015		20			(10,258)		4,365		0001
Purchased Call/S&P 500 INDEX/SPXF131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	1,148,000	4667.45	13,546			6,041		10			(6,718)		3,824		0001
Purchased Call/S&P 500 INDEX/SPX7151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2021	08/29/2022	1	1,968,000	4509.37	22,632			3,678					(11,162)		3,990		0001
Purchased Call/S&P 500 INDEX/SPXB00J$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	07/01/2022	1	1,050,000	4352.34	20,685					13,396			(10,286)		275		0001
Purchased Call/S&P 500 INDEX/SPXC008$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/21/2022	1	2,046,000	4549.78	41,943			13,013		2			(20,799)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	1	1,200,000	4599.27		19,440		12,474		155			(7,084)		4,784		0001
Purchased Call/S&P 500 INDEX/SPXD00C$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/14/2023	1	2,361,000	4173.11		27,388		19,315		6,734			(8,104)		9,906		0001
Purchased Call/S&P 500 INDEX/SPX721P$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	1	1,542,000	4384.25		28,835		24,308		3,827			(4,582)		7,071		0001
Purchased Call/S&P 500 INDEX/SPX621Y$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/26/2022	1	1,709,000	4509.37	35,376			5,503					(17,591)		3,377		0001
Purchased Call/S&P 500 INDEX/SPX7210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	1	1,540,000	4131.93		17,864		14,960		6,883			(3,018)		7,039		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/03/2024	1	76,418	251.8		3,311		2,513		3,954			(800)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2022	1	200,000	175.81	5,400			2,336		7,280			(2,663)		658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/05/2022	1	239,483	175.81	7,369			3,214		8,717			(3,685)		788		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/03/2024	1	1,622,419	251.8		68,944		52,253		83,956			(16,739)		9,976		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2024	1	289,935	227.33		11,510		9,821		7,282			(1,701)		1,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ES4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2023	1	329,699	247.04		11,935		10,949		4,524			(1,103)		1,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2022	1	4,020,891	279.8	92,481			13,503		5,145			(45,860)		7,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/23/2022	1	1,797,894	279.8	41,766			6,115		2,301			(20,768)		3,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/23/2022	1	1,711,448	279.8	36,822			5,406		2,190			(18,360)		3,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/23/2022	1	221,924	279.8	4,656			689		284			(2,328)		427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/23/2022	1	115,632	279.8	2,918			434		148			(1,475)		222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/18/2022	1	1,459,900	277.07	34,302			10,328		6,604			(17,057)		4,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/18/2022	1	2,170,884	277.07	52,966			15,993		9,820			(26,410)		5,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/18/2022	1	982,319	277.07	21,946			6,682		4,443			(10,973)		2,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/18/2022	1	485,251	277.07	11,209			3,422		2,195			(5,620)		1,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/18/2022	1	256,592	277.07	6,233			1,908		1,161			(3,151)		704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2023	1	150,000	180.48		4,680		2,952		3,840			(1,731)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	02/15/2023	1	120,579	180.48		4,650		3,246		3,087			(1,409)		479		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	95,732	183.15		3,724		3,466		2,681			(286)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2022	1	293,556	175.75	7,662			2,153		9,012			(3,799)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/25/2022	1	1,405,398	176.41	37,384			15,265		45,768			(18,589)		4,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/18/2022	1	53,338	277.07	1,326			412		241			(676)		146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	05/24/2024	1	96,409	252.48		2,906		2,832		2,374			(85)		665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	1	399,178	235.04		14,776		11,588		7,931			(3,200)		2,490		0001
Purchased Call/S&P 500 INDEX/SPX621VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2021	08/05/2022	1	3,004,000	4436.52	34,246			3,329		1			(17,029)		4,717		0001
Purchased Call/S&P 500 INDEX/SPX621USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	1	1,664,000	4367.48	18,970			1,103		1			(9,407)		2,043		0001
Purchased Call/S&P 500 INDEX/SPXD00VSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/25/2023	1	1,845,000	4177.67		33,948		30,675		15,352			(3,348)		8,758		0001
Purchased Call/S&P 500 INDEX/SPX721CSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	1,153,000	4410.13		13,144		7,495		339			(5,654)		4,352		0001
Purchased Call/S&P 500 INDEX/SPXD00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	05/03/2023	1	1,398,000	4175.48		16,077		13,553		5,267			(2,555)		6,411		0001
Purchased Call/S&P 500 INDEX/SPX621ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	1,507,000	4458.58	17,481			3,516					(8,622)		3,393		0001
Purchased Call/S&P 500 INDEX/SPXB00XSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	09/09/2022	1	2,213,000	4458.58	46,694			9,079		1			(23,219)		4,880		0001
Purchased Call/S&P 500 INDEX/SPXF131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2022	1	2,114,000	4686.75	24,945			10,926		15			(12,370)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXF13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	2,974,000	4712.02	34,796			15,561		14			(17,302)		9,907		0001
Purchased Call/S&P 500 INDEX/SPX621YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	1	1,464,000	4496.19	16,982			2,573					(8,421)		2,867		0001
Purchased Call/S&P 500 INDEX/SPX715PSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	1,985,000	4543.06		43,670		32,267		13,541			(11,637)		8,489		0001
Purchased Call/S&P 500 INDEX/SPX621WS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	2,222,000	4432.35	25,553			2,745		1			(12,671)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXD003S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/09/2023	1	1,837,000	4587.18		21,309		13,091		123			(8,232)		7,195		0001
Purchased Call/S&P 500 INDEX/SPX721MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	1,935,000	4412.53		23,220		18,167		1,417			(5,089)		8,549		0001
Purchased Call/S&P 500 INDEX/SPX721KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023	1	2,280,000	4582.64		27,132		20,704		605			(6,467)		9,949		0001
Purchased Call/S&P 500 INDEX/SPX7213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2021	10/11/2022	1	1,128,000	4361.19	13,085			3,677		145			(6,489)		2,996		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721BS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	1,733,000	4538.43	38,299			16,384		45			(19,044)		5,647		0001
Purchased Call/S&P 500 INDEX/SPX721B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2023	1	1,465,000	4700.58		17,141		8,877		6			(8,265)		5,271		0001
Purchased Call/S&P 500 INDEX/SPX621Y$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	2,410,000	4762.2	25,064			4,398					(12,463)		5,046		0001
Purchased Call/S&P 500 INDEX/SPXC0069$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/15/2021	10/14/2022	1	1,364,000	4471.37	28,235			8,235		14			(14,040)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXB00S$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/12/2021	08/12/2022	1	1,449,000	4460.83	29,415			3,422					(14,586)		2,487		0001
Purchased Call/S&P 500 INDEX/SPX721FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	1	1,135,000	4380.26		21,906		14,056		804			(7,982)		4,524		0001
Purchased Call/S&P 500 INDEX/SPXB17RS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/02/2022	1	2,597,000	4765.35	43,889			18,775		8			(21,824)		8,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	10/18/2022	1	95,502	277.07	1,620			559		432			(916)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/19/2023	1	4,895,863	274.54		109,667		97,820		62,016			(12,619)		23,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	1,134,797	274.54		25,173		22,516		14,375			(2,835)		5,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	1	2,380,166	261.91	98,063			35,032		2,817			(24,348)		10,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023	1	118,273	248.55		4,341		3,384		1,294			(982)		522		0001
Purchased Call/S&P 500 INDEX/SPXB13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2020	07/07/2022	1	1,820,704	.3659	76,157			631		78,766			(18,935)		1,261		0001
Purchased Call/S&P 500 INDEX/SPX7211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023	1	1,291,000	4311.54	151,434			92,774		55,853			(37,547)		7,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/14/2022	1	1,947,547	277.17	44,794			1,604		2,632			(22,213)		1,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2022	1	791,090	277.17	17,753			641		1,069			(8,828)		775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2022	1	1,126,255	277.17	24,421			884		1,522			(12,177)		1,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/09/2022	1	4,132,175	280.67	95,040			18,429		5,288			(47,129)		9,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	2,411,115	280.67	53,348			10,373		3,085			(26,527)		5,317		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/09/2022	1	1,272,776	280.67	29,431			5,739		1,629			(14,756)		2,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/09/2022	1	626,726	280.67	14,916			2,917		802			(7,500)		1,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/09/2022	1	111,686	280.67	2,077			413		143			(1,062)		246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	319,507	179.29		8,882		4,551		8,179			(4,332)		1,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/16/2022	1	3,520,348	280.41	80,968			17,270		5,561			(40,151)		8,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	732,880	280.41	15,028			3,214		1,158			(7,473)		1,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/16/2022	1	2,311,376	280.41	44,265			9,494		3,651			(22,194)		5,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/16/2022	1	1,019,692	280.41	18,437			3,965		1,611			(9,270)		2,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/16/2022	1	72,895	280.41	1,406			303		115			(709)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/16/2022	1	57,997	280.41	939			209		92			(486)		134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01755B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/19/2024	1	450,000	235.04		16,255		12,765		8,941			(3,502)		2,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01755B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/19/2024	1	1,021,064	235.04		34,841		27,514		20,288			(7,431)		6,369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2023	1	494,883	184.03		17,618		13,784		10,442			(3,861)		2,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	3,628,340	279.1	83,089			30,612		13,249			(41,203)		10,992		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205L\$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	1	176,009	271.88	7,304			3,291		155			(1,811)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K\$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	1	1,529,179	271.6	63,461			27,895		1,351			(15,735)		7,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	1	3,524,518	273.38		80,007		52,747		40,895			(27,619)		14,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	1,514,026	273.38		29,629		19,588		17,567			(10,175)		6,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/24/2023	1	2,232,204	273.38		46,786		31,017		25,900			(15,811)		9,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	02/24/2023	1	58,846	273.38		2,064		1,392		683			(682)		238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2022	1	2,681,832	280.06	61,414			23,517		8,624			(30,455)		8,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	788,934	279.1	19,137			7,070		2,881			(9,516)		2,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/11/2022	1	1,552,586	279.1	37,438			13,870		5,669			(18,771)		4,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/11/2022	1	782,294	279.1	19,004			7,060		2,857			(9,555)		2,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/11/2022	1	62,603	279.1	1,534			572		229			(774)		190		0001
Purchased Call/Shiller Barclays Global Index/SBG01799R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/02/2022	1	276,089	223.1	10,222			919		45,813			(2,632)		578		0001
Purchased Call/Shiller Barclays Global Index/SBG01799R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/02/2022	1	90,028	223.1	3,684			324		14,939			(925)		188		0001
Purchased Call/Shiller Barclays Global Index/SBG01799R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/02/2022	1	117,875	223.1	4,628			404		19,560			(1,159)		247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A\$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/13/2022	1	297,985	177.41	8,046			3,657		9,059			(3,990)		1,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055\$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2020	11/14/2022	1	2,029,528	266.84	83,211			15,566		76			(20,603)		6,217		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2055$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	11/14/2022	1	80,681	266.84	4,124			1,361		3			(1,794)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024	1	107,882	248.55	4,218			3,713		1,906			(519)		715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	12/01/2022	1	157,167	174.45	10,406			6,863		6,802			(3,558)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	153,070	247.73	6,000			5,391		2,787			(630)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXD00X$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/02/2022	06/02/2023	1	1,579,000	4176.82	17,843			16,607		6,599			(1,369)		7,586		0001
Purchased Call/S&P 500 INDEX/SPX721T$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	2,323,000	3900.86	23,927			22,797		19,089			(1,315)		11,276		0001
Purchased Call/S&P 500 INDEX/SPXD00A$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/07/2022	03/07/2023	1	1,740,000	4201.09	20,184			13,845		5,315			(6,359)		7,200		0001
Purchased Call/S&P 500 INDEX/SPX7213$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	1	2,043,000	4300.46	23,903			6,256		5,960			(11,853)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXB00K$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/06/2021	07/06/2022	1	1,659,000	4343.54	18,747			258		17,141			(9,296)		1,064		0001
Purchased Call/S&P 500 INDEX/SPX621W$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2022	1	2,851,000	4468	32,501			4,029					(16,029)		5,061		0001
Purchased Call/S&P 500 INDEX/SPX7213$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,599,000	4357.04	34,538			8,731		1,099			(17,174)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXF13F$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/23/2022	1	1,805,000	4701.46	20,938			8,457		6			(10,411)		5,708		0001
Purchased Call/S&P 500 INDEX/SPX7155$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/09/2023	1	1,537,000	4095.9	28,588			27,238		18,500			(1,571)		7,461		0001
Purchased Call/S&P 500 INDEX/SPXD00U$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/19/2023	1	2,059,000	3901.36	43,239			38,675		32,340			(4,870)		9,685		0001
Purchased Call/S&P 500 INDEX/SPXD00F$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/21/2022	03/21/2023	1	1,327,000	4461.18	15,791			11,441		501			(4,370)		5,643		0001
Purchased Call/S&P 500 INDEX/SPX7211$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	1,716,000	4395.64	20,077			4,591		23			(9,956)		4,116		0001
Purchased Call/S&P 500 INDEX/SPX721B$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	1	2,421,000	4662.85	48,904			26,700		16			(22,437)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXB00U$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/25/2021	08/25/2022	1	1,339,000	4496.19	27,851			4,220		1			(13,811)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXF13I$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	2,037,000	4701.31	30,555			18,367		111			(12,306)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXC00C$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/04/2022	1	2,204,000	4697.53	25,126			8,794					(12,494)		6,500		0001
Purchased Call/S&P 500 INDEX/SPX7219$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	1	2,805,000	4620.64	60,869			28,405		14			(30,267)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXB00U$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2021	08/24/2022	1	1,652,000	4486.23	18,998			2,826					(9,421)		3,206		0001
Purchased Call/S&P 500 INDEX/SPX721C$Z	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	1	1,871,000	4356.45	22,078			12,651		1,185			(9,436)		7,079		0001
Purchased Call/S&P 500 INDEX/SPXB00N$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2021	07/21/2022	1	1,282,553	4348	26,990			1,499		36			(13,421)		1,538		0001
Purchased Call/S&P 500 INDEX/SPX721D$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	1	1,421,000	4349.93	16,342			9,409		944			(6,940)		5,389		0001
Purchased Call/S&P 500 INDEX/SPXB00M$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2021	07/15/2022	1	1,181,000	4360.03	24,211			939		378			(12,006)		1,197		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621UST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/22/2022	1	3,101,000	4411.79	35,351			2,062					(17,579)		3,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	237,230	272.15	9,774			6,364		488			(2,423)		1,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/23/2022	1	89,120	279.8	2,105			314		114			(1,067)		171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	9,390,615	280.19	215,045			41,814		14,834			(106,932)		20,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/09/2022	1	1,104,831	280.19	26,459			5,159		1,745			(13,266)		2,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/09/2022	1	266,413	280.19	6,561			1,283		421			(3,299)		588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/09/2022	1	145,570	280.19	3,652			716		230			(1,841)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/09/2022	1	61,266	280.19	1,417			280		97			(716)		135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2021	08/11/2023	1	1,201,184	283.96	49,849			27,916		761			(12,377)		6,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/17/2022	1	1,649,164	280.06	37,805			14,597		5,303			(18,798)		5,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2022	1	2,141,673	280.06	49,936			19,334		6,887			(24,899)		6,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/17/2022	1	1,165,021	280.06	24,460			9,497		3,746			(12,298)		3,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/17/2022	1	119,676	280.06	2,290			894		385			(1,155)		371		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/21/2023	1	300,000	255.15	11,730			8,185		12,710			(2,900)		1,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/21/2022	1	371,192	277.85	14,105			4,388					(7,014)		1,033		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/18/2023	1	56,377	249.61	2,344			1,256		3,020			(593)		289		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0179SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/02/2022	1	618,496	223.1	23,870			2,083		102,631			(5,967)		1,295		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/22/2023	1	278,443	253.14	11,714			7,269		12,715			(2,929)		1,544		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/22/2023	1	673,336	253.14	28,674			17,767		30,748			(7,159)		3,734		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/22/2023	1	62,494	253.14	2,450			1,516		2,854			(609)		347		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024	1	877,703	265.85		32,914		31,505		23,606			(1,580)		6,051		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024	1	725,058	265.85		25,774		24,704		19,501			(1,204)		4,999		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/24/2024	1	442,560	265.85		17,297		16,602		11,903			(717)		3,051		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2021	05/05/2023	1	152,260	249.04	7,202			3,215		8,119			(1,878)		700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023	1	809,704	181.14		30,607		25,716		25,506			(4,947)		3,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/02/2023	1	53,777	181.14		2,057		1,829		1,694			(243)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	1	751,793	261.91	31,049			10,807		832			(7,720)		3,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/19/2021	03/10/2023	1	99,664	261.91	4,163			1,463		110			(1,045)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/04/2021	06/05/2023	1	920,266	275.7	38,191			17,808		634			(9,456)		4,441		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/08/2023	1	688,826	250.23	26,316			19,109		38,126			(6,570)		4,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/19/2023	1	1,125,039	271.71		21,821		12,312		14,669			(9,516)		4,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/19/2023	1	191,588	271.71		3,808		2,154		2,498			(1,655)		714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/19/2023	1	74,888	271.71		1,535		871		976			(665)		279		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9055$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/03/2020	12/02/2024	1	2,129,000	4702.57	100,702			61,209		117,835			(12,484)		16,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	01/19/2023	1	68,098	271.71		2,341		1,677		888			(679)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/20/2023	1	2,826,743	278.65		64,167		46,313		19,571			(18,184)		11,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	1	2,603,087	278.65		56,986		41,358		18,022			(15,699)		11,048		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	1	113,365	270.93	4,319			405					(2,142)		176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/20/2022	01/20/2023	1	315,226	247.99		11,853		6,665		2,644			(5,228)		1,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205F$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/19/2021	03/21/2023	1	2,220,084	261.91	91,689			33,124		2,628			(22,672)		9,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/30/2024	1	1,731,288	233.37		66,135		60,775		34,126			(5,602)		11,728		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	1,038,255	177.07	26,891			4,719		21,700			(13,372)		2,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/29/2023	1	874,446	250.68	34,453			20,066		45,139			(8,519)		4,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/08/2024	1	180,000	240.73		7,038		6,264		2,625			(799)		1,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	10/03/2022	1	378,190	259.21	14,371			3,721		131			(7,088)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1	1,315,656	271.38	54,468			24,751		1,212			(13,524)		6,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2021	05/26/2023	1	112,828	271.38	2,137			1,329		104			(726)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2021	05/05/2023	1	1,202,797	281.03	49,916			21,235		385			(12,410)		5,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/09/2020	11/09/2022	1	3,470,963	266.84	142,309			25,608		130			(35,285)		10,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2022	1	1,796,918	280.19	41,329			8,311		2,299			(20,383)		4,045		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/12/2022	1	2,268,514	280.19	56,027			11,329		2,903			(27,936)		5,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2022	1	3,351,040	276.43	77,074			3,610		5,105			(38,012)		3,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	02/23/2023	1	135,998	236.21		6,109		4,137		2,890			(1,978)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/07/2022	02/07/2024	1	542,328	233.67		21,856		17,593		10,235			(4,281)		3,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/23/2022	02/23/2023	1	200,000	236.21		7,500		4,897		4,251			(2,610)		808		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/02/2023	1	118,431	257.44	4,734			3,202		4,347			(1,179)		686		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023	1	114,274	257.44	4,448			2,992		4,195			(1,104)		662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2022	1	200,000	177.07	5,220			963		4,260			(2,567)		432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/22/2023	1	972,033	272.41		20,482		13,502		12,480			(7,072)		3,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/22/2023	1	428,279	272.41		13,709		9,191		5,499			(4,583)		1,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	02/22/2023	1	113,880	272.41		3,821		2,692		1,462			(1,134)		459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	3,257,673	270.74		73,949		45,885		48,900			(28,364)		12,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	1	2,462,076	270.74		57,564		35,917		36,958			(21,686)		9,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/12/2022	01/12/2024	1	461,087	251.44		18,766		14,436		3,741			(4,345)		2,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	982,130	248.55		36,241		28,165		10,709			(8,286)		4,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/12/2022	1	646,922	280.19	16,278			3,301		828			(8,139)		1,456		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/12/2022	1	189,484	280.19	4,403			900		242			(2,207)		427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/12/2022	1	79,193	280.19	1,453			300		101			(739)		178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/12/2022	1	50,132	280.19	789			169		64			(416)		113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	3,835,316	273.98	87,829			37,467		33,625			(43,553)		12,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	1,058,862	273.98	23,768			10,168		9,283			(11,819)		3,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/02/2022	1	2,336,104	273.98	56,788			24,360		20,481			(28,472)		7,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	1	2,031,844	271.73	84,322			37,450		1,720			(20,936)		9,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E9M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2022	03/08/2023	1	197,174	260.63		1,642		1,112		242			(531)		818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E9M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2023	1	1,575,354	260.63	65,062			22,343		1,934			(16,132)		6,532		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/18/2023	1	423,073	249.61	16,669			8,747		22,661			(4,122)		2,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/17/2022	1	71,954	280.06	1,313			517		231			(664)		223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/17/2022	1	107,412	280.06	1,423			567		345			(734)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	123,537	178.64	3,360			1,564		3,212			(1,666)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	1	934,934	278.99	38,800			18,547		536			(9,620)		4,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2022	04/28/2023	1	791,731	245.86		28,740		24,030		10,884			(4,895)		3,601		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	02/14/2024	1	86,450	256.66		4,668		4,169		3,560			(505)		551		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/14/2024	1	108,076	256.66		3,891		3,205		4,451			(690)		689		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024	1	432,010	256.66		16,563		13,604		17,791			(3,030)		2,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	1	2,783,587	265.82	114,684			33,219		838			(28,474)		10,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205OSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2023	1	930,652	271.46	38,529			19,847		3,257			(9,527)		4,723		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/04/2023	1	122,638	183.62		4,161		3,184		2,649			(983)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/04/2023	1	67,688	183.62		2,573		1,991		1,462			(597)		295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2023	1	4,138,479	279.12		93,116		74,647		30,308			(18,623)		18,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/18/2023	1	2,355,884	279.12		51,993		41,795		17,253			(10,284)		10,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/26/2024	1	87,733	261.65		3,299		3,299		3,031			(5)		619		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	669,443	261.65		24,903		24,801		23,129			(204)		4,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/18/2023	1	1,739,016	279.12		37,694		30,385		12,735			(7,373)		7,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/11/2020	12/12/2022	1	238,641	247.65	9,784			2,207		1,619			(2,423)		802		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	784,572	181.3		32,324		30,811		27,382			(1,762)		3,825		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/30/2022	1	1,332,210	175.51	34,637			8,756		40,899			(17,224)		3,344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	1,418,021	183.66		49,347		37,422		29,920			(12,201)		6,143		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	1	56,283	183.66		1,955		1,487		1,188			(471)		244		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2023	1	556,650	248.95	21,932			9,610		30,007			(5,423)		2,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/29/2023	1	6,193,024	270.59		138,104		138,104		117,017			(378)		30,923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2022	1	564,890	278.35	21,466			3,075					(10,587)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/19/2022	1	930,122	278.35	35,345			4,811					(17,575)		1,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058SH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2020	12/16/2022	1	2,030,302	277.1	83,242			19,316		73			(20,696)		6,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	926,565	264.73		37,804		28,613		7,420			(9,218)		5,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/20/2023	1	80,543	278.65		1,882		1,369		558			(515)		342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/20/2023	1	116,051	278.65		2,890		2,121		803			(785)		493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	1	401,870	183.66		14,106		10,725		8,600			(3,459)		1,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/21/2023	1	255,702	249.6	10,613			5,667		13,728			(2,657)		1,315		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2023	1	551,780	249.6	22,946			12,219		29,623			(5,729)		2,837		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023	1	835,103	249.6	33,725			17,934		44,833			(8,385)		4,294		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023	1	3,193,683	249.6	125,512			66,651		171,455			(31,163)		16,421		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2023	1	967,768	251.48	37,646			28,131		50,759			(9,334)		5,913		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/27/2023	1	964,256	251.48	38,535			28,875		50,575			(9,581)		5,891		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023	1	900,000	257.61	35,190			23,784		32,735			(8,737)		5,219		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2057$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2020	12/02/2022	1	92,018	250.75	3,773			802		451			(938)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	2,683,919	278.17	61,730			20,747		9,628			(30,445)		7,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/31/2022	1	2,697,474	278.17	68,171			23,038		9,677			(33,992)		7,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/31/2022	1	1,364,850	278.17	34,395			11,656		4,896			(17,197)		3,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/31/2022	1	98,923	278.17	2,667			911		355			(1,337)		287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	10/31/2022	1	70,884	278.17	1,921			664		254			(977)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	1	665,065	183.21		25,006		20,460		16,228			(4,701)		3,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	805,160	248.88		32,770		25,073		7,376			(7,790)		4,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	1	429,656	240.71		15,639		14,045		8,229			(1,628)		2,033		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/30/2022	1	1,100,000	179.12	29,920			15,126		28,380			(14,878)		3,894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	12/30/2022	1	108,000	179.12		3,612		1,986		2,786			(1,627)		382		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/06/2023	1	349,999	231.01	14,287			3,730		43,739			(3,552)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	1	183,905	253.08	7,540			5,562		1,308			(1,870)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1	127,660	272.15	5,272			3,415		263			(1,311)		724		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/10/2023	1	255,868	237.96	10,527			3,266		23,871			(2,632)		1,004		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	1,159,382	183.15		44,404		40,857		32,347			(3,650)		5,554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/31/2023	1	59,396	183.15		2,267		2,115		1,657			(169)		285		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/10/2023	1	56,303	237.96	2,255			704		5,253			(566)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2023	1	2,255,596	267.2	93,156			36,877		6,669			(23,129)		10,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2024	1	105,132	240.73		4,027		3,750		2,537			(281)		717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2022	1	146,984	175.51	3,836			993		4,556			(1,892)		375		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/24/2024	1	186,647	265.85		7,540		7,248		5,020			(302)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/19/2022	04/19/2024	1	84,434	254.29		3,293		2,972		1,192			(324)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/04/2021	12/30/2022	1	1,421,888	255.63	42,218			10,628		5,618			(10,540)		5,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/25/2022	02/27/2024	1	528,067	241.24		21,123		17,583		12,302			(3,607)		3,405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/24/2023	1	321,853	244.95		12,102		6,901		3,521			(5,205)		1,215		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2023	1	771,785	257.4	30,100			20,177		28,395			(7,463)		4,467		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	11/01/2023	1	1,044,385	257.4	40,859			27,427		38,424			(10,145)		6,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/21/2023	1	311,613	272.72	12,807			8,937		697			(3,167)		1,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2022	1	130,486	261.24	4,958			1,383		25			(2,445)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/20/2022	1	441,484	264.93	16,821			3,753		3			(8,341)		1,046		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/20/2022	1	212,485	221.74	8,423			220		36,873			(2,091)		249		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	649,870	243.86	26,516			10,176		45,676			(6,583)		2,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R5J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	1	60,022	273.64	2,491			1,413		217			(618)		320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S54	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	1	432,607	279.24	17,953			10,358		1,162			(4,451)		2,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/28/2023	1	2,077,688	275.3		45,131		37,839		23,543			(7,376)		9,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/28/2023	1	143,779	275.3		3,149		2,648		1,629			(507)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/28/2023	1	70,158	275.3		1,603		1,352		795			(255)		319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	04/28/2023	1	67,661	275.3		1,585		1,348		767			(248)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z9E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2022	1	241,015	268.65	9,159			3,633		99			(4,542)		760		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023	1	721,435	247.68	31,312			16,608		42,935			(7,785)		3,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	23,954	248.55		937		825		423			(115)		159		0001
Purchased Call/S&P 500 INDEX/SPXG13C9G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	2,628,000	4392.59		31,273		24,863		1,895			(6,597)		11,672		0001
Purchased Call/S&P 500 INDEX/SPX7210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	1,848,000	4131.93		19,958		16,687		7,789			(3,400)		8,405		0001
Purchased Call/S&P 500 INDEX/SPX715JSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2021	10/06/2022	1	1,681,000	4363.55	19,500			5,211		570			(9,670)		4,355		0001
Purchased Call/S&P 500 INDEX/SPX721TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	1,823,000	3900.86		38,101		36,302		30,031			(2,093)		8,849		0001
Purchased Call/S&P 500 INDEX/SPX721GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1	2,302,000	4304.76		26,933		17,510		2,372			(9,445)		9,275		0001
Purchased Call/S&P 500 INDEX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/05/2023	1	1,214,000	4525.12		14,568		11,157		391			(3,432)		5,307		0001
Purchased Call/S&P 500 INDEX/SPXC003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/07/2021	10/07/2022	1	1,039,000	4399.76	21,923			5,968		142			(10,871)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXD00DSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/18/2022	03/17/2023	1	1,689,272	4388		39,401		28,347		1,612			(11,257)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXB00JS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/01/2021	07/01/2022	1	1,330,000	4319.94	26,600					19,169			(13,191)		348		0001
Purchased Call/S&P 500 INDEX/SPX621USU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/22/2022	1	1,553,000	4411.79	31,681			1,848					(15,754)		1,906		0001
Purchased Call/S&P 500 INDEX/SPX621ZSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	1,238,000	4493.28	14,361			2,785					(7,121)		2,730		0001
Purchased Call/S&P 500 INDEX/SPX721DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	2,023,000	4431.85		43,899		25,608		969			(18,452)		7,691		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG137S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	1,709,000	4770.21		26,660		19,699		183			(7,105)		7,308		0001
Purchased Call/S&P 500 INDEX/SPX905J50	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2022	1	3,064,000	4670.48	34,317			4,443					(17,017)		5,556		0001
Purchased Call/S&P 500 INDEX/SPX721EST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	1,348,000	4500.53		15,906		9,588		223			(6,380)		5,209		0001
Purchased Call/S&P 500 INDEX/SPXC00PS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2021	12/13/2022	1	1,037,000	4668.97	12,133			5,515		3			(6,017)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXD00HS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/01/2022	04/03/2023	1	1,359,000	4773.15		21,472		16,326		157			(5,266)		5,919		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	1,215,000	4545.86		26,730		20,270		580			(6,609)		5,264		0001
Purchased Call/S&P 500 INDEX/SPXG13CSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	2,144,000	4462.21		25,299		20,351		999			(4,991)		9,605		0001
Purchased Call/S&P 500 INDEX/SPX721KSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	1,175,000	4545.86		25,850		19,603		515			(6,391)		5,090		0001
Purchased Call/S&P 500 INDEX/SPX621YS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	1	1,696,000	4528.79	19,674			3,252					(9,756)		3,467		0001
Purchased Call/S&P 500 INDEX/SPX72128R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	1,068,000	4359.46	23,176			5,746		538			(11,493)		2,666		0001
Purchased Call/S&P 500 INDEX/SPX721LS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	1,165,000	4481.15		13,980		10,745		607			(3,256)		5,102		0001
Purchased Call/S&P 500 INDEX/SPX7213S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,449,000	4357.04	14,635			3,699		409			(7,277)		3,637		0001
Purchased Call/S&P 500 INDEX/SPXG137S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	1	1,641,107	.4484		20,562		15,178		524			(5,495)		7,005		0001
Purchased Call/S&P 500 INDEX/SPX72119K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	1	2,248,000	4354.19	26,526			5,992		211			(13,154)		5,360		0001
Purchased Call/S&P 500 INDEX/SPXC004S9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	1,683,000	4391.34	35,511			9,694		246			(17,658)		4,383		0001
Purchased Call/S&P 500 INDEX/SPXB00QSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/27/2022	1	1,383,000	4401.46	15,905			1,139		5			(7,887)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXD00RSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/11/2022	05/11/2023	1	2,094,000	3935.18		23,243		20,106		17,090			(3,184)		9,726		0001
Purchased Call/S&P 500 INDEX/SPX721C51	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	1	2,218,000	4532.76		25,951		14,441		115			(11,518)		8,271		0001
Purchased Call/S&P 500 INDEX/SPXF13JS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	1,161,000	4947.62	14,745			6,594		2			(7,332)		3,867		0001
Purchased Call/S&P 500 INDEX/SPXD00FSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2022	03/24/2023	1	1,199,000	4520.16		26,378		19,436		501			(7,082)		5,127		0001
Purchased Call/S&P 500 INDEX/SPX721GS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	2,073,000	4384.65		44,570		29,465		2,111			(15,305)		8,387		0001
Purchased Call/S&P 500 INDEX/SPXF13FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/25/2022	1	2,020,000	4936.53	25,048			10,200		2			(12,387)		6,431		0001
Purchased Call/S&P 500 INDEX/SPX621YSU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/06/2022	1	1,664,000	4535.43	19,302			3,563					(9,494)		3,591		0001
Purchased Call/S&P 500 INDEX/SPX7210SN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	1,112,000	4473.75	23,574			5,028					(11,690)		2,570		0001
Purchased Call/S&P 500 INDEX/SPXB00KSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/09/2021	07/08/2022	1	2,786,000	4369.55	31,482			612		4,189			(15,654)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXB00KST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/09/2021	07/08/2022	1	1,901,000	4369.55	38,020			739		2,858			(18,906)		1,407		0001
Purchased Call/S&P 500 INDEX/SPX72119S6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	1,895,000	4357.73	22,361			4,990		127			(11,089)		4,491		0001
Purchased Call/S&P 500 INDEX/SPX721DSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	1,943,000	4431.85		22,733		13,339		619			(9,477)		7,439		0001
Purchased Call/S&P 500 INDEX/SPXC00ESK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2021	11/09/2022	1	1,709,000	4685.25	19,654			7,112					(9,746)		5,139		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00C$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/10/2023	1	1,322,405	4266		25,835		18,135		3,265			(7,729)		5,505		0001
Purchased Call/S&P 500 INDEX/SPX715N$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2023	1	2,181,000	4796.56		25,518		13,075		1			(12,444)		7,805		0001
Purchased Call/S&P 500 INDEX/SPX715I$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2021	08/26/2022	1	1,365,000	4509.37	15,698			2,442					(7,806)		2,697		0001
Purchased Call/S&P 500 INDEX/SPXB00J$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	07/01/2022	1	2,285,000	4352.34	25,592					23,595			(12,726)		598		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/09/2023	1	2,136,000	3991.24		24,137		20,746		15,428			(3,439)		9,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	1	8,171,158	270.91		182,217		181,715		129,804			(998)		40,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2023	1	550,386	270.91		11,946		11,946		8,743			(33)		2,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/28/2023	1	618,851	270.91		11,307		11,307		9,831					3,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2022	1	66,392	277.85	2,523			925					(1,251)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	1	896,743	255.59	33,987			15,860		2,947			(16,900)		3,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/10/2023	1	1,737,780	270.74		40,437		25,301		26,086			(15,164)		6,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/10/2023	1	171,061	270.74		4,284		2,726		2,568			(1,584)		672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	1	761,676	273.15		18,070		15,899		10,894			(2,209)		3,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/12/2023	1	115,199	273.15		2,847		2,533		1,648			(334)		536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/12/2023	1	61,444	273.15		1,611		1,445		879			(169)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/12/2023	1	86,921	273.15		2,272		2,069		1,243			(227)		404		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/15/2023	1	200,000	238.45	7,826			2,482		18,243			(1,951)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/25/2021	03/24/2023	1	2,257,088	261.91	93,218			34,201		2,758			(23,145)		9,652		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205GS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	03/24/2023	1	62,971	261.91	2,719			1,007		77			(682)		269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/22/2023	1	198,804	274.38		4,615		4,237		2,529			(389)		939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/22/2023	1	125,687	274.38		3,028		2,788		1,599			(247)		594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/22/2023	1	62,193	274.38		1,580		1,501		791			(91)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	05/22/2023	1	118,556	274.38		2,147		2,090		1,508			(82)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/13/2020	11/11/2022	1	3,455,636	266.84	141,681			26,027		129			(35,226)		10,469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2022	1	58,462	177.04	1,584			698		1,684			(786)		194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2022	1	61,291	177.04	1,651			734		1,766			(821)		204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023	1	2,276,228	268.63	94,236			58,231		12,287			(23,397)		12,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	1	3,265,246	274.42		74,774		38,726		30,142			(36,055)		11,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2023	1	517,786	274.42		10,472		5,469		4,780			(5,035)		1,863		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	280,590	261.65		10,410		10,367		9,684			(85)		1,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2023	1	2,196,221	274.42		42,097		22,045		20,274			(20,179)		7,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/05/2023	1	358,864	274.42		6,643		3,489		3,313			(3,156)		1,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	1	5,002,520	275.35		112,557		102,864		59,686			(10,793)		23,783		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	839,124	240.73		32,810		29,209		12,235			(3,715)		5,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	1	717,397	278.24	29,485			20,213		1,134			(7,311)		4,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	1	3,347,840	272.18	138,935			63,222		2,829			(34,543)		15,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/26/2023	1	76,094	272.18	3,081			1,754		64			(958)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2020	09/29/2022	1	56,000	245.55	2,302			285		233			(571)		140		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	432,757	257.38	17,117			11,568		15,956			(4,250)		2,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	67,415	257.38	2,706			1,831		2,486			(673)		391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	147,811	275.35		3,371		3,090		1,764			(315)		703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	1	1,014,115	275.35		21,914		20,139		12,100			(1,826)		4,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	1	5,254,589	275.35		117,937		108,687		62,693			(9,527)		24,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/26/2023	1	399,105	275.35		9,262		8,608		4,762			(724)		1,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/26/2023	1	93,931	275.35		2,108		1,965		1,121			(159)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/26/2023	1	135,112	275.35		3,224		3,030		1,612			(201)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	05/26/2023	1	85,668	275.35		1,742		1,662		1,022			(85)		407		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/04/2023	1	1,276,574	254.13	52,744			33,373		55,557			(13,096)		7,173		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/04/2023	1	726,218	254.13	28,205			17,871		31,605			(7,012)		4,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/04/2023	1	150,000	254.13	6,044			3,851		6,528			(1,505)		843		0001

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Purchased Call/Shiller Barclays Global Index/SBG017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/04/2023	1	99,079	254.13	4,109			2,622		4,312			(1,024)		557		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/04/2023	1	64,977	254.13	2,897			1,887		2,828			(741)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2022	1	3,866,659	271.65	158,920			34,709		142			(39,403)		12,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2022	1	4,184,714	275.81	95,830			1,320		8,049			(47,521)		2,683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2020	10/06/2022	1	53,513	249.48	2,194			292		135			(544)		139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2022	1	3,205,314	273.72	73,402			31,747		28,101			(36,201)		10,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/05/2022	1	109,437	273.72	2,715			1,177		959			(1,350)		360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/05/2022	1	2,856,940	273.72	82,144			35,725		25,047			(40,959)		9,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/05/2022	1	590,744	273.72	16,079			7,012		5,179			(8,039)		1,943		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/25/2023	1	200,000	249.26	7,960			3,591		10,640			(1,976)		949		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2021	05/25/2023	1	274,919	249.26	12,574			5,728		14,625			(3,152)		1,305		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023	1	1,650,203	256.99	64,523			41,797		61,258			(16,042)		9,363		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/27/2023	1	340,180	247.41	13,378			5,521		19,841			(3,322)		1,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	1,808,192	236.11		71,424		61,515		31,475			(10,148)		11,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	1	5,331,856	278.64		119,967		96,833		41,713			(23,336)		23,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/20/2023	1	902,233	278.64		19,525		15,891		7,059			(3,755)		4,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	1	1,598,814	278.64		30,353		24,773		12,508			(5,770)		7,175		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3055$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	1	305,481	246.06		11,425		6,924		3,216			(4,545)		1,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/06/2022	1	1,529,390	275.81	35,932			496		2,942			(17,867)		980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/06/2022	1	1,732,506	275.81	39,510			550		3,332			(19,701)		1,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/06/2022	1	294,438	275.81	7,249			101		566			(3,624)		189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	07/06/2022	1	96,653	275.81	2,607			40		186			(1,426)		62		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	3,830,552	276.3		85,804		81,786		43,006			(4,676)		18,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2021	03/01/2023	1	1,008,972	241.72	41,671			13,909		15,486			(10,332)		4,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/12/2023	1	1,036,793	276.3		17,411		16,688		11,640			(767)		5,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/12/2023	1	576,672	276.3		9,726		9,348		6,474			(403)		2,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/12/2023	1	1,225,953	276.3		21,786		21,174		13,764			(845)		5,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/12/2023	1	2,311,049	276.3		36,468		35,544		25,946			(1,317)		11,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/12/2023	1	98,177	276.3		1,556		1,521		1,102			(39)		479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/12/2023	1	288,122	276.3		4,380		4,293		3,235			(99)		1,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/12/2023	1	61,789	276.3		848		840		694			(14)		301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2023	1	149,758	238.89		5,571		3,914		2,752			(1,685)		627		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/23/2022	1	103,657	278.07	2,084			490		316			(1,051)		250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	09/23/2022	1	144,961	278.07	3,170			1,358		442			(1,809)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W3R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	1	57,491	272.15	2,369			1,555		120			(588)		329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	9,714,171	273.72	222,455			95,161		88,079			(110,616)		31,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023	1	6,387,808	275.1	143,087			128,502		77,492			(14,897)		30,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2023	1	592,220	275.1	13,541			12,194		7,184			(1,376)		2,803		0001
Purchased Call/S&P 500 INDEX/SPX905YSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	2,801,000	4171.1	387,378			329,831		209,679			(58,822)		18,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/23/2023	1	2,528,383	275.1	56,615			51,126		30,672			(5,615)		11,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/23/2023	1	1,759,590	275.1	40,168			36,680		21,346			(3,884)		8,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/23/2023	1	665,047	275.1	15,399			14,102		8,068			(1,450)		3,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/23/2023	1	195,260	275.1	4,457			4,105		2,369			(363)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/23/2023	1	207,073	275.1	5,073			4,753		2,512			(333)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L3U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	1	819,885	275.7	34,025			15,791		535			(8,460)		3,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/18/2022	1	8,364,587	266.84	342,948			66,224		627			(85,149)		25,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/30/2021	11/18/2022	1	55,843	266.84	2,721			677		4			(868)		174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/02/2022	1	717,767	273.72	17,779			7,627		6,508			(8,914)		2,339		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/02/2022	1	1,289,345	273.72	36,978			15,907		11,691			(18,591)		4,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/02/2022	1	172,827	273.72	4,698			2,026		1,567			(2,368)		563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/02/2022	1	58,233	273.72	1,491			654		528			(765)		190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/02/2022	1	61,417	273.72	1,488			664		557			(776)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/02/2022	1	55,701	273.72	1,410			631		505			(738)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/02/2022	1	1,006,497	273.98	28,324			12,184		8,824			(14,241)		3,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/02/2022	1	303,062	273.98	8,086			3,488		2,657			(4,077)		987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/02/2022	1	116,848	273.98	3,075			1,338		1,024			(1,555)		381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/02/2022	1	55,214	273.98	1,534			699		484			(816)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2022	1	117,483	261.37	4,464			1,279		22			(2,214)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2023	1	149,645	276.36	6,165			4,192		260			(1,529)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2023	1	70,388	273.72	2,921			1,541		82			(724)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	08/12/2022	1	450,000	280.66	17,145			1,995					(8,502)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2023	1	164,812	251.65		6,197		3,687		1,133			(2,513)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ASI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/15/2021	01/13/2023	1	3,054,507	272.75	125,846			34,116		224			(31,289)		11,220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2022	1	600,000	176.55	15,660					9,600			(7,766)		157		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/01/2022	1	108,425	176.55	2,745					1,735			(1,408)		28		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	1,290,165	181.3		52,768		50,276		44,640			(2,899)		6,263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/09/2023	1	116,812	181.3		3,866		3,788		4,042			(88)		567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	1	55,522	183.21		1,833		1,508		1,355			(328)		251		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	1	145,627	256.66		5,563		4,531		5,997			(1,036)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2020	12/09/2022	1	26,372	247.65	1,081			240		178			(269)		88		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	1	359,175	269.6	14,870			9,294		786			(3,687)		2,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2022	1	414,422	259.55	15,707			7,529		1,022			(7,789)		1,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2023	1	150,307	245.75		5,546		4,446		2,018			(1,109)		672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	08/19/2022	1	300,000	274.17	11,430			1,551					(5,668)		555		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	1	853,885	251.8		33,216		25,140		44,187			(8,099)		5,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	1	2,758,442	261.28	112,820			83,876		25,655			(28,012)		16,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	17,882,894	276.3		398,789		379,957		200,203			(21,911)		86,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/09/2023	1	132,364	276.3		2,534		2,421		1,482			(119)		643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/09/2023	1	508,857	276.3		8,527		8,170		5,697			(379)		2,470		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/09/2023	1	339,688	276.3		5,717		5,493		3,803			(239)		1,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/09/2023	1	350,021	276.3		6,195		6,019		3,919			(242)		1,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/05/2022	1	68,353	273.72	1,910			842		599			(960)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/30/2022	1	9,997,089	276.23	228,933			57,869		46,579			(113,838)		25,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/30/2022	1	570,349	276.23	12,616			3,198		2,657			(6,325)		1,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/30/2022	1	149,941	276.23	3,382			860		699			(1,700)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	400,000	180.3		12,360		8,002		10,720			(4,433)		1,608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/21/2023	1	154,818	180.3		5,427		3,633		4,149			(1,819)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	647,371	184.63		23,305		18,747		8,630			(4,597)		2,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2023	1	72,453	285.86	3,007			1,722		41			(743)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/02/2021	08/22/2023	1	76,722	285.86	2,257			1,435		43			(621)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	1	1,172,017	237.8		45,826		40,483		19,271			(5,391)		7,790		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/02/2022	1	64,959	227.85	2,694			575		9,140			(674)		212		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	430,786	227.85	17,110			3,634		60,614			(4,248)		1,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2022	11/03/2023	1	460,783	277.09		1,979		1,582		732			(404)		2,672		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2023	1	4,099,115	271.11		93,050		58,701		59,744			(34,416)		16,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/07/2022	1	423,039	261.24	16,076			4,388		81			(7,994)		1,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/25/2023	1	1,096,993	270.03		23,684		13,761		17,235			(10,010)		4,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/25/2023	1	1,117,229	270.03		25,735		14,994		17,553			(10,753)		4,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/25/2023	1	74,016	270.03		1,990		1,166		1,163			(825)		280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	01/25/2023	1	91,938	270.03		2,125		1,263		1,444			(863)		348		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023	1	585,816	179.2		25,659		24,669		25,073			(1,054)		2,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/10/2023	1	1,463,139	271.46	60,574			31,162		5,120			(14,998)		7,415		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023	1	852,594	257.61	33,824			22,892		31,011			(8,410)		4,944		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023	1	184,248	257.61	7,181			4,867		6,702			(1,793)		1,068		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/03/2023	1	51,406	257.61	1,922			1,311		1,870			(481)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	1	825,745	280.64	34,268			19,959		2,060			(8,473)		4,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	1	152,117	265.06	6,298			3,958		442			(1,566)		850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	1	514,539	253.08	21,096			15,619		3,680			(5,231)		3,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2022	1	1,557,098	276.23	35,813			9,274		6,788			(17,663)		3,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	1	1,539,241	271.11		38,380		24,550		22,434			(14,062)		6,109		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/15/2023	1	1,485,959	271.11		36,339		23,310		21,658			(13,251)		5,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/15/2023	1	799,448	271.11		19,934		12,823		11,652			(7,127)		3,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/15/2023	1	130,017	271.11		3,007		1,962		1,895			(1,059)		516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/15/2023	1	286,131	271.11		9,963		6,613		4,170			(3,397)		1,136		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/17/2024	1	1,474,753	265.31		55,156		51,974		44,105			(3,249)		10,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/17/2024	1	204,776	265.31		7,599		7,190		6,124			(438)		1,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/05/2022	1	346,692	276.12	8,337			93		459			(4,180)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2021	02/21/2023	1	601,968	247.83	24,801			8,006		6,024			(6,133)		2,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/12/2021	11/14/2023	1	471,293	279.9	19,370			13,330		674			(4,790)		2,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2022	1	156,029	251.85	6,413			247					(1,590)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205OSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2021	07/07/2023	1	1,459,986	271.46	60,443			30,973		5,109			(15,028)		7,370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023	1	313,314	181.62		11,969		10,716		9,963			(1,337)		1,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/16/2023	1	5,783,037	277.84		131,275		93,303		42,930			(38,124)		24,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/10/2023	1	68,368	270.74		1,745		1,114		1,026			(633)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	02/10/2023	1	53,843	270.74		2,017		1,369		808			(650)		211		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	800,000	175.81	21,440			9,172		28,800			(10,661)		2,607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134\$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	513,548	177	13,352			1,214		8,991			(6,621)		784		0001
Purchased Call/Shiller Barclays Global Index/SBG0179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/09/2022	1	109,270	223.44	4,401			426		17,928			(1,094)		241		0001
Purchased Call/Shiller Barclays Global Index/SBG0179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/09/2022	1	141,497	223.44	6,022			583		23,216			(1,504)		312		0001
Purchased Call/Shiller Barclays Global Index/SBG0179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	09/09/2022	1	131,690	223.44	5,251			512		21,607			(1,316)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1	320,223	281.5	13,289			7,570		250			(3,300)		1,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	3,372,645	275.9		75,547		70,315		38,769			(5,795)		16,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	227,107	275.9		4,922		4,594		2,611			(365)		1,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/02/2023	1	630,470	275.9		14,488		13,560		7,247			(963)		3,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/02/2023	1	2,414,336	275.9		56,180		52,728		27,753			(3,589)		11,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/02/2023	1	406,643	275.9		9,374		8,822		4,674			(574)		1,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/02/2023	1	264,723	275.9		6,083		5,774		3,043			(357)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2023	1	149,932	275.17	6,222			2,624		82			(1,543)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X\$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2020	07/20/2022	1	2,225,280	270.95	91,459			2,387					(22,677)		2,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	14,043,041	278.65		317,373		228,332		94,417			(90,678)		59,261		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/21/2022	03/17/2023	1	870,956	278.65		20,067		14,477		5,856			(5,614)		3,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/22/2022	03/17/2023	1	589,913	278.65		12,872		9,312		3,966			(3,576)		2,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/18/2020	09/19/2022	1	182,491	241.25	7,500			825		1,120			(1,857)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	1	2,027,935	268.75	84,159			37,378		6,791			(20,896)		9,538		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023	1	858,589	252.41	35,071			16,276		38,030			(8,720)		4,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2024	1	1,858,220	233.39		72,656		65,480		36,863			(7,256)		12,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	763,116	233.05		29,990		25,953		15,095			(4,067)		5,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2021	03/03/2023	1	1,652,856	253.88	68,263			23,068		3,581			(16,949)		6,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	1	1,004,011	261.91	41,466			15,235		1,227			(10,309)		4,294		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024	1	539,802	256.63		20,674		17,014		22,296			(3,749)		3,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	1,168,498	256.63		42,163		34,746		48,264			(7,454)		7,466		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/25/2023	1	293,809	253.14	11,547			7,163		13,440			(2,859)		1,635		0001
Purchased Call/Shiller Barclays Global Index/SBG017985	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	08/10/2022	1	470,627	221.19	19,809			1,090		82,937			(4,918)		789		0001
Purchased Call/Shiller Barclays Global Index/SBG017985	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2020	08/10/2022	1	311,501	221.19	13,590			749		54,895			(3,379)		522		0001
Purchased Call/Shiller Barclays Global Index/SBG017985	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2020	08/10/2022	1	55,849	221.19	2,323			129		9,842			(583)		94		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024	1	3,746,449	218.91		144,238		143,644		131,777			(1,182)		26,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	1	827,699	230.56		30,128		29,877		27,320			(497)		4,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2022	1	161,678	277.37	6,128			2,059					(3,022)		469		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024	1	289,079	253.8		10,673		8,370		13,138			(2,311)		1,803		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/19/2024	1	2,600,000	253.8		100,360		78,597		118,168			(22,057)		16,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2020	12/09/2022	1	74,242	249.02	2,817			627		441			(700)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	65,813	248.55		2,573		2,270		1,162			(306)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/11/2020	09/13/2022	1	148,375	240.44	6,098			620		839			(1,508)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	1,200,000	180.73		37,560		23,371		29,160			(14,343)		4,711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	02/10/2023	1	141,745	180.73		6,008		4,272		3,444			(1,744)		556		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/06/2022	1	184,495	177.07	3,709			729		3,930			(1,957)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/26/2022	1	6,444,447	278.47	147,578			47,566		24,176			(73,182)		18,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2022	1	464,880	278.47	10,434			3,372		1,744			(5,188)		1,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/26/2022	1	1,289,156	278.47	29,073			9,475		4,836			(14,496)		3,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/26/2022	1	408,164	278.47	9,117			2,980		1,531			(4,558)		1,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/26/2022	1	103,260	278.47	2,433			797		387			(1,226)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/26/2022	1	57,329	278.47	1,410			463		215			(713)		163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/18/2023	1	604,286	279.12		12,578		10,224		4,425			(2,432)		2,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/18/2023	1	358,738	279.12		6,542		5,332		2,627			(1,250)		1,604		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/18/2023	1	70,681	279.12		1,183		992		518			(193)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023	1	309,591	292.12	12,848			7,588		117			(3,194)		1,676		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	323,714	253.8		12,528		9,826		14,742			(2,738)		2,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/01/2022	06/01/2023	1	92,180	244.4		3,383		3,122		1,463			(269)		442		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	975,745	265.31		33,614		31,675		26,884			(1,980)		6,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/09/2023	1	62,336	276.3		945		926		698			(21)		303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	8,871,313	270.32		201,379		121,387		137,601			(80,773)		34,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	1	744,254	270.32		16,960		10,252		11,544			(6,718)		2,876		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2023	1	480,071	253.22	18,915			8,860		20,286			(4,690)		2,324		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/07/2023	1	1,819,863	253.22	72,586			34,047		76,899			(18,022)		8,808		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	06/07/2023	1	228,137	253.22	7,550			3,866		9,640			(2,040)		1,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023	1	949,253	248.92	37,306			21,420		53,694			(9,250)		5,085		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/12/2023	1	300,785	255.32	12,275			7,935		12,299			(3,052)		1,705		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023	1	289,773	255.32	11,259			7,248		11,849			(2,795)		1,642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2022	04/25/2024	1	713,075	238.7		27,810		25,330		11,292			(2,511)		4,812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/08/2022	1	200,000	175.91	5,200			101		4,040			(2,579)		148		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/08/2022	1	255,741	175.91	7,066			139		5,166			(3,562)		189		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2021	01/27/2023	1	259,987	230.53	10,962			3,184		33,043			(2,737)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2021	04/24/2023	1	646,283	272.38	26,691			10,904		380			(6,609)		2,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	1	1,239,402	274.54	28,847			25,874		15,700			(3,037)		5,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023	1	1,545,975	274.54	36,771			33,074		19,583			(3,779)		7,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/19/2023	1	94,140	274.54	2,191			1,976		1,192			(220)		443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/19/2023	1	186,558	274.54	4,424			4,035		2,363			(432)		877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/19/2023	1	85,794	274.54	1,963			1,800		1,087			(167)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	1	1,268,261	275.7	52,633			24,581		920			(13,014)		6,129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	1	590,710	180.49	17,544			10,294		14,135			(7,314)		2,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/02/2022	1	59,678	281.45	1,355			244		50			(697)		125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/02/2022	1	86,897	281.45	1,504			275		73			(784)		182		0001
Purchased Call/S&P 500 INDEX/SPX9002SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2020	07/07/2022	1	2,175,286	3677	88,727			735		84,848			(22,060)		1,506		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	211,705	249.6	8,550			4,546		11,366			(2,126)		1,089		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	50,034	249.6	1,967			1,044		2,686			(488)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	1	390,481	249.15	16,127			5,715		3,808			(3,999)		1,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2020	09/26/2022	1	2,077,291	266.55	85,377			10,217					(21,140)		5,100		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2023	1	519,536	181.46		19,927		17,374		16,210			(2,690)		2,409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/10/2023	1	51,192	181.46		2,184		1,987		1,597			(219)		237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	1	458,068	178.37		19,926		19,372		21,163			(764)		2,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	341,583	241.24		13,663		11,370		7,958			(2,336)		2,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	1	367,041	231.89		14,865		11,659		7,376			(3,249)		2,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	1	353,461	241		12,866		11,590		6,673			(1,304)		1,675		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/14/2022	1	350,120	175.34	9,103			1,881		10,504			(4,514)		799		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/23/2023	1	1,392,952	248.92	57,526			33,076		78,791			(14,283)		7,462		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/23/2023	1	103,089	248.92	4,348			2,504		5,831			(1,081)		552		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/23/2023	1	82,339	248.92	3,374			1,951		4,657			(840)		441		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/23/2023	1	92,009	248.92	4,022			2,332		5,204			(1,007)		493		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	08/23/2023	1	62,415	248.92	2,823			1,653		3,530			(711)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	1	1,230,254	270.32		27,580		16,717		19,082			(10,879)		4,754		0001
Purchased Call/S&P 500 INDEX/SPX7219SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1	1,504,000	4649.23	17,597			8,386		3			(8,726)		5,192		0001
Purchased Call/S&P 500 INDEX/SPX715JSK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2021	10/06/2022	1	1,763,000	4363.55	37,376			9,987		620			(18,534)		4,568		0001
Purchased Call/S&P 500 INDEX/SPX7212S4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/23/2022	1	1,323,000	4455.48	15,479			3,612		3			(7,697)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXF13DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2022	1	1,595,000	4688.67	18,343			7,024		5			(9,096)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXG13NS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	1,585,000	4121.43		17,911		16,776		8,155			(1,178)		7,660		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721A$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	1	1,476,000	4725.79	31,291			15,169		1			(15,517)		5,125		0001
Purchased Call/S&P 500 INDEX/SPX721AS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	1	1,013,000	4725.79	11,852			5,745		1			(5,877)		3,517		0001
Purchased Call/S&P 500 INDEX/SPXC009S$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/25/2021	10/25/2022	1	1,063,000	4566.48	12,118			3,872		2			(6,009)		3,009		0001
Purchased Call/S&P 500 INDEX/SPX721ES$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	2,199,000	4500.53		47,718		28,764		574			(19,140)		8,497		0001
Purchased Call/S&P 500 INDEX/SPX621TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	1,459,000	4369.21	16,487			545		2			(8,176)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXC00HS$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/17/2021	11/17/2022	1	1,066,000	4688.67	22,066			8,450		1			(10,942)		3,301		0001
Purchased Call/S&P 500 INDEX/SPX721LS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	3,514,000	4488.28		42,168		32,771		1,650			(9,642)		15,389		0001
Purchased Call/S&P 500 INDEX/SPXB00VSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/31/2021	08/31/2022	1	1,768,000	4522.68	20,509			3,446		1			(10,170)		3,643		0001
Purchased Call/S&P 500 INDEX/SPXC00A$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2021	10/26/2022	1	1,416,000	4574.79	16,567			5,340		2			(8,216)		4,026		0001
Purchased Call/S&P 500 INDEX/SPXD00VSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2022	05/25/2023	1	1,655,000	3978.73		18,536		16,749		12,571			(1,828)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXC00CSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/04/2022	1	1,850,000	4697.53	37,925			13,274		1			(18,858)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXD00KSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/14/2023	1	3,161,000	4392.59		69,858		55,538		4,109			(14,737)		14,039		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	2,357,000	4654.64	29,698			6,352		1			(14,768)		5,448		0001
Purchased Call/S&P 500 INDEX/SPX905NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2022	1	3,041,000	4694.94	32,843			9,771		1			(16,198)		8,309		0001
Purchased Call/S&P 500 INDEX/SPX721A$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	1	3,545,000	4793.06	41,477			20,681		2			(20,568)		12,516		0001
Purchased Call/S&P 500 INDEX/SPX721RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	2,191,000	4158.24		45,792		41,965		16,671			(4,277)		10,417		0001
Purchased Call/S&P 500 INDEX/SPX621TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	1	1,247,000	4374.3	14,216			509					(7,049)		1,221		0001
Purchased Call/S&P 500 INDEX/SPXC007$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2021	10/18/2022	1	1,711,000	4486.46	20,190			6,063		8			(10,012)		4,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	02/09/2022	02/03/2023	1	88,840	270.32		2,100		1,277		1,378			(825)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	02/11/2022	02/03/2023	1	73,432	270.32		1,663		1,022		1,139			(647)		284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	02/17/2022	02/03/2023	1	737,610	270.32		19,346		12,133		11,441			(7,331)		2,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/24/2022	02/03/2023	1	85,756	270.32		3,667		2,551		1,330			(1,137)		331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	500,000	183.8		17,350		12,953		10,250			(4,421)		2,158		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	1	233,364	183.8		7,491		5,655		4,784			(1,878)		1,007		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	952,038	176.44	24,753			2,407		19,517			(12,308)		1,495		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	1,277,390	177.15	33,212			3,875		23,121			(16,515)		2,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	12,188,014	278.17	279,106			92,260		47,380			(138,786)		34,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/28/2022	1	464,878	278.17	11,214			3,717		1,807			(5,622)		1,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/28/2022	1	261,918	278.17	6,600			2,194		1,018			(3,319)		751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/28/2022	1	69,651	278.17	1,750			583		271			(882)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	10/28/2022	1	92,055	278.17	2,492			847		358			(1,278)		264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	10/28/2022	1	93,204	278.17	2,255			773		362			(1,160)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2021	12/02/2022	1	615,486	245.74	23,327			9,951		4,834			(11,568)		2,005		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	1	219,043	179.77		6,089		3,137		4,394			(2,953)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2022	1	129,907	253.12	4,923			2,333		595			(2,442)		447		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	1	1,300,000	262.98		49,010		42,884		39,151			(6,177)		8,594		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/29/2024	1	575,407	262.98		19,648		17,263		17,329			(2,453)		3,804		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	03/29/2024	1	101,600	262.98		4,134		3,704		3,060			(445)		672		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023	1	509,133	250.68	20,009			11,607		26,220			(4,975)		2,734		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/25/2023	1	528,147	250.68	21,090			12,251		27,199			(5,265)		2,836		0001
Purchased Call/S&P 500 INDEX/SPX715N$H	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	12/30/2022	1	1,498,857	.4773		17,311		8,776		1			(8,536)		5,307		0001
Purchased Call/S&P 500 INDEX/SPX621Y$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2021	09/02/2022	1	1,264,000	4536.95	14,536			2,544					(7,208)		2,646		0001
Purchased Call/S&P 500 INDEX/SPXF13S$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	1	1,348,000	4895.99		18,737		10,324		11			(8,503)		5,002		0001
Purchased Call/S&P 500 INDEX/SPXB00L$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1	1,190,000	4384.63	13,447			407					(6,668)		1,079		0001
Purchased Call/S&P 500 INDEX/SPXD00B$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/10/2023	1	1,128,000	4259.52		13,085		9,134		1,925			(4,015)		4,696		0001
Purchased Call/S&P 500 INDEX/SPXC00A$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	1	1,217,000	4596.42	13,996			4,613		2			(6,940)		3,489		0001
Purchased Call/S&P 500 INDEX/SPXF13L$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	1,327,000	4620.64	16,057			7,493		20			(7,984)		4,515		0001
Purchased Call/S&P 500 INDEX/SPX721B$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	1	1,428,000	4577.1	16,993			7,249		18			(8,427)		4,653		0001
Purchased Call/S&P 500 INDEX/SPX905J$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	1	2,036,000	4658.59	20,767			2,288					(10,298)		3,412		0001
Purchased Call/S&P 500 INDEX/SPX721R$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	1,631,000	4158.24		16,636		15,246		6,710			(1,554)		7,754		0001
Purchased Call/S&P 500 INDEX/SPX721G$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	1,392,000	4384.65		16,286		10,813		1,052			(5,547)		5,667		0001
Purchased Call/S&P 500 INDEX/SPX621W$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/04/2022	1	1,823,410	.4415	20,580			1,955		16			(10,347)		2,823		0001
Purchased Call/S&P 500 INDEX/SPX721C$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,215,000	4397.94		13,122		7,399		337			(5,768)		4,542		0001
Purchased Call/S&P 500 INDEX/SPX721O$U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	1	1,404,000	4432.99	16,427			3,620		4			(8,102)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXC00C$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/03/2022	1	1,413,000	4660.57	28,967			9,975					(14,364)		4,151		0001
Purchased Call/S&P 500 INDEX/SPX621Y$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	1	1,251,000	.4470	14,512			2,251					(7,196)		2,472		0001
Purchased Call/S&P 500 INDEX/SPX721C$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,354,000	4397.94		28,976		16,339		500			(12,737)		5,061		0001
Purchased Call/S&P 500 INDEX/SPXF13N$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	1,986,000	4791.19	23,435			11,556		10			(11,621)		6,973		0001
Purchased Call/S&P 500 INDEX/SPX905R$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/03/2021	12/01/2023	1	2,262,000	4538.43	95,909			68,620		36,798			(23,845)		13,487		0001
Purchased Call/S&P 500 INDEX/SPX721E$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024	1	1,618,000	4477.44		72,001		57,700		32,721			(14,519)		10,216		0001
Purchased Call/S&P 500 INDEX/SPXB17W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	1,296,175	.4141	50,550			48,605		38,024			(2,008)		8,981		0001
Purchased Call/S&P 500 INDEX/SPX721O$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	1,553,000	3923.68		17,238		15,244		12,481			(2,031)		7,293		0001
Purchased Call/S&P 500 INDEX/SPXD00B$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2023	1	1,660,000	4373.94		19,754		13,169		1,391			(6,603)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXG13N$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	1	2,102,000	4115.77		23,542		22,180		11,144			(1,419)		10,188		0001
Purchased Call/S&P 500 INDEX/SPX905I$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2021	07/25/2022	1	2,881,000	4632.38	30,827			2,038					(15,203)		3,770		0001
Purchased Call/S&P 500 INDEX/SPX721B$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	2,082,000	4538.43	24,776			10,599		47			(12,320)		6,784		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721QSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	1	1,510,000	3900.79		31,710		28,284		23,496			(3,649)		7,102		0001
Purchased Call/S&P 500 INDEX/SPX721NSF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	1	2,093,000	4459.45		25,325		20,442		1,230			(4,926)		9,392		0001
Purchased Call/S&P 500 INDEX/SPXG13MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	1,727,000	4108.54		19,515		18,214		9,139			(1,448)		8,297		0001
Purchased Call/S&P 500 INDEX/SPXG13MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	1	1,220,000	4108.54		13,786		12,875		6,518			(1,014)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXD000$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/28/2022	04/28/2023	1	1,444,000	4287.5		31,624		26,368		4,975			(5,458)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXG13NSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	1,262,000	4160.68		14,261		13,396		5,694			(899)		6,108		0001
Purchased Call/S&P 500 INDEX/SPX721FSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	1	1,775,000	4521.54		20,590		12,592		227			(8,010)		6,937		0001
Purchased Call/S&P 500 INDEX/SPXB00US7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/23/2021	08/23/2022	1	1,337,000	4479.53	15,376			2,245					(7,625)		2,571		0001
Purchased Call/S&P 500 INDEX/SPX621XS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1	1,704,000	4405.8	35,954			4,880		1			(17,829)		3,153		0001
Purchased Call/S&P 500 INDEX/SPXC007$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	1,120,000	4536.19	12,768			3,904		1			(6,332)		3,102		0001
Purchased Call/S&P 500 INDEX/SPX721HS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	1	1,004,000	4328.87		11,847		8,063		1,205			(3,841)		4,121		0001
Purchased Call/S&P 500 INDEX/SPX721BS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	2,192,000	4677.03		25,646		13,464		13			(12,260)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX721BSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	1,548,000	4677.03		33,282		17,473		12			(15,910)		5,584		0001
Purchased Call/S&P 500 INDEX/SPX721DSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024	1	1,167,912	4407		38,852		30,737		21,835			(8,230)		7,317		0001
Purchased Call/S&P 500 INDEX/SPXF13YSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024	1	1,971,027	4510		81,736		65,865		34,401			(15,940)		12,445		0001
Purchased Call/S&P 500 INDEX/SPX9058SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2021	03/17/2023	1	1,797,000	3974.12	77,091			27,427		60,455			(19,114)		7,583		0001
Purchased Call/S&P 500 INDEX/SPXA053$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	1	4,110,000	3901.36		138,096		123,519		122,985			(15,555)		19,332		0001
Purchased Call/S&P 500 INDEX/SPXA054$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/20/2023	1	3,654,554	3673		180,125		178,611		167,834			(2,994)		18,021		0001
Purchased Call/S&P 500 INDEX/SPX721TSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2021	11/23/2022	1	2,101,000	4690.7	24,372			9,762					(12,086)		6,644		0001
Purchased Call/S&P 500 INDEX/SPXD009$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/03/2022	03/03/2023	1	1,422,000	4363.49		31,568		21,425		1,834			(10,292)		5,837		0001
Purchased Call/Nasdaq FC Index/NFC061RS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/11/2022	1	2,671,139	276.72	102,038			37,697		13			(50,738)		8,092		0001
Purchased Call/S&P 500 INDEX/SPX7216S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/03/2022	1	2,316,000	4893.6	24,550			8,454		53			(12,174)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXA00B$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/24/2020	12/23/2022	1	1,668,000	3703.06	70,390			17,014		73,340			(17,477)		5,791		0001
Purchased Call/S&P 500 INDEX/SPX90525D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/02/2020	10/03/2022	1	1,969,000	3348.42	76,988			9,954		116,699			(19,063)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXD00US0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/20/2022	05/19/2023	1	2,183,000	3901.36		62,434		55,844		55,628			(7,032)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXG13MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/30/2023	1	1,528,916	4143		30,520		28,389		19,921			(2,361)		7,313		0001
Purchased Call/S&P 500 INDEX/SPX721ZS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1	1,436,000	4455.48	16,801			4,027		5			(8,286)		3,525		0001
Purchased Call/S&P 500 INDEX/SPXG13CSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	1,843,000	4392.59		21,932		17,436		1,409			(4,627)		8,186		0001
Purchased Call/S&P 500 INDEX/SPX721JS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	2,156,000	4463.12		47,432		34,125		1,179			(13,552)		9,098		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13I$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	04/24/2024	1	1,079,192	4283		31,067		29,051		26,438			(2,135)		7,278		0001
Purchased Call/S&P 500 INDEX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/02/2024	1	1,245,506	4124		47,311		44,030		37,083			(3,337)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXF13VSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	1,533,000	4729.28		23,148		14,363		68			(8,879)		6,018		0001
Purchased Call/S&P 500 INDEX/SPX621VS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	07/26/2022	1	1,071,000	4422.3	12,317			848					(6,108)		1,429		0001
Purchased Call/S&P 500 INDEX/SPX7216SN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2021	11/14/2022	1	1,956,000	4682.85	40,489			15,170					(19,969)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX621VSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2021	08/02/2022	1	1,728,000	4387.16	19,872			1,752		443			(9,854)		2,598		0001
Purchased Call/S&P 500 INDEX/SPX721RS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2023	1	1,107,000	3901.36		12,398		11,101		9,522			(1,385)		5,231		0001
Purchased Call/S&P 500 INDEX/SPXF138SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2022	1	1,317,000	4551.68	15,146			4,923		12			(7,511)		3,760		0001
Purchased Call/S&P 500 INDEX/SPXD009S9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/03/2022	03/03/2023	1	1,449,000	4581.66		25,937		17,603		358			(8,456)		5,948		0001
Purchased Call/S&P 500 INDEX/SPX721VSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,249,000	3821.55		24,964		24,895		22,670			(137)		11,214		0001
Purchased Call/S&P 500 INDEX/SPX621VSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	1	1,822,000	4429.1	37,351			3,621					(18,522)		2,861		0001
Purchased Call/S&P 500 INDEX/SPX621XSE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/18/2022	1	1,311,280	4400	20,514			2,735		1			(10,201)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXF13AS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2022	1	1,334,000	4613.67	15,474			5,243		6			(7,674)		3,888		0001
Purchased Call/S&P 500 INDEX/SPXF131SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2022	1	1,012,000	4701.21	11,942			5,264		7			(5,922)		3,361		0001
Purchased Call/S&P 500 INDEX/SPX7210SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	1,512,000	4432.99	32,206			6,888		3			(16,014)		3,495		0001
Purchased Call/S&P 500 INDEX/SPX721HSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,026,810	4261		41,303		34,343		25,491			(7,092)		6,599		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/28/2022	1	372,624	176.41	9,949			4,111		12,247			(4,907)		1,198		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	1,803,881	267.5		67,465		64,870		44,293			(2,680)		12,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	1	458,660	239.98		18,209		15,471		11,200			(2,798)		2,982		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024	1	254,953	267.5		9,722		9,399		6,260			(361)		1,767		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2021	03/31/2023	1	602,734	244.16	23,501			8,874		41,645			(5,867)		2,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	1	1,287,593	268.39	53,306			26,285		1,871			(13,253)		6,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2021	06/23/2023	1	139,228	268.39	7,496			3,890		202			(1,966)		689		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/25/2023	1	389,192	232.06	15,731			4,501		46,657			(3,906)		1,473		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017C$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/25/2023	1	200,219	232.06	7,817			2,240		24,003			(1,943)		758		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2021	01/25/2023	1	61,297	232.06	3,500			1,040		7,348			(902)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/02/2022	1	946,959	285.97	35,984			6,315					(17,893)		1,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,141,850	233.96		45,902		36,873		21,181			(9,168)		7,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/29/2022	1	500,000	274.14	19,000			1,478					(9,448)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/12/2021	07/29/2022	1	84,496	274.14	3,529			388					(2,466)		119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/03/2022	1	82,512	276.23	1,831			475		360			(911)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/03/2022	1	2,264,052	276.23	51,227			13,339		9,870			(25,543)		5,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/03/2022	1	1,716,732	276.23	32,628			8,520		7,484			(16,314)		4,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/03/2022	1	532,020	276.23	10,786			2,848		2,319			(5,408)		1,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	1	109,474	225.01		3,974		3,875		4,496			(140)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	1	409,615	263.91		15,442		8,085		714			(7,404)		1,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	98,809	272.15	4,071			2,716		207			(1,012)		569		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/16/2024	1	80,354	256.63		2,784		2,310		3,319			(483)		513		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	02/16/2024	1	130,456	256.63		4,316		3,617		5,388			(713)		834		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	1	199,654	256.63		7,667		6,317		8,262			(1,383)		1,280		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	1	565,735	256.63		20,479		16,897		23,411			(3,601)		3,627		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/20/2024	1	74,634	256.63		2,673		2,208		3,089			(467)		478		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	1,160,573	230.26		46,423		37,739		25,504			(8,827)		7,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	02/12/2024	1	73,327	230.26		3,025		2,922		1,611			(108)		467		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2024	1	117,964	253.8		4,565		3,579		5,367			(999)		738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	1	328,718	181		10,289		6,831		8,218			(3,504)		1,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1	1,434,335	276.11	59,381			30,960		1,351			(14,744)		7,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/10/2023	1	885,662	238.89		33,035		23,125		16,276			(10,074)		3,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	03/10/2023	1	100,601	238.89		2,072		2,056		1,849			(24)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	1,346,776	180.49		39,730		23,176		31,958			(16,700)		5,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	1	363,613	272.15	14,981			9,939		762			(3,714)		2,094		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2020	12/28/2022	1	405,284	228.88	16,716			4,139		54,857			(4,150)		1,427		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	1,600,000	181		49,760		32,897		39,680			(17,088)		6,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/24/2023	1	380,458	181		11,183		7,413		9,435			(3,779)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,160,951	215.2		44,464		43,976		46,934			(547)		8,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	1	2,901,952	269.57	119,851			48,601		7,966			(29,757)		13,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	2,174,644	227.51		83,071		77,480		55,247			(5,690)		14,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	1	408,478	261.91	16,870			6,242		499			(4,177)		1,757		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	1,506,285	180.04		64,921		64,563		60,316			(534)		7,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	09/30/2022	1	239,698	276.23	5,198			1,351		1,117			(2,673)		602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	09/30/2022	1	74,089	276.23		1,306		447		345			(858)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/07/2022	1	200,000	178.05	5,280			1,876		4,580			(2,604)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	1	75,634	244.98		2,814		2,054		1,010			(763)		323		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/14/2024	1	1,015,800	254.58		39,024		33,342		47,323			(5,720)		6,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/14/2024	1	185,689	254.58		7,586		6,490		8,651			(1,103)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	1	756,903	266.72	31,336			16,486		1,476			(7,770)		3,882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2020	09/20/2022	1	61,647	241.25	2,979			335		388			(747)		146		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	02/20/2024	1	82,109	256.63		2,748		2,312		3,398			(439)		526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305EST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,702,290	231.22		65,879		63,978		37,548			(1,985)		11,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	1,017,176	233.8		38,754		35,724		19,883			(3,075)		6,906		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024	1	1,838,391	253.69		71,330		54,407		86,452			(17,123)		11,324		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	950,964	253.69		36,811		28,116		44,720			(8,798)		5,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/02/2023	1	233,188	275.9		5,333		5,076		2,681			(299)		1,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/02/2023	1	144,003	275.9		2,484		2,385		1,655			(106)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2022	1	118,867	267	4,517			1,356		13			(2,240)		326		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205BSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2021	01/30/2023	1	434,787	241.32	17,913			5,248		6,270			(4,435)		1,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2021	01/30/2023	1	72,153	241.32	3,875			1,158		1,041			(977)		276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059S3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2022	1	286,022	253.26	11,756			2,907		1,400			(2,915)		1,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2021	03/31/2023	1	99,999	243.34	4,105			1,546		7,212			(1,019)		433		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/22/2023	1	1,855,498	252.08	72,736			44,946		89,875			(18,059)		10,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/22/2023	1	667,244	252.08	27,635			17,100		32,320			(6,871)		3,700		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/22/2023	1	70,067	252.08	3,144			1,948		3,394			(785)		389		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/22/2023	1	186,291	252.08	8,270			5,131		9,023			(2,067)		1,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2021	04/05/2023	1	1,000,000	267.87	41,300			15,771		784			(10,240)		4,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2021	04/05/2023	1	514,077	267.87	22,531			11,368		403			(7,374)		2,247		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/22/2023	1	78,806	252.08	3,383			2,111		3,817			(848)		437		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/17/2024	1	332,743	265.31		12,386		11,736		9,951			(698)		2,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/17/2024	1	162,114	265.31		6,200		5,891		4,848			(317)		1,112		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/17/2024	1	411,200	265.31		17,660		16,943		12,298			(739)		2,821		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/17/2024	1	97,644	265.31		4,334		4,164		2,920			(176)		670		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/17/2024	1	280,768	265.31		12,697		12,250		8,397			(497)		1,926		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	05/17/2024	1	154,539	265.31		5,307		5,246		4,622			(69)		1,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/21/2021	10/21/2022	1	3,754,580	276.78	85,980			26,675		18,110			(42,637)		10,445		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/24/2024	1	638,632	261.65		21,821		21,821		21,942					4,500		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/24/2024	1	577,043	261.65		21,679		21,679		19,825			(30)		4,066		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/24/2024	1	332,965	261.65		12,917		12,899		11,440			(36)		2,346		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024	1	123,145	261.65		4,569		4,550		4,231			(38)		868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/19/2022	1	3,881,561	277.86	89,276			12,118		8,351			(44,271)		7,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	572,230	277.86	13,428			1,828		1,231			(6,677)		1,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/19/2022	1	1,102,681	277.86	28,931			3,949		2,372			(14,505)		2,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	184,720	233.96		7,426		5,967		3,434			(1,481)		1,170		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024	1	681,450	262.5		25,759		22,291		20,950			(3,493)		4,480		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024	1	687,456	262.5		25,874		22,484		21,134			(3,478)		4,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	1	83,388	248.5		3,252		2,967		1,500			(289)		563		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/14/2023	1	174,577	245.2	7,077			2,802		11,456			(1,757)		775		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023	1	80,783	245.2	3,354			1,330		5,301			(834)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023	1	208,387	269.57	8,648			3,700		618			(2,141)		963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023	1	172,677	292.12	7,166			4,252		71			(1,770)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	1,817,149	231.89		73,595		57,701		36,518			(16,108)		11,364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/20/2023	1	122,582	179.71		3,301		1,877		3,158			(1,425)		458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023	1	250,579	248.55		9,246		7,081		2,732			(2,179)		1,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/10/2024	1	160,792	246.72		4,230		3,301		1,636			(941)		995		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024	1	248,876	183.21		17,148		15,595		13,514			(1,614)		1,678		0001
Purchased Call/Shiller Barclays Global Index/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/28/2024	1	170,203	266.95		6,400		6,136		4,316			(297)		1,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	648,284	276.78	15,342			4,773		3,127			(7,629)		1,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2023	1	391,995	264.73		14,778		7,572		622			(7,207)		1,403		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024	1	64,086	262.73		2,397		2,245		2,022			(161)		437		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/10/2024	1	476,289	262.73		19,089		17,903		15,028			(1,259)		3,250		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/10/2024	1	483,677	262.73		19,680		18,482		15,261			(1,222)		3,301		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/10/2024	1	290,453	262.73		12,315		11,582		9,165			(748)		1,982		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/10/2024	1	131,251	262.73		5,115		4,838		4,141			(298)		896		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/17/2023	1	546,182	256.99	21,410			13,911		20,339			(5,294)		3,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	1	1,231,251	247.78		49,619		39,764		21,616			(10,006)		7,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	1	1,359,480	232.07		52,612		50,588		28,529			(2,090)		9,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	1	124,405	272.15	5,113			3,420		261			(1,264)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	1	77,092	253.08	3,153			2,283		542			(783)		463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/16/2023	1	1,283,310	277.84		31,824		22,807		9,526			(9,180)		5,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/16/2023	1	1,109,916	277.84		26,645		19,149		8,239			(7,634)		4,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	1	982,633	253.08	40,288			29,663		6,989			(9,962)		5,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2020	07/15/2022	1	80,429	245.09	3,306			64					(821)		82		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2022	1	350,000	176.77	9,100			1,329		7,385			(4,513)		673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/07/2022	1	4,106,986	274.72	94,461			25,714		25,854			(46,842)		10,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	1,325,685	274.72	30,642			8,365		8,345			(15,237)		3,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/07/2022	1	1,346,808	274.72	30,689			8,378		8,478			(15,387)		3,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/07/2022	1	974,636	274.72	22,280			6,099		6,136			(11,202)		2,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	1	362,247	273.4	13,802			951					(6,844)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	1	320,862	179.83	13,797			13,759		13,380			(76)		1,600		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	1	155,691	179.83	4,344			2,250		3,721			(2,095)		560		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/19/2022	01/18/2024	1	1,005,403	255.35	37,602			29,274		43,665			(8,356)		6,265		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/20/2022	01/18/2024	1	299,999	255.35	11,161			8,725		13,029			(2,468)		1,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2022	1	6,167,933	278.11	141,862			31,655		18,205			(70,348)		14,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/20/2022	1	2,982,520	278.11	64,882			14,518		8,803			(32,263)		7,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105XSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/17/2020	07/15/2022	1	1,835,678	270.95	75,446			1,459					(18,758)		1,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/09/2020	10/07/2022	1	397,193	225.14	15,261			2,069		61,572			(3,794)		1,034		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022	1	1,500,000	178.05	39,450			13,808		33,900			(19,617)		4,424		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2022	1	3,800,295	275.28	87,027			41,476		30,004			(43,156)		13,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/21/2022	1	631,819	275.28	15,148			7,239		4,988			(7,532)		2,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/21/2022	1	2,195,287	275.28	53,510			25,786		17,332			(26,681)		7,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/21/2022	1	686,039	275.28	17,569			8,514		5,416			(8,858)		2,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023	1	584,210	253.08	23,953			17,964		4,155			(5,939)		3,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2022	02/10/2023	1	1,326,790	242.09	49,622			30,876		18,414			(18,949)		5,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024	1	162,633	253.95	6,212			4,738		7,544			(1,491)		1,002		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	841,111	253.95	32,127			24,539		39,017			(7,679)		5,181		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/05/2024	1	65,174	253.95	2,394			1,881		3,023			(521)		401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/20/2023	1	783,483	278.64	13,665			11,184		6,129			(2,505)		3,516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	08/02/2022	1	266,299	176.46	6,924			610		5,319			(3,433)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/28/2021	10/28/2022	1	550,000	277.6	20,900			6,889					(10,364)		1,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	1	560,525	253.89	21,300			9,499		2,053			(10,562)		1,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2021	08/01/2022	1	300,000	274.14	11,400			974					(5,622)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/09/2021	08/01/2022	1	112,378	274.14	4,218			368					(2,139)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2021	07/22/2022	1	350,000	273.17	13,300			776					(6,613)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2021	03/10/2023	1	2,985,688	261.91	123,309			42,860		3,306			(30,616)		12,429		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205YSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	1	473,268	277.85	19,451			13,378		1,720			(4,816)		2,772		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	09/09/2022	1	59,593	223.44	3,635			428		9,778			(1,102)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	1	172,750	248.55		6,772		5,899		3,058			(896)		1,140		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/15/2023	1	541,029	248.95	21,317			9,324		29,143			(5,278)		2,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2021	07/15/2022	1	886,215	272.87	33,765			1,309					(16,744)		898		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2023	1	300,000	248.75	11,035			4,795		16,330			(2,740)		1,396		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	05/12/2023	1	166,546	248.75	8,108			4,336		9,065			(2,483)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2021	01/27/2023	1	563,258	241.32	23,206			6,731		8,053			(5,770)		2,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2020	01/03/2023	1	293,220	255.63	12,051			3,079		1,181			(2,976)		1,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2021	01/03/2023	1	326,215	255.63	9,673			2,475		1,314			(2,402)		1,167		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/29/2024	1	445,267	262.69		17,052		14,920		13,628			(2,149)		2,943		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024	1	61,620	262.69		2,135		1,875		1,886			(266)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/07/2022	1	811,332	261.75	30,831			8,393		124			(15,289)		2,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023	1	107,954	292.12	4,480			2,656		44			(1,108)		587		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	07/15/2022	1	134,559	221.87	17,115			742		23,265			(9,532)		136		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024	1	1,629,135	264.82		60,930		56,584		45,770			(4,572)		11,102		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	192,366	269.33		7,193		6,985		4,300			(217)		1,340		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024	1	552,995	269.33		20,204		19,702		12,361			(582)		3,851		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/07/2024	1	1,119,742	269.33		36,670		35,809		25,029			(1,007)		7,798		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Q$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/06/2024	1	1,514,521	268.54		58,824		57,125		35,419			(1,775)		10,539		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/06/2024	1	233,087	268.54		8,845		8,625		5,451			(255)		1,622		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/06/2024	1	59,803	268.54		1,468		1,459		1,399			(14)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1	6,092	272.72	250			174		14			(62)		36		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	124,067	248.55		4,888		4,224		2,186			(669)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	1	72,730	247.81		2,815		2,730		1,359			(89)		506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2020	10/25/2022	1	1,768,620	281.22	72,337			11,526					(17,886)		5,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/22/2023	1	163,004	261.91		1,027		706		199			(322)		694		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023	1	859,368	252.4	33,687			20,519		40,721			(8,376)		4,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	491,141	230.26		19,646		15,976		10,793			(3,731)		3,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	383,817	230.59		14,714		12,093		8,306			(2,685)		2,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2024	1	239,150	231.1		9,709		7,642		4,967			(2,075)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	1	400,000	280.64	15,200			2,364					(7,558)		790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	1	265,814	276.37	11,005			5,880		260			(2,721)		1,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/12/2021	02/13/2023	1	814,174	268.58	33,544			10,488		273			(8,306)		3,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	08/01/2023	1	3,860,721	250.6	152,112			82,742		197,196			(37,613)		20,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	90,736	230.26		3,629		2,948		1,990			(693)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/24/2021	08/19/2022	1	651,080	277.86	17,363			2,377		1,401			(8,730)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2023	1	370,195	277.34	15,400			8,377		347			(3,808)		1,930		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/19/2022	1	250,067	277.86	6,192			850		538			(3,122)		463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/19/2022	1	66,157	277.86	1,600			221		142			(809)		122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/19/2022	1	130,200	277.86	3,538			491		280			(1,794)		241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2022	1	2,864,022	276.19	65,586			30,173		19,645			(32,524)		9,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/15/2022	1	945,770	276.19	21,950			10,182		6,487			(10,915)		3,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2022	01/17/2024	1	927,841	250.55		37,670		29,236		7,888			(8,582)		5,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2023	1	267,517	269.57	11,048			4,432		724			(2,739)		1,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/07/2022	04/19/2023	1	193,504	269.57		2,075		1,492		524			(585)		867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/12/2021	08/11/2023	1	1,948,216	280.66	80,851			45,277		4,304			(20,074)		10,286		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/15/2023	1	431,050	252.4	15,524			9,469		20,425			(3,876)		2,372		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023	1	220,590	252.4	7,621			4,655		10,453			(1,905)		1,214		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/11/2023	1	546,114	255.71	21,408			13,733		21,810			(5,308)		3,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2021	11/01/2023	1	349,999	257.4	13,638			9,167		12,877			(3,391)		2,026		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/01/2023	1	84,269	257.4	3,326			2,245		3,100			(828)		488		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/27/2023	1	133,933	231.87	5,233			1,520		16,173			(1,306)		509		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2021	01/27/2023	1	50,055	231.87	2,206			643		6,044			(552)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2021	07/25/2022	1	100,000	273.17	3,800			251					(1,874)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2024	1	1,234,085	214.83		47,142		46,172		50,780			(1,032)		8,636		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	11/11/2022	1	131,815	279.1	2,069			814		481			(1,101)		399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/07/2022	1	204,215	274.72	5,003			1,373		1,286			(2,522)		532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/07/2022	1	58,774	274.72	1,645			455		370			(832)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2024	1	1,781,413	228.84		68,406		65,028		42,738			(3,462)		12,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/07/2022	1	90,763	274.72	2,633			731		571			(1,335)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/07/2022	1	58,288	274.72	1,612			450		367			(827)		152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/07/2022	1	52,445	274.72	1,770			521		330			(950)		137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/25/2023	1	263,370	182.85		9,982		9,019		7,371			(985)		1,250		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/07/2024	1	666,763	264.82		24,937		23,156		18,707			(1,874)		4,540		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/07/2024	1	221,850	264.82		7,481		6,975		6,224			(515)		1,511		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/07/2024	1	50,597	264.82		1,779		1,684		1,420			(102)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/24/2020	12/27/2022	1	1,288,223	274.71	52,817			12,987		47			(13,042)		4,523		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/18/2023	1	259,742	252.4	10,208			6,234		12,329			(2,528)		1,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/27/2020	11/29/2022	1	1,572,127	266.84	64,457			13,370		59			(15,938)		5,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2021	04/06/2023	1	1,500,000	267.27	61,950			23,873		1,291			(15,402)		6,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/23/2021	04/21/2023	1	1,188,851	272.38	49,100			19,938		739			(12,207)		5,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/27/2020	11/25/2022	1	1,381,492	266.84	56,641			11,500		52			(14,082)		4,398		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024	1	256,708	262.73		10,035		9,450		8,100			(597)		1,752		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	05/10/2024	1	210,133	262.73		7,678		7,567		6,630			(155)		1,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	11/25/2022	1	78,338	266.84	3,588			736		3			(901)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/07/2024	1	2,367,587	232.72		90,442		83,982		48,731			(6,795)		16,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/21/2022	1	1,623,041	276.78	40,344			12,586		7,829			(20,228)		4,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/21/2022	1	1,232,314	276.78	31,878			9,973		5,944			(16,028)		3,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/21/2022	1	151,832	276.78	3,845			1,206		732			(1,939)		422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/24/2023	1	5,468,699	269.72		124,686		71,102		88,302			(53,632)		20,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/24/2023	1	3,251,027	269.72		75,937		43,422		52,494			(32,544)		12,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/24/2023	1	253,357	269.72		6,096		3,496		4,091			(2,603)		956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/24/2023	1	647,908	269.72		14,413		8,334		10,462			(6,132)		2,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2023	1	107,917	269.72		2,385		1,383		1,743			(1,011)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/20/2022	1	431,339	278.11	9,988			2,241		1,273			(4,980)		1,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/20/2022	1	464,854	278.11	10,597			2,398		1,372			(5,299)		1,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/20/2022	1	66,707	278.11	1,653			376		197			(836)		158		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/20/2022	1	85,165	278.11	1,886			430		251			(956)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	68,226	248.55	2,674			2,329		1,208			(354)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	1	1,052,498	218.91	40,521			40,354		37,020			(332)		7,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2020	10/05/2022	1	2,525,114	276.15	103,530			13,652					(25,670)		6,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/16/2023	1	708,551	277.84		17,316		12,479		5,260			(4,858)		2,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/16/2023	1	196,860	277.84		4,563		3,298		1,461			(1,271)		829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/16/2023	1	113,060	277.84		2,796		2,026		839			(773)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	1	400,000	180.73		12,600		7,879		9,840			(4,772)		1,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	1	282,471	251.36		10,423		8,557		2,776			(1,885)		1,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2022	1	144,889	263.85	5,520			1,369		5			(2,737)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2021	09/16/2022	1	576,539	270.65	21,966			4,685					(10,893)		1,333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	1	1,383,874	276.6	57,431			30,766		1,301			(14,240)		7,162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023	1	298,165	181.45		11,211		9,782		9,124			(1,505)		1,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	229,729	248.55	8,982			7,909		4,058			(1,104)		1,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2020	12/13/2022	1	514,229	247.65	21,083			4,779		3,509			(5,213)		1,734		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/20/2022	1	349,757	223.2	13,570			2,080		57,649			(3,374)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2023	1	447,972	277.01	18,591			10,317		469			(4,610)		2,359		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	1	424,754	250.06		17,288		13,274		3,686			(4,026)		2,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	1	638,326	264.73		25,980		19,985		5,112			(6,015)		3,957		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/19/2023	1	543,067	252.4	21,343			13,046		25,798			(5,277)		3,002		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/19/2023	1	338,368	252.4	11,730			7,190		16,074			(2,916)		1,870		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	84,063	181.45		2,665		1,860		2,093			(818)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2023	1	331,029	183.4		11,454		8,488		7,051			(3,027)		1,424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	1	389,387	181.03		11,020		5,889		8,021			(5,132)		1,423		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/26/2024	1	1,417,003	253.31		54,555		43,192		68,694			(11,525)		8,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2022	1	1,104,925	276.19	24,764			11,520		7,579			(12,348)		3,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/15/2022	1	1,069,603	276.19	21,726			10,135		7,337			(10,923)		3,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/15/2022	1	145,022	276.19	3,072			1,437		995			(1,549)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2023	1	196,946	243.68		7,405		4,243		2,368			(3,165)		745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	309,036	176.44	8,066			844		6,459			(3,978)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2022	1	100,000	285.97	3,800			701					(1,869)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	1	239,211	272.15	9,856			6,512		501			(2,444)		1,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2020	11/01/2022	1	54,050	230.43	4,128			735		1,281			(1,078)		158		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017G$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/29/2023	1	223,449	250.98	8,876			4,432		10,969			(2,204)		1,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	1	204,630	179.17		5,914		3,405		5,771			(2,511)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	165,443	250.55		6,717		5,203		1,400			(1,541)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2023	1	313,523	240.56		11,757		7,385		4,822			(4,381)		1,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/05/2023	1	315,157	255.15	11,611			7,363		12,945			(2,883)		1,773		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/05/2023	1	153,795	255.15	6,570			4,230		6,317			(1,652)		865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	810,289	250.55		32,898		25,522		6,888			(7,505)		5,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3105Y$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2020	07/29/2022	1	7,727,897	270.95	317,617			12,267					(78,860)		10,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1	394,781	245.78		15,910		12,806		7,517			(3,117)		2,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	1	761,304	272.56	31,518			16,279		2,486			(7,815)		3,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	1	3,131,631	272.74	128,397			90,498		15,845			(31,835)		18,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	318,645	228.82		12,778		10,408		7,436			(2,381)		2,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	1	1,824,903	250.64	71,719			39,470		93,196			(17,807)		9,552		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/25/2022	1	419,233	177.31	11,068			3,537		10,690			(5,488)		1,187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	1	189,458	276.08	7,844			4,771		261			(1,947)		1,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/23/2020	10/21/2022	1	1,990,565	281.22	81,414			12,594					(20,242)		5,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	108,039	241.24		4,322		3,593		2,517			(742)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2020	09/23/2022	1	2,078,494	266.55	85,426			9,911					(21,239)		5,015		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2050$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	1	485,117	277.34	20,181			10,927		437			(5,017)		2,517		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/20/2022	1	322,996	221.74	12,745			334		56,050			(3,169)		378		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/08/2023	1	568,781	250.23	22,126			16,044		31,481			(5,501)		3,414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/23/2024	1	60,446	183.21	3,748			3,418		3,276			(335)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	1	457,257	226.65	16,644			16,277		17,613			(410)		2,258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	1,048,547	184.18	37,328			29,677		22,020			(7,875)		4,657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/14/2023	1	150,149	184.18	4,386			3,586		3,153			(808)		667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	04/14/2023	1	59,046	184.18	1,786			1,548		1,240			(241)		262		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024	1	365,698	255.2	14,344			11,095		15,949			(3,306)		2,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2022	1	3,902,196	279.97	89,751			13,351		4,603			(44,506)		7,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	1	1,213,380	225.01	44,167			43,060		49,611			(1,577)		5,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/24/2022	1	821,264	279.97	17,454			2,604		969			(8,679)		1,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/24/2022	1	679,367	279.97	14,074			2,117		801			(7,018)		1,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/24/2022	1	236,708	279.97	5,538			835		279			(2,769)		459		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2021	03/31/2023	1	1,285,914	244.15	50,142			18,933		88,906			(12,518)		5,571		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3059$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	1	775,877	248.2		28,863		20,765		8,159			(8,246)		3,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/29/2023	1	153,935	270.59		2,884		2,884		2,909					769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2020	12/16/2022	1	6,628,776	277.51	271,780			62,978		239			(67,479)		22,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	834,263	272.15	34,288			22,922		1,747			(8,490)		4,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	654,609	236.11		25,857		22,275		11,367			(3,669)		4,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2021	02/24/2023	1	2,794,237	258.32	115,123			37,792		3,570			(28,583)		11,305		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	05/16/2023	1	105,603	248.95	4,166			2,067		5,693			(1,169)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	784,767	183.52		30,684		28,825		21,503			(1,934)		3,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/08/2022	1	1,048,270	279.9	25,654			4,945		1,761			(12,898)		2,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/08/2022	1	66,715	279.9	1,709			331		112			(864)		146		0001
Purchased Call/S&P 500 INDEX/SPX7210$I	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2024	1	1,498,000	4138.04		222,303		202,787		125,373			(19,767)		10,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2020	08/11/2022	1	73,951	251.85	3,242			184					(806)		125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2020	08/11/2022	1	600,000	251.85	24,660			1,389					(6,114)		1,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2020	10/24/2022	1	2,289,618	281.22	93,645			14,813					(23,187)		6,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	1	98,632	248.2		3,659		2,641		1,061			(1,037)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	1	1,563,639	246.06		58,636		35,345		16,332			(23,519)		6,042		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/19/2023	1	608,556	256.37	24,616			16,083		23,524			(6,112)		3,475		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/19/2023	1	364,547	256.37	13,822			9,068		14,092			(3,436)		2,082		0001

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Purchased Call/Shiller Barclays Global Index/SBG017J8S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/19/2023	1	73,339	256.37	2,821			1,853		2,835			(702)		419		0001
Purchased Call/Shiller Barclays Global Index/SBG017P8Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024	1	1,446,286	264.82		54,091		50,222		40,578			(4,070)		9,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017P8S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/06/2024	1	896,995	264.82		28,621		26,611		25,167			(2,044)		6,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017P8Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/06/2024	1	457,650	264.82		14,897		13,869		12,840			(1,045)		3,114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/13/2022	1	308,553	176.45	8,022			265		5,461			(3,978)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/20/2023	1	446,835	278.64		7,585		6,225		3,496			(1,373)		2,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/20/2023	1	389,557	278.64		6,822		5,679		3,048			(1,188)		1,748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2022	03/03/2023	1	99,534	244.44		3,723		2,526		1,287			(1,214)		409		0001
Purchased Call/Shiller Barclays Global Index/SBG017M8K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/31/2024	1	741,563	254.28		28,550		22,707		34,296			(5,866)		4,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017M8K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/31/2024	1	898,406	254.28		35,508		28,280		41,550			(7,258)		5,663		0001
Purchased Call/Shiller Barclays Global Index/SBG017M8K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	01/31/2024	1	96,051	254.28		3,951		3,151		4,442			(803)		605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/09/2023	1	168,197	181.36		5,704		4,056		4,257			(1,678)		699		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2020	09/02/2022	1	641,886	222.7	26,315			2,309		107,854			(6,597)		1,344		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/02/2022	1	27,319	222.7	1,078			94		4,590			(270)		57		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/26/2023	1	515,416	253.14	20,256			12,576		23,598			(5,009)		2,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	1	966,678	261.28	39,537			29,449		9,065			(9,763)		5,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023	1	328,516	230.56		11,958		11,859		10,843			(196)		1,634		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2022	1	4,844,832	274.67	110,947			31,175		31,158			(55,017)		12,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2023	1	1,140,037	242.95	47,084			16,169		16,283			(11,674)		4,727		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	56,501	218.91	2,248			369		10,590			(558)		162		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	10/28/2022	1	154,723	218.91	9,959			1,703		28,999			(2,575)		444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	2,851,051	277.07	65,289			32,375		18,028			(32,376)		10,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/28/2022	1	746,829	277.07	15,903			7,908		4,722			(7,908)		2,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/28/2022	1	3,614,877	277.07	77,106			38,661		22,858			(38,447)		12,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/28/2022	1	417,395	277.07	8,783			4,416		2,639			(4,391)		1,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2021	05/19/2023	1	175,159	268.75	5,514			3,014		587			(1,689)		824		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	1	700,000	250.86	29,216			18,053		36,220			(7,254)		3,882		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023	1	149,999	250.86	6,613			4,092		7,761			(1,644)		832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/19/2022	1	814,459	167.99	30,461			753		56,035			(7,532)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2022	1	424,237	175.3	11,073			3,142		13,957			(5,491)		1,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	1	205,190	249.5		7,715		4,570		1,661			(3,149)		789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023	1	14,546,358	273.02		327,293		282,211		209,512			(45,731)		67,459		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/23/2022	1	1,304,110	178.46	35,863			17,385		35,733			(17,784)		4,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2021	07/24/2023	1	1,452,923	276.37	60,151			32,103		1,419			(14,894)		7,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/12/2021	02/15/2023	1	277,937	268.58	11,451			3,602		93			(2,828)		1,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2023	1	881,745	242.09		32,889		20,567		12,274			(12,457)		3,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2021	10/19/2022	1	4,329,624	277.4	99,148			30,045		18,563			(49,167)		11,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/19/2022	1	1,389,619	277.4	30,307			9,286		5,958			(15,112)		3,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/19/2022	1	786,512	277.4	17,749			5,454		3,372			(8,874)		2,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/17/2023	1	318,066	184.18		11,387		9,072		6,743			(2,383)		1,420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/17/2023	1	54,729	184.18		1,614		1,322		1,160			(295)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	04/17/2023	1	69,974	184.18		1,884		1,570		1,483			(318)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023	1	760,406	277.34	31,557			17,146		685			(7,814)		3,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	648,902	225.42		26,021		21,738		17,387			(4,307)		4,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/30/2023	1	66,818	261.91		424		294		82			(130)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	1	733,103	263.29	30,204			9,791		529			(7,489)		2,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024	1	1,146,602	267.94		42,883		41,467		27,645			(1,584)		7,962		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/03/2024	1	100,455	267.94		3,858		3,736		2,422			(127)		698		0001

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Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/03/2024	1	443,999	267.94		17,731		17,193		10,705			(561)		3,083		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/03/2024	1	80,488	267.94		3,214		3,121		1,941			(97)		559		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/03/2024	1	65,572	267.94		2,029		1,984		1,581			(48)		455		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/03/2024	1	121,284	267.94		3,273		3,240		2,924			(37)		842		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024	1	861,266	263.95		31,781		31,170		26,136			(653)		6,027		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/14/2024	1	156,230	263.95		5,215		5,150		4,741			(93)		1,093		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2022	1	150,380	177.96	4,090			1,882		4,286			(2,028)		510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	12/01/2022	1	2,291,470	273.62	52,475			22,117		21,006			(26,022)		7,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/01/2022	1	662,035	273.62	15,558			6,612		6,069			(7,736)		2,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2022	1	1,758,389	273.62	40,486			17,255		16,119			(20,187)		5,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/01/2022	1	274,219	273.62	6,845			2,925		2,514			(3,441)		891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/01/2022	1	271,155	273.62	7,829			3,355		2,486			(3,947)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S89	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2021	08/28/2023	1	727,339	280.64	30,185			17,563		1,814			(7,474)		3,920		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024	1	946,731	261.75		37,218		32,208		30,346			(5,047)		6,224		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024	1	230,900	261.75		9,024		7,842		7,401			(1,213)		1,518		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	03/22/2024	1	71,600	261.75		2,448		2,169		2,295			(288)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2022	1	125,871	254.55	4,771			2,182		435			(2,366)		426		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023	1	7,849,427	272.86		174,257		167,537		113,378			(7,161)		38,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/15/2023	1	239,028	272.86		5,580		5,425		3,453			(215)		1,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205CSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	02/14/2023	1	1,563,343	268.58	64,410			20,200		524			(15,926)		6,192		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/19/2024	1	500,000	256.63		19,150		15,774		20,691			(3,458)		3,203		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	02/19/2024	1	65,947	256.63		3,595		3,209		2,729			(391)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/21/2023	1	552,118	276.37	22,858			12,155		539			(5,683)		2,839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	2,718,614	183.53		102,764		94,176		71,500			(9,599)		12,925		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	475,780	262.18		17,604		17,435		15,933			(193)		3,346		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/26/2023	1	440,198	251.2	17,168			12,787		23,394			(4,239)		2,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	1	160,585	248.21		5,926		4,652		1,792			(1,283)		711		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/26/2024	1	481,059	253.84		18,004		14,254		22,704			(3,803)		3,019		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024	1	167,596	253.84		6,451		5,114		7,910			(1,356)		1,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024	1	59,030	253.84		2,321		1,843		2,786			(480)		370		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/26/2024	1	129,025	253.84		5,195		4,130		6,089			(1,069)		810		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2020	09/22/2022	1	1,011,129	221.64	36,587			4,194		175,271			(9,097)		2,425		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/22/2022	1	87,582	221.64	3,616			416		15,182			(904)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/15/2023	1	560,368	272.86		11,727		11,432		8,094			(420)		2,744		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	1	403,069	272.86		8,479		8,289		5,822			(213)		1,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/15/2023	1	3,048,058	272.86		61,663		60,450		44,027			(1,378)		14,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/15/2023	1	1,428,872	272.86		26,288		25,990		20,639			(515)		6,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/15/2023	1	86,224	272.86		1,615		1,606		1,245			(14)		422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/15/2023	1	298,048	272.86		5,625		5,609		4,305			(32)		1,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	1	1,896,446	278.17		42,860		32,588		15,406			(10,511)		8,260		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/17/2024	1	83,425	265.31		2,880		2,729		2,299			(162)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2023	1	400,000	181.04		12,880		9,083		10,680			(3,811)		1,678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/14/2023	1	103,993	181.04		3,694		2,641		2,777			(1,071)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y9K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2021	11/11/2022	1	430,214	277.85	16,348			6,023					(8,107)		1,303		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/11/2023	1	826,080	250.23	32,217			23,398		45,789			(7,977)		4,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	495,282	177.15	12,927			1,603		9,163			(6,375)		879		0001
Purchased Call/Shiller Barclays Global Index/SBG017C9I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/05/2023	1	267,371	229.1	10,970			2,837		35,886			(2,724)		962		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	646,226	269.39		24,104		23,409		14,393			(726)		4,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C9U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	02/10/2023	1	904,943	268.58	37,284			11,551		303			(9,270)		3,553		0001

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Purchased Call/Shiller Barclays Global Index/SBG0170S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	1	159,590	269.39		5,207		5,085		3,554			(143)		1,111		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	1	326,294	269.39		9,375		9,167		7,267			(220)		2,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2021	06/27/2023	1	1,319,222	268.39	54,616			27,083		1,917			(13,505)		6,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2021	05/12/2023	1	2,282,845	269.57	94,738			41,162		6,775			(23,522)		10,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/12/2021	05/12/2023	1	231,869	269.57	7,045			3,859		688			(2,210)		1,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/10/2023	1	1,413,129	273.02		34,005		29,402		20,353			(4,671)		6,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/10/2023	1	491,150	273.02		11,027		9,641		7,074			(1,462)		2,278		0001
Purchased Call/S&P 500 INDEX/SPX905LSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/10/2021	09/08/2023	1	2,944,000	4458.58	129,536			77,650		52,019			(32,206)		16,070		0001
Purchased Call/S&P 500 INDEX/SPX7150SV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2022	02/15/2023	1	2,218,000	4471.07		80,957		51,072		16,451			(29,943)		8,803		0001
Purchased Call/S&P 500 INDEX/SPX9050SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/24/2023	1	1,897,000	4701.46	81,002			57,092		22,332			(20,084)		11,234		0001
Purchased Call/S&P 500 INDEX/SPXA006S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2020	12/09/2022	1	1,767,000	3668.1	77,748			17,265		86,213			(19,304)		5,886		0001
Purchased Call/S&P 500 INDEX/SPX715NSP	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024	1	1,250,930	4685		47,043		36,042		16,676			(11,035)		7,733		0001
Purchased Call/S&P 500 INDEX/SPX905HS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/02/2021	07/03/2023	1	2,629,000	4352.34	108,052			54,621		49,708			(26,754)		13,199		0001
Purchased Call/S&P 500 INDEX/SPX715IS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/18/2022	1	1,747,137	4401	41,383			5,533		687			(20,635)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXE001S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/23/2023	1	3,462,000	3911.74		88,973		88,232		79,358			(1,467)		17,143		0001
Purchased Call/S&P 500 INDEX/SPXC004SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/11/2022	1	2,111,000	4361.19	62,063			17,439		6,176			(30,777)		5,607		0001
Purchased Call/S&P 500 INDEX/SPX721HSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	1	1,107,000	4328.87	13,063			8,924		1,315			(4,200)		4,572		0001
Purchased Call/S&P 500 INDEX/SPX905JS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/17/2021	08/15/2023	1	1,122,439	4472	42,539			24,024		16,889			(10,576)		5,955		0001
Purchased Call/S&P 500 INDEX/SPX721ASA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/22/2023	1	1,498,000	4725.79	65,912			49,002		17,500			(16,365)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXA052SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/19/2023	1	16,668,000	3901.36		368,363		329,480		331,156			(41,491)		78,399		0001
Purchased Call/S&P 500 INDEX/SPXG13MSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	6,555,000	4176.82		147,488		137,274		92,258			(11,314)		31,493		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	2,268,000	3900.86		36,288		34,574		32,665			(1,994)		11,009		0001
Purchased Call/S&P 500 INDEX/SPX161KSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	09/09/2022	1	681,000	4900	16,772			3,646		78			(9,369)		1,502		0001
Purchased Call/S&P 500 INDEX/SPXB00V8V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2021	09/01/2022	1	1,310,000	4524.09	15,065			2,573					(7,471)		2,721		0001
Purchased Call/S&P 500 INDEX/SPX621ZSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2021	09/08/2022	1	1,934,000	4514.07	22,434			4,264					(11,125)		4,235		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00PSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2021	12/14/2022	1	2,712,000	4634.09	31,730			14,510		12			(15,735)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXF13BS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	1,516,000	4680.06	17,434			6,085		4			(8,645)		4,471		0001
Purchased Call/S&P 500 INDEX/SPX905ESK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	1	1,363,000	4229.89	55,338			25,845		31,388			(13,683)		6,587		0001
Purchased Call/S&P 500 INDEX/SPX905HSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/10/2023	1	3,143,000	4369.55	125,091			64,352		56,510			(30,973)		15,929		0001
Purchased Call/S&P 500 INDEX/SPX905A$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023	1	2,298,000	4128.8	99,503			38,734		62,313			(24,638)		10,135		0001
Purchased Call/S&P 500 INDEX/SPXG130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	2,552,000	3900.86		32,666		31,123		29,325			(1,795)		12,387		0001
Purchased Call/S&P 500 INDEX/SPX621TS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	1	5,818,000	4374.3	69,816			2,500		16			(34,621)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXF134S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	7,792,000	4391.34	93,504			25,525		9,472			(46,495)		20,290		0001
Purchased Call/S&P 500 INDEX/SPX721TSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	2,748,000	3900.86		93,157		88,758		82,321			(5,119)		13,339		0001
Purchased Call/S&P 500 INDEX/SPX721B$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2022	1	2,960,554	4513	73,334			31,254		7,731			(36,566)		9,615		0001
Purchased Call/S&P 500 INDEX/SPX715Q$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2022	04/26/2023	1	2,417,000	4175.2		83,387		68,685		46,378			(14,850)		10,956		0001
Purchased Call/S&P 500 INDEX/SPX715N$X	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2022	01/17/2023	1	2,185,000	4662.85		78,660		43,339		6,143			(35,696)		8,107		0001
Purchased Call/S&P 500 INDEX/SPXC13AS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2020	09/09/2022	1	1,328,000	3339.19	54,846			5,296		85,629			(13,618)		2,929		0001
Purchased Call/S&P 500 INDEX/SPX90575G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2023	1	1,258,000	3830.17	56,610			16,874		52,076			(14,036)		4,861		0001
Purchased Call/S&P 500 INDEX/SPXA008SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2020	12/16/2022	1	1,664,000	3722.48	76,877			17,814		78,419			(19,087)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXD134$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	1	2,610,000	3824.68	107,532			28,508		97,409			(26,589)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/10/2023	1	2,265,552	4504		54,812		34,296		10,790			(20,554)		8,894		0001
Purchased Call/S&P 500 INDEX/SPXG130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	2,765,000	3900.86		35,392		33,735		31,784			(1,929)		13,480		0001
Purchased Call/S&P 500 INDEX/SPXG13S$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	1,915,000	3900.11		49,790		49,516		45,416			(409)		9,536		0001
Purchased Call/S&P 500 INDEX/SPX905K9H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2022	1	3,049,000	4721	32,624			4,943					(16,178)		5,971		0001
Purchased Call/S&P 500 INDEX/SPX721MSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	1,866,000	4391.69		22,019		17,651		1,580			(4,404)		8,345		0001
Purchased Call/S&P 500 INDEX/SPX721JST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024	1	1,741,000	4543.06		79,564		69,276		33,259			(10,558)		11,473		0001
Purchased Call/S&P 500 INDEX/SPXB17P$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,848,000	4357.04	76,138			48,004		38,315			(18,826)		10,373		0001
Purchased Call/S&P 500 INDEX/SPXG130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	1,991,000	3900.86		52,762		50,270		47,029			(2,899)		9,664		0001
Purchased Call/S&P 500 INDEX/SPX905HSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/12/2022	1	1,922,590	4379	42,789			1,304		28			(21,336)		1,743		0001
Purchased Call/S&P 500 INDEX/SPX7210$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	1	9,385,000	3930.08		207,409		180,980		178,685			(27,844)		43,662		0001
Purchased Call/S&P 500 INDEX/SPXB00S$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/12/2022	1	1,399,000	4468	28,400			3,313					(14,122)		2,401		0001
Purchased Call/S&P 500 INDEX/SPXF13MSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	1,144,000	4962.08	14,758			7,154		3			(7,318)		3,972		0001
Purchased Call/S&P 500 INDEX/SPXC00RSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	1	1,140,000	4696.56	13,338			6,393		3			(6,614)		3,947		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/10/2023	1	135,963	273.02		3,177		2,786		1,958			(398)		631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/10/2023	1	176,299	273.02		4,217		3,707		2,539			(518)		818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/24/2021	09/26/2022	1	309,373	268.43	11,756			2,818					(5,798)		760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	1,749,652	180.97		49,865		27,224		36,743			(22,878)		6,427		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/13/2023	1	188,185	180.97		4,357		2,440		3,952			(1,919)		691		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023	1	204,600	250.39	8,147			4,483		10,590			(2,023)		1,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/04/2023	1	151,835	250.39	5,864			3,236		7,859			(1,464)		795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/19/2022	1	174,833	277.4	4,147			1,278		750			(2,091)		482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/19/2022	1	57,597	277.4	1,387			435		247			(707)		159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	1	598,049	181.62		18,001		10,959		12,738			(7,053)		2,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/22/2022	1	8,345,537	279.43	191,113			11,148		4,003			(95,031)		10,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/22/2022	1	752,118	279.43	17,738			1,038		361			(8,894)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2021	08/25/2023	1	878,012	280.64	36,438			21,138		2,159			(9,059)		4,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2021	06/26/2023	1	659,928	268.39	27,321			13,529		959			(6,765)		3,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	150,000	178.12	3,990			1,470		3,630			(1,979)		454		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	1,632,157	255.44		63,164		48,857		70,286			(14,556)		10,117		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	918,601	255.44		35,422		27,436		39,558			(8,126)		5,694		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	1	368,289	255.44		14,101		10,937		15,860			(3,175)		2,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/12/2024	1	137,535	255.44		4,846		3,785		5,923			(1,075)		853		0001
Purchased Call/Shiller Barclays Global Index/SBG017958	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/12/2022	1	250,312	222.69	9,611			558		42,129			(2,399)		430		0001
Purchased Call/Shiller Barclays Global Index/SBG017958	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/12/2022	1	463,820	222.69	17,683			1,030		78,064			(4,427)		796		0001
Purchased Call/Shiller Barclays Global Index/SBG017958	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	08/12/2022	1	462,537	222.69	19,794			1,246		77,849			(5,332)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/28/2022	1	451,303	277.37	17,150			5,669					(8,528)		1,294		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	1,135,311	266.95		42,688		40,929		28,835			(1,980)		7,856		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	1	322,877	182.29		12,269		10,512		9,170			(1,839)		1,493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/22/2022	1	235,814	175.7	6,131			357		5,353			(3,040)		289		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	09/22/2022	1	129,224	221.64	11,322			1,617		22,400			(3,515)		310		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023	1	663,092	255.27	26,060			16,704		27,145			(6,444)		3,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/10/2023	1	242,025	255.27	9,491			6,092		9,908			(2,360)		1,369		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/10/2023	1	546,545	255.27	22,331			14,413		22,374			(5,567)		3,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/11/2023	1	96,642	255.71	3,711			2,384		3,860			(921)		547		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/11/2023	1	281,414	255.71	10,708			6,888		11,239			(2,662)		1,593		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/11/2023	1	62,852	255.71	2,512			1,648		2,510			(637)		356		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/06/2024	1	383,651	264.82		12,922		12,048		10,764			(890)		2,611		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2022	1	311,157	178.17	8,215			2,973		7,281			(4,074)		936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2022	1	6,261,792	280.31	144,021			18,251		5,508			(71,419)		11,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2020	11/16/2022	1	2,631,841	266.84	107,905			20,455		99			(26,755)		8,121		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	1	786,010	250.23	30,654			22,275		43,599			(7,580)		4,736		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	1	73,458	231.92	2,664			773		8,853			(662)		279		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	1	360,966	231.92	14,179			4,107		43,502			(3,520)		1,372		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	553,368	175.87	14,388			2,933		15,162			(7,135)		1,254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	1,682,871	178.21	44,764			16,538		40,221			(22,259)		5,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2022	1	3,017,184	279.43	69,395			4,588		1,447			(34,225)		3,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/25/2022	1	1,482,370	279.43	34,112			2,268		711			(17,009)		1,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/25/2022	1	561,119	279.43	13,495			900		269			(6,747)		734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/25/2022	1	299,594	279.43	7,698			518		144			(3,860)		392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	07/25/2022	1	77,641	279.43	1,864			131		37			(984)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/11/2022	1	138,658	274.67	3,195			900		892			(1,589)		368		0001

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

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/11/2022	1	2,181,058	274.67	53,837			15,211		14,027			(26,844)		5,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/11/2022	1	870,814	274.67	24,507			6,982		5,600			(12,253)		2,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/11/2022	1	89,956	274.67	2,627			750		579			(1,317)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/11/2022	1	140,087	274.67	4,039			1,164		901			(2,054)		372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/11/2022	1	231,191	274.67	6,759			1,987		1,487			(3,505)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/07/2023	1	967,637	266.35	40,060			20,500		5,134			(9,946)		4,884		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023	1	300,000	256.37	11,597			7,726		11,667			(2,879)		1,727		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023	1	97,087	256.37	3,617			2,413		3,776			(899)		559		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023	1	96,777	256.37	3,983			2,664		3,764			(996)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	3,350,584	280.47	76,728			26,781		8,764			(38,049)		9,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022	1	385,664	280.47	9,295			3,253		1,009			(4,622)		1,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/04/2022	1	791,230	280.47	18,676			6,555		2,070			(9,364)		2,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/04/2022	1	1,398,099	280.47	32,202			11,366		3,657			(16,191)		4,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2020	07/22/2022	1	365,467	270.95	15,174			444					(3,804)		449		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	10/27/2022	1	55,160	221.41	1,881			307		9,604			(468)		157		0001
Purchased Call/Shiller Barclays Global Index/SBG017982	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2020	08/05/2022	1	218,578	221.13	8,491			410		38,599			(2,108)		343		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	10/11/2022	1	53,328	274.67	1,858			566		343			(998)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/25/2022	1	5,874,309	277.94	134,522			42,988		23,423			(66,708)		16,629		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024	1	236,256	267.94		8,836		8,545		5,705			(326)		1,642		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/04/2024	1	130,150	267.94		3,493		3,448		3,143			(63)		904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	1	3,021,218	278.17		68,424		52,313		24,542			(16,211)		13,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/03/2023	1	110,726	278.17		2,356		1,807		899			(553)		482		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2020	10/28/2022	1	299,037	218.29	12,781			2,104		57,043			(3,191)		857		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2020	10/28/2022	1	77,737	218.29	3,508			578		14,829			(877)		223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	1,003,123	182.27		37,918		33,178		28,890			(5,000)		4,667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	1	121,888	182.27		4,761		4,178		3,510			(594)		567		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024	1	944,551	264.24		35,326		32,119		27,024			(3,334)		6,360		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2021	01/27/2023	1	194,434	231.92	7,998			2,326		23,432			(2,000)		739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024	1	63,963	183.21		4,394		3,995		3,467			(415)		431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/16/2022	1	1,090,125	280.31	23,529			2,990		959			(11,700)		1,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/16/2022	1	943,675	280.31	19,223			2,449		830			(9,585)		1,693		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/16/2022	1	538,957	280.31	10,190			1,309		474			(5,095)		967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/16/2022	1	104,757	280.31	2,033			262		92			(1,019)		188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/16/2022	1	87,765	280.31	1,951			253		77			(989)		157		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	569,873	262.78		20,429		20,232		18,453			(224)		4,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/21/2024	1	431,215	262.78		15,097		15,034		13,963			(124)		3,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/21/2024	1	370,056	262.78		13,266		13,229		11,983			(55)		2,602		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/21/2024	1	1,572,547	262.78		57,569		57,489		50,920			(159)		11,058		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/21/2024	1	894,789	262.78		28,739		28,739		28,974					6,292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	1	1,350,938	181.01		51,065		42,696		42,690			(8,698)		6,144		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/03/2023	1	605,518	235.77	26,402			7,924		62,306			(6,591)		2,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/01/2022	1	55,977	273.62	1,530			658		513			(774)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/01/2022	1	103,127	273.62	2,895			1,258		945			(1,472)		335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/01/2022	1	135,532	273.62	3,760			1,662		1,242			(1,944)		440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	12/01/2022	1	51,684	273.62		982		465		474			(517)		168		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/14/2024	1	570,311	263.95		19,165		18,979		17,307			(212)		3,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024	1	751,878	263.95		23,871		23,738		22,817			(231)		5,262		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	12/30/2022	1	50,901	229.65	2,017			509		6,698			(505)		180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/25/2022	1	1,105,598	277.94	26,333			8,438		4,409			(13,094)		3,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/25/2022	1	1,209,334	277.94	28,238			9,074		4,822			(14,080)		3,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/25/2022	1	725,840	277.94	17,027			5,517		2,894			(8,513)		2,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/25/2022	1	203,697	277.94	4,734			1,538		812			(2,374)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/25/2022	1	63,979	277.94	1,565			510		255			(791)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/25/2022	1	100,865	277.94	2,573			843		402			(1,308)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	10/25/2022	1	57,142	277.94	1,478			501		228			(778)		162		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	10/11/2023	1	74,904	255.71		2,648		1,947		2,991			(703)		424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2022	1	99,327	176.05	2,583			341		2,364			(1,281)		182		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	116,065	176.96	3,018			351		2,192			(1,496)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/01/2022	1	1,663,088	176.86	43,240			23,128					(21,501)		435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/01/2022	1	77,157	176.86	1,701			1,073					(895)		20		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	1	3,732,815	270.6		83,242		82,554		63,100			(1,361)		18,562		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/26/2023	1	133,235	270.6		3,013		2,997		2,252			(25)		663		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/05/2023	1	93,671	229.1	4,248			1,105		12,572			(1,058)		337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/26/2023	1	381,873	182.08		14,129		11,638		10,692			(2,516)		1,731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	1	100,000	184.19		3,520		2,773		2,080			(752)		443		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/13/2023	1	74,238	184.19		2,467		2,004		1,544			(478)		329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	04/13/2023	1	201,852	184.19		6,466		5,621		4,199			(860)		895		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2020	10/28/2022	1	246,452	219.07	10,058			1,655		45,979			(2,511)		707		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	10/28/2022	1	84,073	219.07		13,920		5,853		15,685			(8,120)		241		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2021	02/03/2023	1	83,453	235.77	3,632			1,093		8,587			(909)		322		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/03/2023	1	342,026	235.77	15,783			4,790		35,193			(3,984)		1,322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/25/2022	1	147,030	177.92	3,985			1,623		3,896			(1,970)		468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/11/2022	1	2,025,528	279.55	46,587			5,262		2,187			(23,102)		3,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/11/2022	1	754,866	279.55	17,282			1,968		815			(8,593)		1,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/11/2022	1	1,293,385	279.55	30,998			3,540		1,396			(15,457)		2,194		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/11/2022	1	109,165	279.55	2,636			302		118			(1,325)		185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/26/2023	1	753,901	270.6		17,162		17,115		12,744			(95)		3,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/26/2023	1	197,599	270.6		4,389		4,389		3,340			(12)		983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/26/2022	1	447,950	276.57	17,067			2,648					(8,463)		885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/26/2023	1	125,363	270.6		2,340		2,340		2,119			623		623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	1	2,683,590	277.29		60,917		41,343		20,286			(19,861)		11,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	998,778	277.29		26,835		18,263		7,550			(8,699)		4,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/03/2023	1	1,736,228	277.29		54,287		37,048		13,125			(17,294)		7,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	1	175,977	182.58		5,930		4,313		4,047			(1,625)		750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	1	509,597	180.84		15,084		8,893		11,674			(6,199)		1,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	1,368,766	242.57		55,572		43,816		29,793			(11,800)		8,590		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/14/2023	1	629,059	253.19	24,845			15,037		28,497			(6,169)		3,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/14/2023	1	345,298	253.19	11,906			7,256		15,642			(2,976)		1,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	1	1,827,836	272.8	75,855			34,072		1,474			(18,808)		8,664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/15/2024	1	52,897	184.18		3,398		3,086		2,659			(324)		354		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2021	09/20/2022	1	76,002	278.11	1,552			358		224			(791)		180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/06/2023	1	1,821,626	270.32		41,533		25,172		27,708			(16,523)		7,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/06/2023	1	1,531,678	270.32		34,451		20,995		23,298			(13,477)		5,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/06/2023	1	736,604	270.32		17,467		10,674		11,204			(6,803)		2,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/06/2023	1	434,283	270.32		10,170		6,267		6,606			(3,944)		1,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2022	02/06/2023	1	72,937	270.32		1,757		1,089		1,109			(669)		284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	02/06/2023	1	116,669	270.32		4,597		3,150		1,775			(1,471)		454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/12/2022	1	5,235,441	277.24	120,415			3,649		6,552			(59,713)		4,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	07/12/2022	1	2,514,728	277.24	56,782			1,725		3,147			(28,235)		2,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2021	07/12/2022	1	774,817	277.24	17,663			538		970			(8,807)		702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2021	07/12/2022	1	189,317	277.24	4,213			129		237			(2,107)		172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/05/2023	1	1,438,138	182.29		54,218		46,386		40,412			(8,192)		6,616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/17/2023	1	250,000	180.97		7,175		3,953		5,350			(3,256)		928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/17/2023	1	98,896	180.97		2,306		1,303		2,116			(1,004)		367		0001

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

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Purchased Call/Shiller Barclays Global Index/SBG017KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/24/2023	1	444,354	256.31	17,285			12,183		17,683			(4,286)		2,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	1	558,452	237		20,942		14,019		11,428			(6,942)		2,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/21/2023	1	225,911	245.72	8,878			3,605		14,444			(2,207)		1,015		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/21/2023	1	637,060	245.72	26,367			10,722		40,730			(6,583)		2,864		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/21/2023	1	370,787	245.72	15,875			6,473		23,706			(3,974)		1,667		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2021	04/21/2023	1	62,339	245.72	2,638			1,080		3,986			(661)		280		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/05/2023	1	189,145	244.05	7,363			2,815		13,160			(1,828)		827		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2023	1	800,000	250.87	31,440			17,385		40,371			(7,785)		4,203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2022	1	150,000	176.56	3,900			430		3,075			(1,934)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/10/2022	1	83,359	176.56	2,361			265		1,709			(1,190)		140		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023	1	932,952	255.27	36,572			23,369		38,083			(9,093)		5,254		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/06/2023	1	404,980	255.27	16,198			10,351		16,531			(4,044)		2,281		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/06/2023	1	373,830	255.27	14,630			9,362		15,260			(3,657)		2,105		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/06/2023	1	154,805	255.27	6,004			3,847		6,319			(1,503)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2022	02/22/2023	1	129,330	263.29		909		609		93			(304)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023	1	590,735	272.38	24,397			9,987		347			(6,033)		2,673		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023	1	1,353,770	250.6	53,203			28,806		68,985			(13,228)		7,024		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/28/2023	1	1,134,355	250.6	45,084			24,444		57,804			(11,255)		5,885		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/29/2022	1	2,831,823	276.16	64,849			32,335		20,557			(32,158)		9,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2021	12/29/2022	1	1,274,953	276.16	29,178			14,670		9,255			(14,509)		4,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/29/2022	1	1,705,547	276.16	38,538			19,430		12,381			(19,216)		6,022		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	12/09/2022	1	397,816	228.34	33,137			8,441		54,984			(9,460)		1,325		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/10/2022	1	252,733	176.27	6,596			1,840		7,152			(3,253)		668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2022	04/06/2023	1	1,951,189	278.15		43,902		34,024		15,070			(10,131)		8,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2022	04/06/2023	1	956,698	278.15		21,772		16,920		7,389			(4,978)		4,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2022	04/06/2023	1	1,653,365	278.15		35,130		27,378		12,770			(7,807)		7,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/06/2023	1	59,908	278.15		1,366		1,067		463			(300)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/06/2023	1	110,589	278.15		2,735		2,144		854			(596)		484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2021	08/16/2022	1	105,368	280.31	2,109			276		93			(1,075)		189		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/20/2023	1	600,000	255.15	23,460			16,361		25,420			(5,809)		3,539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2021	07/29/2022	1	200,000	176.89	5,200			403		3,500			(2,579)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2021	07/29/2022	1	77,138	176.89	1,901			148		1,350			(953)		109		0001

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Purchased Call/Shiller Barclays Global Index/SBG017OS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/03/2024	1	746,378	261.39		28,138		24,780		24,642			(3,455)		4,953		0001
Purchased Call/Shiller Barclays Global Index/SBG017C55	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/15/2022	1	173,230	228.92	6,970			1,601		23,436			(1,730)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2022	1	391,343	177.5	10,605			4,791		10,610			(5,230)		1,316		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/31/2023	1	247,301	250.6	9,744			5,294		12,622			(2,413)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X5M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/17/2020	07/19/2022	1	3,382,597	270.95	139,025			3,437		(34,376)					3,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2022	1	302,096	264.73	11,449			5,709		456			(5,678)		1,067		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/10/2024	1	196,632	253.37	7,629			5,848		9,429			(1,787)		1,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/10/2024	1	1,000,000	253.37	40,968			31,445		47,954			(9,554)		6,188		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/10/2024	1	397,416	253.37	16,893			12,984		19,058			(3,922)		2,459		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/10/2024	1	89,603	253.37	3,851			2,976		4,297			(890)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2023	1	346,836	253.08	14,220			10,372		2,467			(3,526)		2,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X5N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/17/2020	07/18/2022	1	2,413,570	270.95	99,198			2,320		(24,562)					2,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2021	06/09/2023	1	985,830	279.56	40,912			19,382		529			(10,172)		4,785		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/19/2023	1	443,029	248.69	17,411			7,744		24,281			(4,329)		2,084		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/19/2023	1	370,121	248.69	15,032			6,695		20,285			(3,753)		1,741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	724,382	182.27		27,527		24,114		21,080			(3,600)		3,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	125,092	175.96	3,156			175		2,645			(1,570)		150		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	1	7,440,640	276.34		166,670		157,028		81,810			(10,046)		36,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	1	589,280	276.34		13,114		12,493		6,479			(723)		2,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/08/2023	1	1,449,147	276.34		27,636		26,401		15,933			(1,305)		7,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/08/2023	1	2,902,865	276.34		48,426		46,391		31,917			(2,158)		14,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/08/2023	1	463,052	276.34		7,758		7,453		5,091			(325)		2,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/08/2023	1	86,667	276.34		1,358		1,323		953			(50)		420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/08/2023	1	441,467	276.34		6,949		6,790		4,854			(178)		2,140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/07/2022	1	241,559	176.14	6,281			1,177		6,167			(3,114)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	1	375,991	246.27		14,100		8,749		3,908			(5,408)		1,476		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/03/2023	1	313,674	251.05	11,907			6,519		15,643			(2,956)		1,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/03/2023	1	114,604	251.05	4,405			2,422		5,715			(1,095)		599		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024	1	494,556	264.99		20,436		19,588		13,941			(954)		3,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/24/2024	1	782,819	264.99		31,904		30,623		22,067			(1,322)		5,397		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	05/24/2024	1	122,358	264.99		4,225		4,141		3,449			(89)		844		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2021	05/04/2023	1	249,999	247.83	10,471			4,422		14,284			(2,600)		1,148		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/20/2022	1	307,628	177.31	8,060			2,465		7,691			(3,997)		852		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	07/05/2022	1	728,481	176.86	19,086			210		10,491			(9,388)		426		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2020	10/13/2022	1	190,128	224.52	4,962			728		30,062			(1,260)		510		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/13/2023	1	212,528	251.4	8,200			4,252		10,263			(2,036)		1,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/13/2023	1	180,904	251.4	6,448			3,362		8,736			(1,605)		920		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/13/2023	1	74,087	251.4	2,366			1,237		3,578			(592)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2021	08/05/2022	1	4,366,341	281.34	100,426			9,737		1,781			(49,800)		6,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/05/2022	1	645,288	281.34	13,120			1,276		263			(6,524)		1,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2021	08/05/2022	1	1,686,076	281.34	30,684			2,992		688			(15,385)		2,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	08/05/2022	1	170,792	281.34	3,217			315		70			(1,618)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	08/05/2022	1	134,443	281.34	2,724			277		55			(1,425)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/17/2023	1	2,000,000	180.3		61,400		39,508		52,800			(22,266)		7,973		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	02/17/2023	1	131,695	180.3		3,871		2,498		3,477			(1,376)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/12/2022	1	473,396	176.62	12,308			373		7,858			(6,104)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2021	12/07/2022	1	342,562	177.03	9,283			4,066		10,722			(4,604)		1,134		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023	1	381,810	182.9		14,700		12,432		10,003			(2,296)		1,754		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2021	01/11/2023	1	887,107	231.26	36,786			9,816		109,783			(9,133)		3,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2023	1	5,461,426	275.45		122,882		100,878		60,246			(22,220)		24,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	1	90,366	257.64		3,515		3,190		1,115			(338)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	222,824	237.69		8,891		7,513		5,953			(1,387)		1,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/25/2023	1	1,673,821	275.45		36,764		30,264		18,464			(6,565)		7,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/25/2023	1	3,206,066	275.45		70,535		58,226		35,367			(12,436)		14,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/25/2023	1	769,633	275.45		17,072		14,211		8,490			(2,971)		3,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/25/2023	1	407,906	275.45		8,737		7,314		4,500			(1,440)		1,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/25/2023	1	79,927	275.45		1,802		1,517		882			(289)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	04/25/2023	1	82,918	275.45		1,514		1,297		915			(221)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/25/2023	1	94,922	275.45		2,019		1,796		1,047			(228)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	1	1,049,127	261.91	43,329			16,070		1,282			(10,714)		4,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2021	10/03/2022	1	51,251	247.7	1,753			271		163			(518)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2021	06/12/2023	1	834,716	279.56	34,641			16,487		448			(8,577)		4,069		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D&J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/13/2023	1	52,222	180.73		1,555		975		1,285			(581)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D&J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	02/13/2023	1	139,292	180.73		5,611		3,980		3,427			(1,638)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	1,224,294	183.4		42,116		31,119		25,710			(11,223)		5,236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	03/24/2023	1	61,804	183.4		1,847		1,489		1,298			(362)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2020	09/27/2022	1	2,782,034	266.55	114,342			13,822					(28,273)		6,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2021	01/31/2023	1	452,575	241.32	18,646			5,481		6,545			(4,611)		1,737		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023	1	2,884,913	251.74	113,377			57,002		135,456			(28,150)		14,425		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	06/30/2023	1	537,725	251.74	22,044			11,098		25,248			(5,481)		2,689		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	06/30/2023	1	61,299	251.74	2,033			1,031		2,878			(510)		306		0001
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024	1	431,481	258.65		16,396		14,089		16,298			(2,362)		2,821		0001
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2024	1	1,152,286	258.65		44,550		38,335		43,525			(6,364)		7,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/11/2022	1	121,496	279.55	2,486			290		131			(1,264)		206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/11/2022	1	88,987	279.55	2,044			239		96			(1,048)		151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/11/2022	1	90,446	279.55	2,155			256		98			(1,118)		153		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/08/2023	1	536,463	250.87	21,137			11,701		27,094			(5,226)		2,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	788,329	232.72		30,114		27,966		16,226			(2,260)		5,372		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3052S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	1	3,589,513	253.08	147,170			109,973		25,530			(36,490)		21,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	1	248,498	284.12	10,288			5,960		166			(2,554)		1,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/22/2022	1	59,601	279.43	1,367			80		29			(687)		73		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/22/2022	1	67,126	279.43	1,720			102		32			(870)		82		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	07/22/2022	1	54,491	279.43	1,262			80		26			(688)		67		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	10/05/2022	1	866,237	223.39	35,132			4,639		142,117			(8,723)		2,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/05/2022	1	100,387	223.39	4,188			554		16,470			(1,041)		259		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	10/05/2022	1	274,426	223.39	8,096			1,107		45,023			(2,075)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	1	1,472,213	266.43	60,950			29,721		2,487			(15,112)		7,270		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	01/10/2024	1	79,137	253.37	4,988			4,533		3,795			(462)		490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	613,099	181.61	18,516			11,375		13,182			(7,153)		2,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	1	1,146,248	181.49	42,984			36,945		31,410			(6,124)		5,307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	05/09/2023	1	194,374	181.49	6,201			5,917		5,326			(302)		900		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	1	740,816	251.78	29,188			17,320		36,161			(7,207)		4,034		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/06/2023	1	149,757	251.78	5,882			3,496		7,310			(1,461)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	329,639	248.55		12,889		11,260		5,836			(1,642)		2,177		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2022	1	175,806	235.19	6,663			2,808		3,237			(3,304)		571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	1	1,369,089	244.56		51,478		29,028		14,891			(22,628)		5,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	1	311,975	244.56		11,699		6,639		3,483			(5,100)		1,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	1	189,217	226.26		6,888		6,603		7,368			(302)		925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023	1	638,539	279.56	26,499			12,631		343			(6,552)		3,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	1	356,622	275.76	14,693			9,869		608			(3,643)		2,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2022	1	174,113	177.93	4,771			2,274		5,084			(2,366)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023	1	340,903	255.2	13,977			10,176		4,074			(3,466)		2,056		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024	1	425,376	261.1		15,781		15,694		15,070			(152)		2,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/21/2024	1	59,073	261.1		2,303		2,297		2,093			(10)		415		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/21/2024	1	476,164	261.1		18,365		18,365		16,869			(25)		3,348		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	05/27/2024	1	70,572	266.95		1,983		1,957		1,790			(36)		488		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2021	03/03/2023	1	336,918	239.89	14,213			4,810		28,749			(3,534)		1,383		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2021	03/03/2023	1	189,153	239.89	12,931			4,800		16,140			(3,536)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2022	1	300,000	280.64	11,400			1,853					(5,622)		608		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023	1	103,552	250.29	4,145			2,405		5,449			(1,031)		556		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/28/2023	1	456,839	250.68	17,954			10,446		23,564			(4,445)		2,462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	1	1,080,294	183.2		41,267		36,379		28,628			(4,975)		5,065		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	1	242,257	183.94		8,552		6,573		5,063			(1,991)		1,061		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2021	02/03/2023	1	290,981	233.97	11,790			3,529		32,298			(2,927)		1,124		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/03/2023	1	200,000	233.97	9,599			2,881		22,199			(2,397)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/03/2022	05/03/2023	1	239,827	246.26		8,730		7,359		3,233			(1,387)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2022	1	302,281	273.46	11,487			3,734		11			(5,696)		863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	11,426,029	280.25		259,371		181,560		61,155			(79,094)		47,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/10/2023	1	174,984	280.25		3,653		2,564		937			(1,093)		728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/10/2023	1	882,609	280.25		17,038		11,993		4,724			(5,064)		3,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/10/2023	1	87,328	280.25		1,636		1,155		467			(483)		364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/10/2023	1	56,815	280.25		1,168		831		304			(342)		237		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	1	1,000,000	248.17	39,300			17,455		56,413			(9,758)		4,704		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/19/2023	1	73,386	248.17	2,963			1,318		4,140			(737)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	241,791	179.03	6,601			3,273		6,262			(3,273)		851		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	05/19/2023	1	230,106	248.17	10,199			4,781		12,981			(2,679)		1,082		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	209,885	179.36		8,962		8,962		8,996			1,049		1,049		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/18/2022	1	603,727	226.82	23,822			4,607		88,156			(5,923)		1,876		0001

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Purchased Call/Shiller Barclays Global Index/SBG017BSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/18/2022	1	97,092	226.82	3,870			749		14,177			(966)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/30/2022	1	81,052	179.03	2,213			1,116		2,115			(1,097)		287		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/04/2024	1	3,750,000	262.16		138,176		122,043		118,723			(16,278)		24,906		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/04/2024	1	167,830	262.16		5,691		5,034		5,313			(664)		1,115		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/04/2024	1	70,174	262.16		2,535		2,254		2,222			(289)		466		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/04/2024	1	147,132	262.16		5,309		4,728		4,658			(587)		977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	11/29/2022	1	4,026,925	275.31	92,217			38,360		29,377			(45,729)		12,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/29/2022	1	1,651,282	275.31	33,228			13,860		12,046			(16,523)		5,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/24/2023	1	247,029	269.72		5,825		3,387		3,989			(2,441)		932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2022	1	197,836	177.79	5,401			2,559		5,876			(2,678)		681		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/16/2023	1	740,535	182.67		27,992		24,599		20,735			(3,451)		3,467		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/10/2023	1	676,033	244.22	26,906			9,378		46,283			(6,717)		2,814		0001
Purchased Call/Shiller Barclays Global Index/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2021	08/10/2023	1	447,547	250.73	18,439			10,272		22,812			(4,578)		2,360		0001
Purchased Call/Shiller Barclays Global Index/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/10/2023	1	77,908	250.73	3,247			1,816		3,971			(807)		411		0001
Purchased Call/Shiller Barclays Global Index/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/10/2023	1	52,362	250.73	2,107			1,182		2,669			(527)		276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2023	1	119,779	266.46	4,923			3,489		391			(1,221)		713		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205C5L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2021	02/10/2023	1	3,071,326	268.44	126,539			39,150		1,030			(31,418)		12,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2021	01/04/2023	1	210,422	247.53	8,669			2,227		1,717			(2,150)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P5V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	1	204,196	273.25	8,474			4,563		710			(2,101)		1,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	1	720,246	267.51	29,818			15,012		3,204			(7,414)		3,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L5L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	1	2,172,335	269.96	89,935			41,680		7,242			(22,329)		10,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	724,593	240.46		28,839		24,402		17,357			(4,464)		4,710		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2021	05/19/2023	1	60,001	248.69	2,422			1,080		3,289			(606)		282		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2020	07/15/2022	1	255,532	221.9	10,053			194		44,140			(2,496)		259		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	07/15/2022	1	114,575	221.9	3,398			76		19,791			(984)		116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/08/2023	1	176,531	276.34		2,664		2,610		1,941			(61)		856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023	1	4,367,023	275.97		97,821		83,460		47,580			(15,008)		20,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	1,149,651	275.97		24,870		21,278		12,526			(3,758)		5,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	1	732,231	275.97		13,293		11,405		7,978			(1,915)		3,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/21/2022	1	58,088	275.28	1,410			693		459			(717)		201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	12/21/2022	1	94,981	275.28	1,805			915		750			(889)		328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	12/21/2022	1	67,524	275.28		900		481		533			(423)		233		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024	1	1,062,942	266.39		39,754		36,080		26,854			(3,817)		7,141		0001

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Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	1	603,951	266.39		19,996		18,174		15,258			(1,895)		4,058		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/19/2024	1	123,597	266.39		3,781		3,441		3,123			(344)		830		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/19/2024	1	209,739	266.39		6,433		5,862		5,299			(578)		1,409		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/22/2023	1	91,282	252.08	3,857			2,410		4,421			(968)		506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	1	348,847	178.84		15,000		14,711		15,663			(329)		1,725		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/22/2023	1	88,098	178.84		3,842		3,800		3,956			(74)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2022	1	252,848	175.16	6,599			1,618		8,142			(3,273)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	1,223,453	177.5	33,033			14,773		36,214			(16,426)		4,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2023	1	2,332,036	271.2		52,937		33,250		33,523			(19,725)		9,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/14/2023	1	228,175	271.2		5,149		3,243		3,280			(1,910)		904		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/22/2024	1	443,361	264.24		15,201		13,840		12,685			(1,378)		2,985		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/22/2024	1	821,249	264.24		28,220		25,729		23,496			(2,523)		5,530		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/22/2024	1	68,843	264.24		2,538		2,326		1,970			(221)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2023	1	1,585,199	269.57	65,786			27,986		4,646			(16,356)		7,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1	924,882	245.96		37,365		29,624		17,486			(7,853)		5,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2021	05/05/2023	1	71,430	269.57	3,045			1,584		209			(925)		329		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305GS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	72,733	228.45		2,793		2,793		2,827			(4)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2022	1	3,354,857	275.31	67,265			28,136		24,474			(33,540)		10,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/29/2022	1	74,147	275.31	1,524			643		541			(762)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	11/29/2022	1	186,249	275.31	3,761			1,591		1,359			(1,886)		601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	11/29/2022	1	156,440	275.31	3,983			1,694		1,141			(2,020)		505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	11/29/2022	1	52,430	275.31	1,265			539		382			(643)		169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	11/29/2022	1	88,259	275.31		1,972		910		644			(1,061)		285		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/04/2023	1	334,905	251.78	13,162			7,796		16,321			(3,259)		1,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2023	1	303,467	241.87	11,319			8,014		4,693			(3,318)		1,276		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/07/2022	1	1,027,095	224.74	40,537			5,495		161,325			(10,120)		2,675		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	10/07/2022	1	70,030	224.74	2,717			369		10,999			(679)		182		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2020	10/07/2022	1	61,707	224.74	2,284			313		9,692			(576)		161		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024	1	414,689	263.72		15,551		14,740		12,517			(870)		2,855		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/22/2024	1	475,038	263.72		18,319		17,412		14,338			(930)		3,270		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/22/2024	1	183,716	263.72		7,259		6,957		5,545			(340)		1,265		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/05/2024	1	213,356	253.69		8,107		6,201		10,033			(1,912)		1,314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022	1	333,766	177.43	9,045			4,136		10,180			(4,485)		1,129		0001

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Purchased Call/Shiller Barclays Global Index/SBG017F$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	1	199,999	248.03	7,926			3,520		11,377			(1,968)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/23/2022	1	436,931	268.43	16,603			3,874					(8,256)		1,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	951,613	180.46		26,740		14,039		16,973			(12,782)		3,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/06/2023	1	73,532	180.46		1,919		1,067		1,312			(859)		265		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/05/2023	1	1,301,052	251.78	51,261			30,390		63,456			(12,675)		7,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/05/2023	1	407,603	244.05	16,451			6,299		28,359			(4,090)		1,782		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/05/2023	1	152,836	244.05	6,068			2,337		10,634			(1,513)		668		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/05/2023	1	88,058	244.05	3,662			1,416		6,127			(919)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/13/2023	1	51,992	180.64		1,718		982		1,146			(737)		191		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2020	08/05/2022	1	279,666	220.88	11,205			542		49,759			(2,797)		439		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2020	08/05/2022	1	275,253	220.88	12,187			592		48,974			(3,051)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2020	10/20/2022	1	65,545	277.37	1,460			225					(366)		182		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023	1	151,944	251.19	6,134			3,084		7,374			(1,523)		760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	1	1,106,707	247.25		43,051		38,911		12,130			(4,187)		7,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	494,487	272.15	20,422			13,353		1,036			(5,064)		2,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	1	1,175,666	271.95	48,790			21,699		994			(12,131)		5,530		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023	1	1,314,359	251.2	51,129			38,011		69,747			(12,694)		7,993		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/22/2023	1	1,390,102	251.2	54,674			40,760		73,766			(13,650)		8,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2022	1	239,031	268.17	9,083			2,002					(4,480)		563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	03/10/2023	1	160,943	280.25		1,269		1,259		861			(15)		670		0001
Purchased Call/Nasdaq FC Index/NFC061RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/11/2022	1	446,886	276.72	17,135			6,348		2			(8,591)		1,354		0001
Purchased Call/Nasdaq FC Index/NFC061RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/11/2022	1	380,274	276.72	15,446			5,738		2			(7,766)		1,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	7,642,438	278.97	175,012			37,433		17,697			(87,025)		17,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/16/2022	1	1,211,532	278.97	25,927			5,561		2,805			(12,999)		2,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/16/2022	1	1,178,893	278.97	23,918			5,144		2,730			(12,026)		2,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/16/2022	1	504,021	278.97	10,876			2,346		1,167			(5,484)		1,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/16/2022	1	144,936	278.97	3,086			671		336			(1,560)		335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	09/16/2022	1	68,688	278.97	1,497			364		159			(849)		159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/14/2023	1	2,588,229	271.2		64,037		40,898		37,206			(23,528)		10,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/14/2023	1	380,170	271.2		9,224		5,907		5,465			(3,373)		1,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/14/2023	1	590,917	271.2		14,620		9,390		8,494			(5,242)		2,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/14/2023	1	78,952	271.2		2,635		1,731		1,135			(906)		313		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	201,743	250.01	8,271			4,073		10,434			(2,054)		999		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205USB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	1	884,881	274.13	36,634			22,726		1,420			(9,071)		4,924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	1	500,000	272.5	20,750			9,076		404			(5,138)		2,337		0001
Purchased Call/Shiller Barclays Global Index/SBG017983	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/05/2022	1	777,179	220.89	30,610			1,480		138,238			(7,611)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/06/2023	1	174,071	267.27	8,851			3,449		150			(2,225)		762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	04/06/2023	1	315,741	267.27	12,735			6,568		272			(4,222)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	1	1,220,406	272.5	50,647			22,193		985			(12,523)		5,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	1	422,061	261.24	17,431			11,165		3,441			(4,316)		2,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	1	923,894	274.05	38,342			21,225		3,102			(9,481)		4,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	1	3,427,361	262.94	141,893			69,870		19,813			(35,230)		16,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	1,084,929	176.4	28,208			3,839		24,194			(14,027)		2,008		0001
Purchased Call/Shiller Barclays Global Index/SBG017EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/25/2023	1	601,033	245.72	23,681			9,693		38,476			(5,855)		2,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2021	04/28/2023	1	1,618,207	269.57	66,832			27,747		4,682			(16,593)		7,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2023	1	810,995	267.51	33,575			17,018		3,608			(8,291)		4,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/12/2022	05/10/2024	1	340,943	292.6		12,888		12,070		10,612			(866)		2,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/13/2022	05/10/2024	1	486,137	292.6		18,559		17,405		15,131			(1,224)		3,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/16/2022	05/10/2024	1	532,107	292.6		21,041		19,760		16,561			(1,306)		3,631		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	01/31/2024	1	99,999	254.28		4,169		3,348		4,625			(825)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/16/2022	1	639,663	268.17	24,307			5,199					(12,087)		1,479		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	1	144,506	182.09		5,737		5,451		4,624			(330)		701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/24/2020	12/23/2022	1	8,070,976	274.71	330,910			79,985		294			(82,160)		28,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2021	05/09/2023	1	1,110,757	269.57	46,096			19,756		3,296			(11,398)		5,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/08/2021	10/06/2023	1	721,189	261.24	29,785			19,033		5,880			(7,405)		4,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	1	1,005,101	275.93	41,611			21,725		984			(10,346)		5,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2021	05/22/2023	1	1,731,385	271.95	71,852			32,121		1,464			(17,791)		8,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/28/2022	01/29/2024	1	688,865	245.96		27,830		22,088		13,051			(5,825)		4,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	2,523,052	280.25		57,273		40,233		13,502			(17,322)		10,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/13/2023	1	2,027,695	280.25		39,288		27,752		10,851			(11,581)		8,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/13/2023	1	305,142	280.25		5,738		4,065		1,633			(1,680)		1,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/13/2023	1	135,794	280.25		2,709		1,940		727			(782)		569		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/05/2023	1	179,780	251.78	7,190			4,275		8,768			(1,790)		978		0001
Purchased Call/Shiller Barclays Global Index/SBG0178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2020	07/22/2022	1	239,564	221.87	9,210			267		41,398			(2,290)		294		0001
Purchased Call/Shiller Barclays Global Index/SBG0178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2020	07/22/2022	1	83,358	221.87	3,197			93		14,405			(798)		102		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/01/2023	1	1,950,172	251.78	76,642			45,264		94,883			(19,055)		10,559		0001
Purchased Call/S&P 500 INDEX/SPX621YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	1,601,000	4535.43	18,572			3,259					(9,235)		3,352		0001
Purchased Call/S&P 500 INDEX/SPX721FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	1	1,034,000	4401.67		12,098		7,599		342			(4,508)		4,095		0001
Purchased Call/S&P 500 INDEX/SPXG13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	1	1,279,000	3911.74		57,939		57,700		53,996			(475)		9,019		0001
Purchased Call/S&P 500 INDEX/SPX9059SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/01/2021	04/03/2023	1	1,806,000	4019.87	86,869			32,934		63,699			(21,480)		7,866		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	3,022,000	4678.25	36,264			8,462		1			(18,032)		7,292		0001
Purchased Call/S&P 500 INDEX/SPX7210$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	1,404,000	4473.75	16,427			3,504					(8,146)		3,245		0001
Purchased Call/S&P 500 INDEX/SPX721JS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	2,581,000	4463.12		30,714		22,097		1,004			(8,775)		10,892		0001
Purchased Call/S&P 500 INDEX/SPXB00KSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/07/2021	07/07/2022	1	2,277,000	4358.13	25,730			425		15,112			(12,759)		1,577		0001
Purchased Call/S&P 500 INDEX/SPX721HSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	1	1,434,000	4328.87		16,921		11,516		1,913			(5,485)		5,886		0001
Purchased Call/S&P 500 INDEX/SPX7217S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	1	1,911,000	4697.96	22,168			8,621					(11,023)		5,939		0001
Purchased Call/S&P 500 INDEX/SPX721HS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,680,000	4384.65		70,392		58,530		38,747			(12,087)		10,797		0001
Purchased Call/S&P 500 INDEX/SPX715S$F	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/02/2023	1	2,233,000	4313.97		39,971		37,306		10,967			(2,965)		10,728		0001
Purchased Call/S&P 500 INDEX/SPX721BSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2023	1	1,248,000	4670.29		14,602		7,763		7			(6,841)		4,549		0001
Purchased Call/S&P 500 INDEX/SPX721HSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/02/2023	1	1,881,513	4376		19,436		13,210		1,493			(6,318)		7,708		0001
Purchased Call/S&P 500 INDEX/SPX721JSU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	1	1,993,000	4575.52		23,717		17,641		491			(6,108)		8,586		0001
Purchased Call/S&P 500 INDEX/SPX7210$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	1	1,863,000	3930.08		23,846		20,808		20,632			(3,201)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXG13C$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	2,587,000	4462.21		39,322		31,631		12,487			(7,757)		11,589		0001
Purchased Call/S&P 500 INDEX/SPXE13RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	5,272,000	4460.83	63,264			7,360		698			(31,372)		9,048		0001
Purchased Call/S&P 500 INDEX/SPX7217$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2021	11/17/2022	1	2,023,000	4923.1	23,265			8,908		101			(11,537)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXF13HSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/01/2022	1	1,488,424	4538	35,752			15,195		64			(17,778)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXB13$S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2020	07/08/2022	1	1,718,000	3185.04	73,874			714		138,410			(18,367)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXA000$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/17/2020	11/17/2022	1	1,550,000	3609.53	63,395			12,104		76,192			(15,718)		4,800		0001
Purchased Call/S&P 500 INDEX/SPXF130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	1	1,724,000	4455.48	73,270			45,454		30,100			(18,142)		9,592		0001
Purchased Call/S&P 500 INDEX/SPXG136$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/15/2024	1	1,441,925	4437		61,773		53,376		30,063			(8,459)		9,427		0001
Purchased Call/S&P 500 INDEX/SPX9055$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2022	1	1,459,000	3666.72	60,257			12,799		67,066			(14,961)		4,754		0001
Purchased Call/S&P 500 INDEX/SPX7151$H	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023	1	1,370,000	4496.19	57,677			33,275		22,348			(14,301)		7,357		0001
Purchased Call/S&P 500 INDEX/SPXC000$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	2,006,000	4712.02	85,054			61,676		23,670			(21,147)		12,041		0001
Purchased Call/S&P 500 INDEX/SPX721CS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2022	01/12/2024	1	1,385,985	4698		46,061		35,776		15,091			(10,321)		8,591		0001
Purchased Call/S&P 500 INDEX/SPX9052$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/09/2020	10/10/2022	1	1,242,000	3477.13	49,432			6,877		68,325			(12,240)		3,283		0001
Purchased Call/S&P 500 INDEX/SPXD004$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/15/2022	02/15/2023	1	4,065,000	4471.07		94,715		59,751		20,418			(35,031)		16,134		0001
Purchased Call/S&P 500 INDEX/SPXG13S$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	2,976,000	3900.11		69,638		69,255		63,761			(572)		14,819		0001
Purchased Call/S&P 500 INDEX/SPXG134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	3,546,000	4204.31		92,196		64,537		46,734			(28,115)		14,761		0001
Purchased Call/S&P 500 INDEX/SPXE13HS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	1	1,074,000	4221.86	46,289			22,347		25,946			(11,493)		5,266		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/23/2022	1	1,557,000	3298.46	66,484			7,714		101,836			(16,530)		3,757		0001
Purchased Call/S&P 500 INDEX/SPXF13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	1	1,491,000	4700.58		39,959		20,695		2,537			(19,268)		5,365		0001
Purchased Call/S&P 500 INDEX/SPXB17US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2023	1	2,700,000	4306.26		71,820		48,078		27,921			(23,809)		11,038		0001
Purchased Call/S&P 500 INDEX/SPX161KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	09/16/2022	1	681,000	4900	17,222			4,031		98			(9,417)		1,574		0001
Purchased Call/S&P 500 INDEX/SPX715QSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2022	04/24/2023	1	2,440,001	4273		70,524		58,021		34,342			(12,628)		11,024		0001
Purchased Call/S&P 500 INDEX/SPXC00IWSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	1	1,636,000	4726.35		25,522		13,710		1,810			(11,817)		5,994		0001
Purchased Call/S&P 500 INDEX/SPX721LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	1,913,000	4488.28		42,469		33,005		1,542			(9,710)		8,378		0001
Purchased Call/S&P 500 INDEX/SPX721QS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	1	2,349,000	4357.04	28,188			7,299		1,080			(13,902)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXG137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	1,053,000	4631.6		12,636		9,433		151			(3,220)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXD00BSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/10/2023	1	1,239,000	4472.5		23,417		16,347		667			(7,186)		5,158		0001
Purchased Call/S&P 500 INDEX/SPX715HSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2022	1	2,215,000	4448.08	25,251			3,269		2			(12,522)		4,016		0001
Purchased Call/S&P 500 INDEX/SPXC005S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/13/2022	1	1,050,000	4363.8	22,155			6,347		133			(10,986)		2,816		0001
Purchased Call/S&P 500 INDEX/SPXC004SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2021	10/12/2022	1	1,744,000	4350.65	20,230			5,740		355			(10,032)		4,655		0001
Purchased Call/S&P 500 INDEX/SPX715NS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2021	12/16/2022	1	1,295,000	4851.67	18,001			8,400					(8,951)		4,406		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/01/2023	1	2,065,580	251.78	80,808			47,791		100,498			(20,202)		11,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	1	212,746	274.13	8,808			5,450		341			(2,190)		1,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2020	08/17/2022	1	2,567,396	281.79	105,520			6,812					(26,163)		4,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2020	08/17/2022	1	253,401	281.79	5,962			405					(1,555)		459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0003SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/10/2024	1	128,614	292.6		4,818		4,531		4,003			(293)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	1	630,118	269.57	26,024			10,688		1,800			(6,453)		2,856		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/04/2023	1	500,000	248.09	19,500			13,975		30,695			(4,828)		2,990		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2021	06/01/2023	1	184,812	251.51	7,569			3,488		8,641			(1,879)		887		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/01/2023	1	444,171	251.51	18,985			8,797		20,769			(4,727)		2,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/01/2023	1	442,332	251.51	16,954			8,102		20,683			(4,365)		2,122		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205U$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2023	1	842,619	267.29	34,884			21,707		4,949			(8,649)		4,699		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/01/2023	1	300,000	251.7	11,835			6,990		14,660			(2,943)		1,624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	730,939	182.92		28,580		26,769		21,270			(1,879)		3,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/12/2021	11/10/2023	1	677,680	277.85	27,853			19,120		2,463			(6,925)		3,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205F$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/19/2021	03/20/2023	1	537,528	247.13	22,200			8,001		6,177			(5,497)		2,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/05/2024	1	939,195	263.35		38,225		29,197		8,024			(9,136)		5,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/16/2021	04/17/2023	1	1,091,014	272.38	45,059			17,974		641			(11,157)		4,871		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/01/2023	1	769,773	251.7	30,246			17,888		37,617			(7,562)		4,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/06/2023	1	120,939	278.15		2,865		2,265		934			(618)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/12/2024	1	320,666	238.89		12,730		10,842		8,148			(1,930)		2,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105W$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	1	198,764	238.27	8,169			45					(2,017)		116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/16/2023	1	683,560	268.32	28,231			18,329		3,847			(6,990)		3,891		0001
Purchased Call/S&P 500 INDEX/SPX721E$U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	1	1,830,000	4500.53		21,960		13,309		307			(8,736)		7,120		0001
Purchased Call/S&P 500 INDEX/SPXC00B$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/28/2022	1	2,428,000	4605.38	28,408			9,390		3			(14,126)		6,961		0001
Purchased Call/S&P 500 INDEX/SPXG13I$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	2,733,000	4023.89		30,610		26,783		17,174			(4,036)		12,715		0001
Purchased Call/S&P 500 INDEX/SPXD00S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/27/2022	04/27/2023	1	1,109,000	4183.96		11,977		9,899		3,809			(2,100)		5,035		0001
Purchased Call/S&P 500 INDEX/SPX9057$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2021	02/17/2023	1	1,381,000	3931.33	59,797			18,974		48,272			(14,826)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXD004$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/15/2022	02/15/2023	1	2,014,000	4471.07		33,030		20,837		7,586			(12,216)		7,994		0001
Purchased Call/S&P 500 INDEX/SPX905N$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2022	1	2,466,000	4610.91	31,565			8,807		5			(15,567)		6,518		0001
Purchased Call/S&P 500 INDEX/SPXF13L$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	1,939,000	4620.64	23,462			10,949		26			(11,666)		6,597		0001
Purchased Call/S&P 500 INDEX/SPX721C$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,579,000	4397.94		33,791		19,054		626			(14,853)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXC00C$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/04/2021	11/04/2022	1	1,021,000	4680.06	21,033			7,341					(10,430)		3,011		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023	1	1,819,000	4146.87		39,109		33,367		13,269			(6,000)		8,368		0001
Purchased Call/S&P 500 INDEX/SPX9058ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	1	1,536,000	3898.81	66,048			22,863		57,717			(16,376)		6,394		0001
Purchased Call/S&P 500 INDEX/SPXG13RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	2,099,000	3911.74		60,661		60,156		53,771			(1,000)		10,394		0001
Purchased Call/S&P 500 INDEX/SPX905DSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2023	1	2,346,000	4163.29	98,532			43,311		61,011			(24,431)		11,000		0001
Purchased Call/S&P 500 INDEX/SPXD005S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/13/2023	1	1,457,809	.4418		38,366		24,125		9,385			(14,268)		5,761		0001
Purchased Call/S&P 500 INDEX/SPX621XST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2022	1	2,535,000	4479.53	40,053			5,848		566			(19,862)		4,875		0001
Purchased Call/S&P 500 INDEX/SPX905KS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2022	1	2,264,000	4479.53	55,015			8,033		726			(27,282)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX721VSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	1	2,482,000	3900.11		33,259		33,076		29,735			(273)		12,359		0001
Purchased Call/S&P 500 INDEX/SPXG13SS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	1	1,684,454	.3777		72,930		72,524		66,681			(606)		8,341		0001
Purchased Call/S&P 500 INDEX/SPX721NS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023	1	2,604,000	4393.66		31,769		25,873		12,421			(6,093)		11,705		0001
Purchased Call/S&P 500 INDEX/SPXC007S1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/19/2022	1	1,394,000	4519.63	15,892			4,816		3			(7,880)		3,844		0001
Purchased Call/S&P 500 INDEX/SPXD00JSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023	1	1,189,000	4397.45		14,149		11,109		910			(3,062)		5,262		0001
Purchased Call/S&P 500 INDEX/SPXC00B$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/28/2022	1	1,495,000	4605.38	17,492			5,782		2			(8,698)		4,286		0001
Purchased Call/S&P 500 INDEX/SPX905JSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2023	1	1,639,000	4448.08	70,149			39,700		28,021			(17,393)		8,717		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	1,668,031	.4129		64,967		63,354		49,784			(1,871)		11,616		0001
Purchased Call/S&P 500 INDEX/SPX9000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2020	07/01/2022	1	1,099,000	3130.01	46,598					93,385			(11,570)		288		0001
Purchased Call/S&P 500 INDEX/SPXD00US8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/19/2023	1	3,851,000	3901.36		77,020		68,890		69,573			(8,675)		18,113		0001
Purchased Call/S&P 500 INDEX/SPXC008$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2022	1	2,034,000	4544.9	23,594			7,475		4			(11,636)		5,733		0001
Purchased Call/S&P 500 INDEX/SPX621VSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	1,277,000	4535.43	26,562			4,661					(13,208)		2,674		0001
Purchased Call/S&P 500 INDEX/SPX715SSE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/02/2023	1	1,885,000	4108.54		39,774		37,122		17,621			(2,950)		9,056		0001
Purchased Call/S&P 500 INDEX/SPXC005SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	1	1,559,000	4438.26	32,427			9,432		19			(16,080)		4,201		0001
Purchased Call/S&P 500 INDEX/SPXG139S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	1,376,000	4545.86		61,920		54,530		25,973			(7,603)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXD00KSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024	1	2,092,000	4392.59		94,558		84,973		49,786			(9,920)		14,034		0001
Purchased Call/S&P 500 INDEX/SPXB17LSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022	1	12,274,000	4411.79	147,288			8,592		687			(73,239)		15,067		0001
Purchased Call/S&P 500 INDEX/SPX9056S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	1	2,981,000	4280.7	121,923			60,119		63,751			(30,313)		14,761		0001
Purchased Call/S&P 500 INDEX/SPX721NSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	2,223,388	.4456		85,688		77,449		44,210			(8,334)		14,938		0001
Purchased Call/S&P 500 INDEX/SPX721VS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,108,539	.3758		43,515		43,275		43,528			(418)		7,795		0001
Purchased Call/S&P 500 INDEX/SPXE001SQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2023	1	3,677,000	3911.74		81,262		80,590		72,668			(1,329)		18,284		0001
Purchased Call/S&P 500 INDEX/SPXB17LSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022	1	2,352,000	4411.79	50,098			2,922		190			(24,911)		2,887		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	5,634,000	4176.82		65,354		60,828		42,132			(5,013)		27,068		0001
Purchased Call/S&P 500 INDEX/SPX721BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,462,000	4662.85		59,211		45,862		18,719			(13,583)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXD13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/17/2023	1	2,079,000	3768.25	83,784			23,049		83,402			(20,717)		7,714		0001
Purchased Call/S&P 500 INDEX/SPXD005S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/15/2022	02/10/2023	1	2,478,857	4419		65,508		40,988		15,823			(24,565)		9,731		0001
Purchased Call/S&P 500 INDEX/SPXG13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	1	2,942,000	3911.74		80,611		79,945		71,583			(1,318)		14,629		0001
Purchased Call/S&P 500 INDEX/SPXG13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023	1	5,004,000	3901.36		58,547		52,418		52,398			(6,541)		23,646		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024	1	401,396	263.52		15,012		13,794		12,033			(1,273)		2,717		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/29/2024	1	2,455,463	263.52		93,924		86,421		73,611			(7,612)		16,621		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	04/29/2024	1	82,740	263.52		3,177		2,928		2,480			(254)		560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	02/17/2023	1	201,812	180.3		7,947		5,563		5,328			(2,394)		804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/27/2020	11/28/2022	1	2,506,781	266.84	102,778			21,206		94			(25,448)		8,062		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2021	11/28/2022	1	121,875	266.84	4,819			1,105		5			(1,330)		392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	1	316,769	178.37		24,138		23,804		24,455			(464)		2,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024	1	304,782	261.39		11,460		10,088		10,051			(1,411)		2,019		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/01/2024	1	1,408,073	261.39		55,054		48,533		46,435			(6,579)		9,330		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/01/2024	1	270,253	261.39		10,339		9,127		8,912			(1,223)		1,791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ZSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	1	374,358	238.47	15,349			10,921		5,306			(3,806)		2,232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	1,113,818	236.21		44,664		36,934		31,593			(7,770)		7,158		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/22/2023	1	200,000	248.69	7,880			3,523		10,977			(1,951)		945		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	05/22/2023	1	54,423	248.69	2,204			1,142		2,987			(634)		257		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2022	1	248,312	178.21	6,655			2,493		6,009			(3,282)		761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	1,435,702	177.17	37,903			11,792		37,185			(18,847)		3,994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/22/2022	1	200,000	174.3	5,200			1,189		7,180			(2,579)		480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/29/2022	1	134,278	276.16	2,893			1,467		975			(1,426)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	12/29/2022	1	128,937	276.16	2,250			1,154		936			(1,103)		455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	12/29/2022	1	51,539	276.16	679			366		374			(314)		182		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/23/2023	1	200,000	248.69	7,880			3,529		10,977			(1,948)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2022	1	493,600	268.32	18,757			5,581		18			(9,251)		1,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/10/2021	12/11/2023	1	1,338,762	254.87	54,889			39,865		16,284			(13,591)		8,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105XS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/10/2020	07/08/2022	1	2,743,495	262.03	112,758			1,090					(28,035)		2,031		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	1,000,000	176.68	26,700			10,383		30,700			(13,277)		3,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	1	221,146	180.66		6,635		4,251		5,557			(2,424)		880		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023	1	899,999	256.88	35,771			24,522		34,335			(8,882)		5,256		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023	1	850,000	256.88	34,247			23,510		32,427			(8,515)		4,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023	1	234,335	244.96	9,209			3,735		15,612			(2,287)		1,053		0001

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Purchased Call/Shiller Barclays Global Index/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/21/2023	1	176,596	244.96	7,224			2,933		11,765			(1,796)		794		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/21/2023	1	81,728	244.96	3,640			1,484		5,445			(911)		367		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/22/2024	1	70,570	263.72		3,053		2,930		2,130			(127)		486		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023	1	600,000	257.25	23,400			16,041		22,414			(5,810)		3,504		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023	1	81,657	257.25	3,228			2,216		3,050			(803)		477		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/10/2023	1	111,861	257.25	4,466			3,070		4,179			(1,115)		653		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2021	05/11/2023	1	199,999	250.08	7,318			3,161		10,061			(1,817)		929		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/11/2023	1	199,999	250.08	6,838			2,966		10,061			(1,700)		929		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	05/11/2023	1	140,362	250.08	5,416			2,608		7,061			(1,499)		652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	08/30/2021	08/30/2022	1	300,000	176.73	7,800			1,289		6,600			(3,868)		613		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	06/17/2022	06/16/2023	1	3,108,191	177.92		134,274		130,908		146,952			(4,796)		15,240		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2023	1	1,343,783	250.73	52,811			28,291		67,904			(13,094)		6,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/26/2023	1	801,497	250.73	31,231			16,754		40,501			(7,754)		4,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	05/15/2023	1	216,402	272.5		1,048		758		175			(295)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/05/2021	03/03/2023	1	571,118	241.75	23,587			7,982		8,765			(5,864)		2,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	1	589,219	247.13	24,335			8,705		6,628			(6,050)		2,486		0001
Purchased Call/S&P 500 INDEX/SPX721PSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,449,394	4165		52,910		48,665		40,082			(4,306)		9,789		0001
Purchased Call/S&P 500 INDEX/SPXC00ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/25/2023	1	2,583,000	4356.45		45,977		26,345		14,042			(19,651)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX721PS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	3,153,000	4131.93		63,691		53,252		41,328			(10,848)		14,340		0001

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Purchased Call/S&P 500 INDEX/SPXB17KSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/06/2022	1	4,927,731	4345	108,728			1,514		9			(54,214)		3,159		0001
Purchased Call/S&P 500 INDEX/SPX721KSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	23,665,000	4545.86		556,128		421,730		121,451			(137,504)		102,519		0001
Purchased Call/S&P 500 INDEX/SPXB17T5I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	1,681,000	4304.76		59,844		38,907		21,224			(20,986)		6,773		0001
Purchased Call/S&P 500 INDEX/SPX621VS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2021	07/25/2022	1	2,325,013	4412	52,305			3,487		83			(26,152)		3,042		0001
Purchased Call/S&P 500 INDEX/SPX7217SY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2021	11/29/2022	1	1,778,313	4655	34,919			14,606		2,140			(17,411)		5,738		0001
Purchased Call/S&P 500 INDEX/SPXG13GSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	1	2,882,000	4123.34		33,143		28,395		13,775			(4,967)		13,323		0001
Purchased Call/S&P 500 INDEX/SPXD00PSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/05/2023	1	2,113,000	4123.34		45,852		39,229		17,314			(6,928)		9,721		0001
Purchased Call/S&P 500 INDEX/SPXD00SS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023	1	2,500,000	4023.89		52,750		46,211		28,182			(6,899)		11,686		0001
Purchased Call/S&P 500 INDEX/SPX90598J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023	1	1,510,000	4019.87	60,853			23,071		45,681			(15,047)		6,577		0001
Purchased Call/S&P 500 INDEX/SPX905CSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	1	2,572,000	4188.43	104,938			45,117		62,447			(26,019)		11,928		0001
Purchased Call/S&P 500 INDEX/SPXD00USF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	1,399,000	3901.36		47,006		42,086		41,573			(5,251)		6,611		0001
Purchased Call/S&P 500 INDEX/SPXG13MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	2,048,000	4176.82		33,997		31,642		21,618			(2,608)		9,839		0001
Purchased Call/S&P 500 INDEX/SPX715KSB	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/25/2021	10/25/2023	1	1,320,000	4566.48	57,024			37,677		21,452			(14,139)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXG13JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	1	2,462,799	3922		66,970		59,881		62,363			(7,564)		11,566		0001
Purchased Call/S&P 500 INDEX/SPX721TSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	1,996,000	3900.86		61,477		58,574		54,349			(3,378)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXG130SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	5,357,000	3900.86		61,070		58,210		54,974			(3,328)		26,116		0001
Purchased Call/S&P 500 INDEX/SPXF134S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	3,439,000	4391.34	49,866			13,612		4,882			(24,796)		8,955		0001
Purchased Call/S&P 500 INDEX/SPX715GSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/15/2021	07/15/2022	1	1,688,000	4360.03	51,653			2,003		1			(25,614)		1,711		0001
Purchased Call/S&P 500 INDEX/SPX721QS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	1	2,236,000	4001.05		31,528		27,185		25,012			(4,405)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXB17P85	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	3,367,000	4357.04	47,811			12,086		4,785			(23,774)		8,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S9F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/15/2023	1	80,854	272.86		1,523		1,519		1,242			(9)		396		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/05/2023	1	449,131	248.09	17,516			12,560		27,590			(4,331)		2,688		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/05/2023	1	1,310,886	248.09	57,330			41,221		80,526			(14,254)		7,846		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	12/05/2023	1	179,176	248.09		9,049		6,816		11,007			(2,259)		1,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001S1W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/03/2023	1	350,000	264.11	14,595			9,202		33,995			(3,609)		1,965		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	100,000	175.49	2,620			751		3,220			(1,299)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/26/2021	10/26/2022	1	460,090	177.61	12,146			3,915		11,272			(6,023)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2023	1	200,823	232.15	7,551			4,306		2,215			(3,248)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2022	1	339,415	253.08	12,898			5,685		268			(6,396)		1,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	1,071,792	177.66	28,402			9,389		26,259			(14,123)		3,073		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/24/2022	06/26/2023	1	745,950	179.85	31,927			31,663		30,327			(522)		3,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/27/2022	06/26/2023	1	163,798	179.85	7,177			7,137		6,659			(59)		814		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/14/2022	02/14/2023	1	160,000	180.19	5,040			3,166		4,240			(1,878)		634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/22/2022	02/14/2023	1	158,814	180.19	6,284			4,382		4,209			(1,910)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	1	1,364,116	236.26	53,201			48,597		23,903			(4,664)		9,213		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/01/2022	06/01/2023	1	239,194	182.96	9,257			8,543		6,817			(735)		1,147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/15/2021	07/15/2022	1	461,717	176.51	12,005			466		10,194			(5,953)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	1	2,145,141	232.51		78,512		73,278		32,660			(5,824)		10,306		0001
Purchased Call/S&P 500 INDEX/SPXC008SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/21/2021	09/23/2022	1	453,000	4600	26,384			6,655		326			(14,171)		1,093		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	1	645,010	183.14		25,349		23,882		18,447			(1,528)		3,126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2023	1	774,623	183.03		28,739		23,592		19,164			(5,197)		3,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205F$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/19/2021	03/21/2023	1	987,809	247.13	40,797			14,738		11,432			(10,088)		4,200		0001
Purchased Call/S&P 500 INDEX/SPX715Q$H	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/18/2023	1	2,758,396	4392		90,432		72,695		29,824			(17,888)		12,336		0001
Purchased Call/S&P 500 INDEX/SPX715I$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/15/2022	1	3,162,842	4467	78,857			9,830		484			(39,320)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXG139$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	2,827,000	4545.86		42,688		32,372		10,043			(10,555)		12,247		0001
Purchased Call/S&P 500 INDEX/SPX721L$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	2,053,000	4481.15		42,908		32,979		11,735			(9,992)		8,991		0001
Purchased Call/S&P 500 INDEX/SPXB17K$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	5,364,000	4320.82	121,763			2,361		75			(60,381)		3,971		0001
Purchased Call/S&P 500 INDEX/SPXE13N$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	9,671,933	4359	222,233			12,346		669			(110,506)		11,600		0001
Purchased Call/S&P 500 INDEX/SPX721H$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024	1	1,789,910	4376		67,199		56,525		39,243			(10,892)		11,570		0001
Purchased Call/S&P 500 INDEX/SPXD004$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/15/2022	02/15/2023	1	1,727,000	4471.07		45,766		28,871		9,578			(16,927)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXB17S$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/09/2023	1	1,786,625	4677		36,496		19,411		2,718			(17,092)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXG130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	2,824,000	3900.86		57,327		54,620		51,341			(3,150)		13,708		0001
Purchased Call/S&P 500 INDEX/SPXC004$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/11/2022	1	1,732,000	4361.19	33,947			9,539		3,876			(16,834)		4,600		0001
Purchased Call/S&P 500 INDEX/SPX161K$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	07/21/2022	1	681,000	4825	17,423			1,281		1			(11,509)		817		0001
Purchased Call/S&P 500 INDEX/SPXB17R$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022	1	8,748,000	4591.67	105,851			46,073		9,142			(52,490)		28,869		0001
Purchased Call/S&P 500 INDEX/SPXC003$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2021	10/05/2022	1	1,814,000	4345.72	21,224			5,613		1,009			(10,525)		4,676		0001
Purchased Call/S&P 500 INDEX/SPXD00K$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/17/2023	1	1,668,000	4612.22		28,189		22,458		606			(5,898)		7,447		0001
Purchased Call/S&P 500 INDEX/SPXC00C$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	11/03/2022	1	1,934,000	4660.57	22,241			7,659		1			(11,029)		5,682		0001
Purchased Call/S&P 500 INDEX/SPX721H$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	1	1,554,000	4328.87		34,343		23,373		3,157			(11,133)		6,379		0001
Purchased Call/S&P 500 INDEX/SPX7210$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024	1	2,025,000	4088.85		90,113		84,797		69,274			(5,424)		13,891		0001
Purchased Call/S&P 500 INDEX/SPX905N$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	1	1,540,000	4399.76	47,124			30,071		23,792			(11,700)		8,672		0001
Purchased Call/S&P 500 INDEX/SPXE13T$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/17/2022	1	1,518,127	4465	36,278			4,763		365			(18,139)		2,753		0001
Purchased Call/S&P 500 INDEX/SPX905C$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/30/2021	05/01/2023	1	1,143,000	4181.17	45,720			19,118		27,094			(11,321)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXG130$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	2,827,000	3900.86		73,219		69,790		65,556			(3,990)		13,782		0001
Purchased Call/S&P 500 INDEX/SPXC004$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/11/2022	1	3,331,000	4361.19	85,607			24,055		8,961			(42,452)		8,847		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205P$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	07/21/2023	1	83,619	271.01	3,465			1,840		324			(860)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2023	1	665,918	277.76	27,436			18,391		2,421			(6,803)		3,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/16/2022	03/15/2024	1	301,235	244.81		11,929		10,208		6,066			(1,732)		1,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2023	1	609,115	261.24	25,156			16,125		4,966			(6,220)		3,445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/02/2022	05/02/2024	1	916,968	233.09		35,028		32,241		18,372			(2,827)		6,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	11/22/2021	11/22/2022	1	247,787	177.17	6,665			2,644		7,211			(3,305)		781		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/06/2023	1	53,106	255.27	2,180			1,409		2,168			(550)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/25/2022	05/24/2024	1	82,189	241.69		3,148		2,997		1,942			(155)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2021	05/05/2023	1	2,326,721	275.54	96,559			41,021		1,267			(23,974)		10,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/13/2022	04/12/2024	1	106,079	248.55		4,158		3,718		1,865			(444)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205F$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	1	51,005	261.91	2,106			767		62			(522)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2022	1	250,000	272.15	9,500			2,826					(4,685)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	07/23/2021	07/22/2022	1	1,064,048	176.31	27,665			1,614		20,749			(13,757)		1,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/18/2021	02/17/2023	1	2,313,778	268.6	95,328			30,373		861			(23,668)		9,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/23/2023	1	735,262	277.85	30,293			19,959		2,593			(7,501)		4,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/03/2022	02/17/2023	1	60,748	268.6		305		203		23			(104)		242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	09/09/2021	09/09/2022	1	271,527	175.65	7,060			1,369		7,603			(3,501)		599		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C3C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/27/2023	1	309,802	179.71		9,139		5,316		8,179			(3,856)		1,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	1	231,438	179.46		6,665		3,819		6,272			(2,849)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2022	1	611,873	176.62	15,970			440		10,023			(7,876)		531		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	02/03/2023	1	95,302	233.97	7,963			3,236		10,578			(2,689)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2022	1	372,490	252.34	14,117			6,145		1,580			(7,001)		1,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	1	665,499	243.46		24,224		21,196		10,551			(3,194)		3,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	1	605,789	182.38		20,173		14,616		14,236			(5,582)		2,576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2022	1	400,000	176.14	10,400			143		7,458			(5,157)		256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	374,307	177.17	9,957			3,154		9,807			(4,910)		1,055		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/23/2022	1	113,041	177.92	3,052			1,233		2,973			(1,518)		357		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/22/2022	1	50,519	174.3	1,438			334		1,814			(725)		121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2023	1	4,683,917	281.93		106,325		72,934		19,745			(33,500)		19,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/07/2023	1	2,836,100	281.93		71,020		48,850		11,956			(22,242)		11,736		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024	1	489,718	264.31		19,826		18,977		14,341			(952)		3,376		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024	1	80,544	264.31		3,093		2,965		2,359			(144)		555		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/24/2024	1	56,952	264.31		2,476		2,380		1,668			(99)		393		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/24/2024	1	370,289	264.31		14,402		13,710		10,844			(710)		2,553		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023	1	708,914	250.55	28,521			21,204		38,848			(7,081)		4,311		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/22/2023	1	242,477	250.55	9,862			7,352		13,288			(2,462)		1,475		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2021	03/03/2023	1	124,260	239.98	5,219			1,766		10,558			(1,298)		510		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2021	03/03/2023	1	219,280	239.98	10,051			3,411		18,631			(2,513)		900		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/22/2023	1	89,155	250.55	3,726			2,785		4,886			(933)		542		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024	1	1,377,371	267.94		51,514		49,818		33,260			(1,898)		9,578		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/05/2024	1	116,764	267.94		4,672		4,537		2,820			(141)		812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	1	147,737	180.46		4,166		2,204		2,666			(1,975)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/09/2023	1	75,636	180.46		1,987		1,112		1,365			(882)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1	202,435	253.08	8,300			5,963		1,416			(2,058)		1,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2022	1	1,939,227	278.97	44,602			9,830		3,909			(21,997)		4,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	1	533,460	275.93	22,085			11,574		522			(5,468)		2,729		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/17/2023	1	106,223	244.12	4,086			1,464		7,328			(1,020)		448		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2021	03/17/2023	1	1,516,289	244.12	52,609			18,872		104,598			(13,152)		6,399		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/04/2022	1	466,958	280.47	9,557			3,402		1,221			(4,818)		1,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/04/2022	1	116,711	280.47	2,563			923		305			(1,318)		344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/04/2022	1	68,956	280.47	1,515			550		180			(781)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	1,196,838	230.07		47,514		40,606		26,842			(6,955)		7,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	1	89,586	270.93	3,727			2,043		360			(924)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	1	778,950	271.63	32,326			19,494		3,355			(8,015)		4,276		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	2,972,906	250.84	115,646			84,860		160,118			(28,713)		17,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	1	343,305	277.29		11,799		8,075		2,595			(3,736)		1,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/03/2023	1	258,855	277.29		7,020		4,818		1,957			(2,210)		1,063		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/24/2023	1	446,548	249.89	17,906			10,320		23,999			(4,446)		2,395		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	1	280,367	248.09	11,075			7,935		17,189			(2,765)		1,672		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/01/2023	1	1,565,664	248.09	68,851			49,465		95,987			(17,236)		9,335		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	338,038	255.15	13,183			9,177		14,295			(3,278)		1,988		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/17/2023	1	267,184	255.15	10,859			7,570		11,299			(2,711)		1,571		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/02/2023	1	253,159	238.89	10,565			3,546		22,646			(2,623)		1,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/19/2022	1	208,707	223.82	7,926			1,199		33,737			(1,968)		575		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/19/2022	1	655,016	223.82	24,759			3,751		105,882			(6,156)		1,806		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/16/2023	1	775,479	181.33		25,126		17,858		20,162			(7,297)		3,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/16/2023	1	648,114	265.65	26,962			17,505		59,573			(6,676)		3,689		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/04/2026	1	120,004	3184.76	6,396			4,834		1,855			(634)		1,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/08/2022	1	69,288	240.38	1,829			806		190			(907)		230		0001
Purchased Call/S&P 500 INDEX/SPXF130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/23/2022	1	8,868,000	4448.98	206,624			48,079		9,257			(102,463)		21,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2022	1	500,000	277.34	19,250			1,644					(9,494)		740		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2021	03/29/2023	1	357,421	243.86	14,203			5,294		25,078			(3,526)		1,543		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	03/29/2023	1	54,997	243.86	2,300			876		3,859			(583)		237		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/17/2022	1	56,786	227.23	2,187			420		8,177			(544)		176		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/09/2023	1	294,920	255.27	11,590			7,424		12,062			(2,870)		1,666		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/20/2023	1	406,235	244.46	15,588			6,282		27,785			(3,870)		1,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/20/2023	1	75,489	244.46	3,335			1,353		5,163			(834)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2020	08/12/2022	1	3,404,537	281.79	139,926			8,117					(34,789)		5,843		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/02/2023	1	632,487	181.45		19,417		13,052		15,116			(6,384)		2,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205IWSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	1	1,848,930	276.19	76,176			50,013		7,029			(18,913)		10,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	1	490,585	274.05	20,359			11,220		1,629			(5,062)		2,568		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024	1	931,164	263.52		34,826		32,007		27,950			(2,946)		6,313		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2022	1	245,365	175.77	6,404			1,552		7,165			(3,176)		606		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2023	1	200,000	183.2		7,060		5,407		4,560			(1,663)		874		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	04/05/2023	1	209,132	183.2		6,073		5,132		4,768			(954)		914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	1	1,176,100	275.97		20,840		17,929		12,814			(2,952)		5,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/05/2023	1	205,152	275.97		3,910		3,374		2,235			(545)		944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/05/2023	1	368,983	275.97		6,578		5,723		4,020			(900)		1,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/05/2023	1	64,698	275.97		1,144		998		705			(154)		298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/05/2023	1	52,707	275.97		1,031		918		574			(121)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/05/2023	1	64,041	275.97		1,367		1,246		698			(135)		295		0001
Purchased Call/S&P 500 INDEX/SPXF13HSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2022	1	2,884,000	4538.43	103,824			44,905		8,313			(51,205)		9,487		0001
Purchased Call/S&P 500 INDEX/SPXC00IWSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/12/2022	01/12/2023	1	7,135,000	4726.35		87,047		46,761		6,381			(40,304)		26,142		0001
Purchased Call/S&P 500 INDEX/SPXB170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2022	1	1,842,000	4363.8	47,892			13,721		4,863			(23,749)		4,940		0001
Purchased Call/S&P 500 INDEX/SPX721NSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/19/2023	1	2,436,136	4462		63,958		52,022		19,470			(12,334)		10,913		0001
Purchased Call/S&P 500 INDEX/SPX715MST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/03/2021	12/02/2022	1	23,147,000	4538.43	537,010			229,721		50,991			(267,030)		75,420		0001
Purchased Call/S&P 500 INDEX/SPX721PS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	1,892,000	4131.93		61,112		51,096		38,093			(10,409)		8,605		0001
Purchased Call/S&P 500 INDEX/SPX721PS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	1	5,318,000	4131.93		62,752		52,553		41,672			(10,601)		24,306		0001
Purchased Call/S&P 500 INDEX/SPX721LS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	7,043,000	4481.15		166,215		127,752		44,678			(38,708)		30,843		0001
Purchased Call/S&P 500 INDEX/SPXB17K$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/08/2022	1	2,001,000	4320.82	50,825			986		30			(25,204)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX7150$D	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2023	1	157,881	4521.54		12,899		7,889		1,368			(5,018)		617		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	1	2,509,000	4367.48	35,879			2,087		106			(17,792)		3,080		0001
Purchased Call/S&P 500 INDEX/SPX7212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	1,808,000	4359.46	21,334			5,290		871			(10,580)		4,514		0001
Purchased Call/S&P 500 INDEX/SPX7210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	1,678,000	4432.99	19,633			4,199		6			(9,762)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXG13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023	1	2,374,000	3973.75		26,826		24,092		17,943			(2,793)		11,235		0001
Purchased Call/S&P 500 INDEX/SPXC00US0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2022	01/04/2023	1	1,142,000	4793.54		13,590		7,001		3			(6,590)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXC00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/15/2022	1	1,189,000	4709.85	25,682			11,815		3			(12,736)		4,033		0001
Purchased Call/S&P 500 INDEX/SPX905TSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	1	7,419,000	4700.58		172,863		89,527		11,752			(83,353)		26,693		0001
Purchased Call/S&P 500 INDEX/SPXB17RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/02/2022	1	2,856,110	4577	63,448			27,217		5,017			(31,812)		9,306		0001
Purchased Call/S&P 500 INDEX/SPXC00A5U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	1	1,909,000	4596.42	39,516			13,026		3			(19,596)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXG13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	1,857,000	3941.48		19,684		17,732		14,800			(1,995)		8,802		0001
Purchased Call/S&P 500 INDEX/SPXF13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	1	1,770,000	4713.07		20,709		11,068		20			(9,645)		6,469		0001
Purchased Call/S&P 500 INDEX/SPX905VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	1,779,000	4431.85		65,111		51,696		33,023			(13,609)		11,203		0001
Purchased Call/S&P 500 INDEX/SPX715NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	1	1,001,000	4670.29		41,542		31,841		14,516			(9,731)		6,194		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/29/2023	1	707,227	249.5	24,547			17,423		40,451			(6,095)		4,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/17/2023	1	185,355	244.12	6,431			2,310		12,786			(1,610)		782		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2021	03/17/2023	1	259,171	244.12	15,362			6,159		17,878			(4,291)		1,094		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	03/17/2023	1	153,212	244.12	7,776			3,443		10,569			(2,390)		647		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	03/17/2023	1	150,968	244.12	10,000			5,129		10,414			(3,570)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2021	01/25/2023	1	1,210,108	277.04	49,856			14,245		44			(12,362)		4,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/19/2022	1	1,769,730	278.97	36,033			7,985		3,567			(17,967)		4,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/19/2022	1	638,131	278.97	13,816			3,070		1,286			(6,908)		1,503		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2021	12/30/2022	1	104,251	229.65	4,467			1,135		13,719			(1,126)		369		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2021	12/30/2022	1	99,853	229.65	4,644			1,201		13,140			(1,187)		354		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2020	09/16/2022	1	7,681,457	266.07	315,708			33,530					(78,386)		17,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/24/2020	09/16/2022	1	302,810	266.07	11,483			1,231					(2,879)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/05/2020	11/04/2022	1	5,758,105	264.99	236,082			41,029		217			(58,616)		16,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/27/2022	01/26/2024	1	810,637	242.04	32,750			25,929		18,019			(6,918)		5,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023	1	95,083	261.37	3,927			2,530		768			(974)		539		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	488,004	253.31	19,728			15,662		23,658			(4,082)		3,063		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/22/2023	1	978,264	250.15	38,129			18,671		50,174			(9,467)		4,837		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/22/2023	1	230,169	250.15	9,744			4,798		11,805			(2,426)		1,138		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	900,000	176.27	23,400			6,388		25,200			(11,636)		2,344		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	115,402	263.72	4,306			4,223		3,544			(88)		808		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	1	680,921	263.72	22,979			22,693		20,914			(410)		4,765		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/14/2024	1	638,308	263.72	20,501			20,386		19,605			(199)		4,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024	1	68,766	232.72	2,627			2,439		1,412			(198)		468		0001
Purchased Call/S&P 500 INDEX/SPX905E$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023	1	2,523,000	4192.85	103,191			47,824		62,395			(25,621)		12,121		0001
Purchased Call/S&P 500 INDEX/SPXB17V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1	1,672,000	4488.28	75,742			67,430		34,246			(8,576)		11,156		0001
Purchased Call/S&P 500 INDEX/SPXF13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/16/2022	1	2,158,201	4682	47,575			22,264		3,021			(23,853)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX721P$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	1	2,972,000	4131.93	54,388			45,548		35,508			(9,188)		13,584		0001
Purchased Call/S&P 500 INDEX/SPX7217$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	1	50,696	4682.94	3,807			1,510		92			(1,888)		160		0001
Purchased Call/S&P 500 INDEX/SPX721I$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	7,229,000	4204.31	86,025			60,218		47,461			(26,233)		30,093		0001
Purchased Call/S&P 500 INDEX/SPXF13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/25/2022	1	1,634,340	4696	37,365			15,385		1,691			(18,839)		5,204		0001
Purchased Call/S&P 500 INDEX/SPX161P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	07/22/2022	1	4,200,000	4800		30,030		4,706		14			(25,172)		5,156		0001
Purchased Call/S&P 500 INDEX/SPX7211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	2,937,000	4357.73	81,355			18,154		5,533			(40,343)		6,960		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2022	1	2,831,000	4391.34	71,058			19,826		6,016			(35,045)		7,483		0001
Purchased Call/S&P 500 INDEX/SPXG130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023	1	1,598,499	4120		26,826		25,549		22,124			(1,486)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2022	01/25/2023	1	7,453,000	4356.45		88,691		50,820		28,591			(37,906)		28,199		0001
Purchased Call/S&P 500 INDEX/SPXG13C$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	6,409,000	4462.21		78,190		62,896		25,461			(15,424)		28,711		0001
Purchased Call/S&P 500 INDEX/SPX621W$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2021	08/12/2022	1	9,027,000	4460.83	205,816			23,945		1,636			(102,062)		15,492		0001
Purchased Call/S&P 500 INDEX/SPX721K$I	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	2,747,000	4545.86		55,764		42,288		12,430			(13,788)		11,900		0001
Purchased Call/S&P 500 INDEX/SPXC00B$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/21/2022	1	3,200,000	4544.9	50,880			15,829		2,874			(25,300)		8,903		0001
Purchased Call/S&P 500 INDEX/SPXF13Q$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	1	7,614,000	4700.58		92,129		47,714		6,987			(44,424)		27,395		0001
Purchased Call/S&P 500 INDEX/SPX721B$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2023	1	2,911,000	4700.58		55,309		28,645		4,137			(26,670)		10,474		0001
Purchased Call/S&P 500 INDEX/SPX715J$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2021	10/07/2022	1	15,016,000	4391.34	343,866			93,869		31,532			(170,989)		39,102		0001
Purchased Call/S&P 500 INDEX/SPX715RSN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/05/2023	1	1,526,048	4147		41,720		35,893		27,777			(5,910)		7,021		0001
Purchased Call/S&P 500 INDEX/SPX721PS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	1	3,903,000	4131.93		89,769		75,178		57,785			(15,165)		17,839		0001
Purchased Call/S&P 500 INDEX/SPX721LSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	2,220,000	4481.15		62,604		48,117		16,254			(14,579)		9,722		0001
Purchased Call/S&P 500 INDEX/SPX721NSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023	1	2,214,000	4393.66		36,752		29,931		13,928			(7,048)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXC00KSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/26/2021	11/25/2022	1	6,602,000	4594.62	79,884			32,619		6,589			(39,723)		21,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2020	09/23/2022	1	9,512,684	261.4	390,971			45,299					(97,072)		22,953		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/11/2023	1	126,816	231.26	5,577			1,498		15,694			(1,388)		463		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/15/2023	1	482,936	249.85	19,793			14,524		27,331			(4,914)		2,918		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023	1	558,552	249.85	22,042			16,197		31,610			(5,480)		3,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2020	08/16/2022	1	2,578,416	281.79	105,973			6,696					(26,204)		4,626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	1	338,463	180.38		10,459		6,711		8,834			(3,811)		1,349		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	1	230,270	250.64	9,151			5,043		11,760			(2,275)		1,205		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/04/2023	1	60,076	250.64	2,289			1,263		3,068			(571)		314		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	1	216,044	180.98		6,114		3,284		4,515			(2,831)		792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	360,584	182.12		10,601		6,308		6,995			(4,299)		1,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2022	1	261,541	264.73	9,912			4,888		395			(4,915)		918		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	1	480,878	264.24		17,985		16,354		13,776			(1,695)		3,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/18/2023	1	493,806	273.6	20,493			12,516		812			(5,074)		2,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	1	79,680	272.38	3,291			1,324		47			(816)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	1	1,620,778	275.75	67,262			28,272		823			(16,677)		7,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	1	286,331	259.2	11,825			4,646		1,536			(2,932)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2020	09/16/2022	1	85,429	243.2	3,511			371		355			(871)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2020	09/16/2022	1	196,396	243.2	7,292			782		816			(1,828)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	1	4,229,854	267.12	175,116			84,539		17,735			(43,479)		20,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023	1	800,000	259.2	33,040			12,526		4,259			(8,170)		3,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2021	07/21/2023	1	3,361,319	265.94	140,167			74,434		301,918			(34,801)		17,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	07/21/2023	1	530,161	265.94	22,527			11,979		47,620			(5,601)		2,726		0001
Purchased Call/S&P 500 INDEX/SPX7210$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	1	4,903,000	4175.2		57,855		47,655		35,983			(10,303)		22,225		0001
Purchased Call/S&P 500 INDEX/SPX715MS2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/14/2022	1	2,823,755	4683	74,850			28,198		2,470			(37,322)		8,650		0001
Purchased Call/S&P 500 INDEX/SPX721GH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/17/2023	1	1,696,059	4349		39,413		25,503		13,617			(13,943)		6,761		0001
Purchased Call/S&P 500 INDEX/SPXG134$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	2,718,000	4204.31		92,684		65,108		45,023			(28,032)		11,381		0001
Purchased Call/S&P 500 INDEX/SPX905JSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	08/12/2022	1	2,618,507	4461	61,359			7,179		580			(30,765)		4,494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	4,123,000	4620.64	102,250			48,168		7,642			(50,429)		14,151		0001
Purchased Call/S&P 500 INDEX/SPXB00PSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2021	08/03/2022	1	1,989,000	4423.15	22,874			2,079		4			(11,343)		3,035		0001
Purchased Call/S&P 500 INDEX/SPXD001SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	03/28/2024	1	1,390,708	4605		47,097		41,602		19,839			(5,545)		9,186		0001
Purchased Call/S&P 500 INDEX/SPX9050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	1	3,475,000	4471.37	144,213			93,699		60,810			(35,659)		19,800		0001
Purchased Call/S&P 500 INDEX/SPXB17E5Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	1	1,477,000	3829.34	63,659			20,898		61,724			(15,806)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXG13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	2,378,000	3901.36	30,438			27,225		27,221			(3,429)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXG13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/12/2023	1	2,001,141	3901	76,919			76,258		69,276			(1,307)		9,756		0001
Purchased Call/S&P 500 INDEX/SPX721ASU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2021	12/27/2023	1	1,169,198	4792	49,120			36,959		11,716			(12,229)		7,143		0001
Purchased Call/S&P 500 INDEX/SPX7210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024	1	1,144,547	4016		41,202		38,819		35,641			(2,434)		7,840		0001
Purchased Call/S&P 500 INDEX/SPXF13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	2,824,000	4538.43	56,480			24,161		5,454			(28,085)		9,201		0001
Purchased Call/S&P 500 INDEX/SPX7210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	6,758,000	4131.93		79,744		66,675		52,827			(13,583)		30,736		0001
Purchased Call/S&P 500 INDEX/SPX715MSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/26/2021	11/23/2022	1	2,077,980	4691	49,324			19,977		2,000			(24,662)		6,571		0001
Purchased Call/S&P 500 INDEX/SPX715GSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/22/2021	07/21/2022	1	4,397,918	4359	117,327			6,518		94			(58,341)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX7216SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	1	5,138,000	4700.9	117,146			44,535		4,646			(58,092)		15,853		0001
Purchased Call/S&P 500 INDEX/SPXG136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	1	1,764,000	4520.16		48,863		36,004		10,748			(13,119)		7,544		0001
Purchased Call/S&P 500 INDEX/SPX161KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	08/26/2022	1	681,000	4900	15,864			2,884		40			(9,263)		1,346		0001
Purchased Call/S&P 500 INDEX/SPXB170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/12/2022	1	2,024,534	4459	41,782			8,449		1,399			(20,833)		4,558		0001
Purchased Call/S&P 500 INDEX/SPX715RSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/10/2022	05/10/2023	1	11,348,000	4001.05		254,195		219,182		199,316			(35,518)		52,627		0001
Purchased Call/S&P 500 INDEX/SPXF13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	7,820,000	4538.43	94,622			40,477		10,075			(47,051)		25,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/21/2023	1	368,135	265.94	15,407			8,204		33,066			(3,846)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2022	1	788,964	282.04	29,981			11,398					(14,867)		2,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2022	1	693,753	264.08	26,363			6,899		26			(13,073)		1,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	1	576,712	235.29		21,223		16,908		6,789			(4,441)		2,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2022	1	500,000	286.33	19,050			2,781					(9,447)		962		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/21/2022	1	289,381	221.42	11,057			1,249		50,501			(2,749)		690		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2020	09/21/2022	1	58,146	221.42	2,130			242		10,147			(530)		139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/07/2023	1	1,945,176	281.93		37,533		25,888		8,200			(11,684)		8,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/07/2023	1	586,503	281.93		11,650		8,103		2,472			(3,604)		2,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/07/2023	1	148,489	281.93		2,955		2,061		626			(909)		614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/07/2023	1	121,903	281.93		2,227		1,557		514			(672)		504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/07/2023	1	112,638	281.93		1,834		1,290		475			(546)		466		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	04/29/2024	1	334,348	263.52		11,990		11,170		10,023			(834)		2,263		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2020	12/16/2022	1	495,858	229.25	19,575			4,542		66,295			(4,867)		1,687		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2021	12/01/2023	1	500,000	247.83	19,267			13,766		31,049			(4,784)		2,981		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023	1	50,696	247.83	2,001			1,431		3,148			(497)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2024	1	114,996	238.89		4,565		3,889		2,922			(691)		751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/06/2020	11/04/2022	1	120,825	238.03	4,949			861		1,569			(1,231)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/04/2022	01/04/2024	1	446,976	254.24		18,237		13,828		3,112			(4,422)		2,751		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023	1	711,674	251.23	28,668			16,908		35,693			(7,118)		3,853		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2021	12/01/2023	1	1,349,640	247.63	52,501			37,511		84,642			(13,035)		8,047		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023	1	100,000	247.63	3,986			2,852		6,271			(991)		596		0001
Purchased Call/S&P 500 INDEX/SPX715R$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/08/2023	1	2,964,681	4123		98,323		84,705		66,007			(13,814)		13,705		0001
Purchased Call/S&P 500 INDEX/SPXF13M$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/14/2022	1	1,714,060	4645	32,992			15,341		2,408			(16,634)		5,797		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	1	2,408,863	4477		63,328		38,386		12,423			(24,979)		9,308		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC000$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/24/2021	09/23/2022	1	2,140,000	4455.48	45,796			10,686		8			(22,772)		5,164		0001
Purchased Call/S&P 500 INDEX/SPX721C$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	1	1,050,000	4397.94		12,180		6,912		286			(5,310)		3,954		0001
Purchased Call/S&P 500 INDEX/SPX721$S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	1	1,119,000	4577.1	24,618			10,502		16			(12,208)		3,646		0001
Purchased Call/S&P 500 INDEX/SPX721NSU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	2,566,000	4271.78		56,965		46,522		7,763			(10,798)		11,534		0001
Purchased Call/S&P 500 INDEX/SPX621U$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023	1	1,150,000	4367.48	45,540			24,183		20,911			(11,307)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXE13I/I$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/02/2022	1	3,145,279	4532	77,936			13,715		1,103			(39,185)		6,585		0001
Purchased Call/S&P 500 INDEX/SPXG13R$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	1	8,573,000	3911.74		97,732		96,925		87,297			(1,598)		42,629		0001
Purchased Call/S&P 500 INDEX/SPXC00$S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/28/2022	1	1,649,000	4605.38	34,464			11,392		2			(17,137)		4,728		0001
Purchased Call/S&P 500 INDEX/SPXC00X$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2022	01/18/2023	1	1,497,000	4577.11		17,665		9,781		54			(7,889)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXB13I/I$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/25/2022	1	1,884,000	3215.63	78,751			2,600		144,298			(19,499)		2,465		0001
Purchased Call/S&P 500 INDEX/SPX905F$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	1	1,775,000	4239.18	75,083			35,522		41,892			(18,642)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXE001$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/26/2023	1	2,012,000	3911.74		31,186		30,928		27,959			(510)		10,005		0001
Purchased Call/S&P 500 INDEX/SPX715J$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	1	9,302,000	4391.34	213,946			59,692		20,518			(105,516)		24,587		0001
Purchased Call/S&P 500 INDEX/SPXC004$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/06/2022	1	2,029,051	4364	51,755			14,023		4,935			(26,021)		5,257		0001
Purchased Call/S&P 500 INDEX/SPX905K$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2022	1	3,599,000	4479.53	82,777			12,086		1,119			(41,048)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXG130$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	16,405,000	3900.86		360,910		343,867		324,747			(19,830)		79,630		0001
Purchased Call/S&P 500 INDEX/SPX905H$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2022	1	9,559,000	4374.3	217,945			7,805		271			(108,077)		9,361		0001
Purchased Call/S&P 500 INDEX/SPX715R$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2022	05/10/2023	1	2,302,840	3998		48,966		42,692		42,227			(6,610)		10,680		0001
Purchased Call/S&P 500 INDEX/SPXF133$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2022	1	5,907,000	4363.55	70,884			18,941		8,166			(35,151)		15,304		0001
Purchased Call/S&P 500 INDEX/SPX905K$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023	1	2,320,000	4535.43	93,960			55,492		32,459			(23,361)		12,561		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/01/2023	1	502,661	247.63	22,633			16,261		31,524			(5,666)		2,997		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/01/2023	1	2,768,577	247.63	122,313			88,242		173,630			(30,663)		16,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2022	03/06/2024	1	460,170	232.75		18,407		15,503		9,194			(2,963)		2,987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	275,750	177.88	7,556			3,559		8,052			(3,726)		946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/18/2022	05/10/2024	1	256,707	292.6		9,230		8,692		7,990			(549)		1,752		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/10/2024	1	131,250	292.6		4,683		4,429		4,085			(272)		896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	05/10/2024	1	210,272	292.6		8,099		7,982		6,545			(163)		1,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/02/2023	1	850,000	264.11	35,445			22,330		82,549			(8,776)		4,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2024	1	1,075,520	288.1		40,547		40,380		38,210			(332)		7,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/26/2024	1	123,987	288.1		4,962		4,962		4,405			(7)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213$$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2022	1	57,908	178.16	1,540			565		1,367			(764)		175		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2021	04/26/2023	1	1,011,827	246.73	41,255			16,967		61,308			(10,243)		4,587		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/26/2023	1	179,393	246.73	7,307			3,009		10,870			(1,817)		813		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2021	04/26/2023	1	116,686	246.73	4,696			1,942		7,070			(1,169)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	500,703	238.89		19,878		16,925		12,744			(3,018)		3,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	1	2,325,586	227.19		88,837		83,712		59,781			(5,233)		15,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/25/2024	1	1,416,166	288.1		53,248		53,028		56,137			(436)		9,986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	403,842	177.92		17,608		17,171		19,244			(622)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2023	1	200,000	243.46		7,260		6,360		3,171			(950)		935		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023	1	1,828,039	256.17	71,294			47,496		70,965			(17,701)		10,525		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023	1	1,482,238	256.17	55,778			37,211		57,541			(13,868)		8,534		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	18,332,250	270.6		408,809		405,402		314,876			(6,739)		90,778		0001
Purchased Call/S&P 500 INDEX/SPXD00K$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	1	1,674,178	4406		62,347		55,983		32,654			(6,585)		11,188		0001
Purchased Call/S&P 500 INDEX/SPX721L$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1	1,079,000	4500.21		24,062		18,648		799			(5,553)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXC00R$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2021	12/15/2023	1	1,411,754	4614	58,902			43,401		20,179			(14,725)		8,530		0001
Purchased Call/S&P 500 INDEX/SPX621W$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	1	1,440,000	4436.75	16,416			1,809					(8,141)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXF130$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/23/2022	1	1,094,000	4448.98	12,800			2,978		9			(6,347)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXE13T$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/19/2022	1	2,220,415	4406	53,883			7,354		915			(27,016)		4,109		0001
Purchased Call/S&P 500 INDEX/SPX721V$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	1	5,034,000	3900.11		111,755		111,139		99,779			(919)		25,066		0001
Purchased Call/S&P 500 INDEX/SPXD000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/25/2023	1	1,805,000	4356.45		45,847		26,270		12,996			(19,595)		6,829		0001
Purchased Call/S&P 500 INDEX/SPXF134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2022	1	7,542,000	4391.34	92,767			25,882		9,616			(45,751)		19,935		0001
Purchased Call/S&P 500 INDEX/SPXE13M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2022	1	3,693,465	4371	76,988			2,780		70			(38,282)		3,617		0001
Purchased Call/S&P 500 INDEX/SPXF13H$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	2,018,000	4538.43	44,194			18,905		4,169			(21,976)		6,575		0001
Purchased Call/S&P 500 INDEX/SPXC00W$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	1	2,207,000	4726.35		57,161		30,706		3,639			(26,466)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXB17K$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	145,258	4320.82	9,863			191		2			(4,891)		108		0001
Purchased Call/S&P 500 INDEX/SPX715W$P	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2021	11/25/2022	1	8,170,000	4594.62	189,544			77,397		12,576			(94,251)		26,012		0001
Purchased Call/S&P 500 INDEX/SPX721F$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	1	2,018,000	4380.26		28,454		18,258		8,962			(10,368)		8,044		0001
Purchased Call/S&P 500 INDEX/SPX715I$2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2021	08/18/2022	1	6,045,000	4400.27	138,431			18,305		2,403			(68,646)		11,074		0001
Purchased Call/S&P 500 INDEX/SPX7211$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	4,055,000	4357.73	95,293			21,264		6,920			(47,255)		9,610		0001
Purchased Call/S&P 500 INDEX/SPXD00C$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/09/2023	1	2,083,328	4278		50,663		35,421		22,110			(15,492)		8,655		0001
Purchased Call/S&P 500 INDEX/SPX721S$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	2,207,000	4101.23		54,734		50,512		38,238			(4,349)		10,588		0001
Purchased Call/S&P 500 INDEX/SPXD00W$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/26/2023	1	1,537,497	4155		40,978		37,764		27,164			(3,310)		7,310		0001
Purchased Call/S&P 500 INDEX/SPXG13N$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	3,354,000	4160.68		68,422		64,275		44,237			(4,312)		16,233		0001
Purchased Call/S&P 500 INDEX/SPX715Q$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2022	04/03/2023	1	2,437,000	4545.86		61,412		46,694		13,630			(15,060)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXG13JS$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/17/2023	1	1,839,983	4089		37,692		33,691		33,757			(4,269)		8,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	1	186,315	270.6		4,207		4,183		3,200			(35)		923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023	1	360,424	270.6		8,178		8,155		6,191			(45)		1,785		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	10/27/2023	1	60,295	256.17	2,493			1,665		2,341			(622)		347		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	740,506	250.84	29,102			14,330		36,518			(7,226)		3,667		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	1	766,328	250.84	31,315			15,441		37,791			(7,786)		3,795		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/23/2023	1	109,828	250.84	4,330			2,141		5,416			(1,083)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	1	489,765	254.87	20,080			14,561		5,957			(4,993)		2,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023	1	653,368	270.42	27,115			16,299		3,020			(6,714)		3,579		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/16/2023	1	99,999	244.65	3,748			1,336		6,699			(932)		421		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/16/2023	1	200,000	244.65	7,832			2,779		13,399			(1,944)		842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2020	08/26/2022	1	5,441,140	281.79	223,631			17,274					(55,524)		10,751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	1	233,772	282.04	9,608			6,639		298			(2,382)		1,374		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	1	256,889	244	10,634			4,312		18,004			(2,640)		1,155		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	05/31/2023	1	333,941	250.37	14,485			6,664		16,699			(3,601)		1,600		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	05/31/2023	1	265,076	250.37	11,561			5,341		13,255			(2,878)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2021	08/11/2023	1	75,042	280.42	3,114			1,737		169			(772)		396		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2023	1	149,094	246.71	5,874			2,461		9,065			(1,453)		683		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	317,839	267.06		11,824		11,548		8,117			(323)		2,220		0001
Purchased Call/Shiller Barclays Global Index/SBG01799G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/24/2022	1	299,866	222.33	12,125			901		50,995			(3,010)		582		0001
Purchased Call/Shiller Barclays Global Index/SBG01799G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/24/2022	1	320,088	222.33	13,087			973		54,434			(3,254)		621		0001
Purchased Call/Shiller Barclays Global Index/SBG01799G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	08/24/2022	1	71,958	222.33	3,133			240		12,237			(802)		140		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2020	08/24/2022	1	52,744	222.33	2,095			169		8,970			(564)		102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	863,285	237.75		33,841		29,524		13,943			(4,352)		5,702		0001
Purchased Call/S&P 500 INDEX/SPX715R$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/10/2023	1	2,317,000	4001.05		74,839		64,531		57,144			(10,457)		10,745		0001
Purchased Call/S&P 500 INDEX/SPX715M$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/03/2021	12/05/2022	1	6,281,000	4538.43	145,719			63,025		14,271			(71,867)		20,662		0001
Purchased Call/S&P 500 INDEX/SPX715N$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2022	01/13/2023	1	2,693,000	4662.85		100,718		54,988		7,447			(46,209)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXG134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	19,457,000	4204.31		447,511		313,258		230,837			(136,466)		80,995		0001
Purchased Call/S&P 500 INDEX/SPXF137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	6,821,000	4544.9	82,534			25,677		4,850			(41,040)		18,976		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	1	9,337,000	4521.54		220,353		134,761		39,651			(85,726)		36,491		0001
Purchased Call/S&P 500 INDEX/SPXB17U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2023	1	1,658,000	4306.26		58,859		39,401		21,315			(19,512)		6,778		0001
Purchased Call/S&P 500 INDEX/SPX721V$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	1	1,529,000	3900.11		47,858		47,594		42,535			(393)		7,614		0001
Purchased Call/S&P 500 INDEX/SPXC004$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	374,018	4391.34	27,939			7,627		1,257			(13,893)		974		0001
Purchased Call/S&P 500 INDEX/SPXA052$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023	1	3,133,000	4131.93		76,759		64,283		48,757			(12,967)		14,320		0001
Purchased Call/S&P 500 INDEX/SPXB00LSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/12/2021	07/12/2022	1	2,263,000	4384.63	44,355			1,344		21			(21,995)		2,052		0001
Purchased Call/S&P 500 INDEX/SPXB17U$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	1	2,210,000	4328.87		61,880		42,113		22,356			(20,060)		9,072		0001
Purchased Call/S&P 500 INDEX/SPXF137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	2,134,000	4544.9	29,022			9,029		1,663			(14,431)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX715J$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2021	09/30/2022	1	1,398,000	4307.54	30,337			7,647		2,172			(15,044)		3,509		0001
Purchased Call/S&P 500 INDEX/SPX721F$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	1	2,025,000	4418.64		43,740		27,216		792			(16,703)		7,950		0001
Purchased Call/S&P 500 INDEX/SPX721S$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2022	1	2,960,000	4794.8	31,672			10,121		44			(15,706)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXF135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	1,156,000	4363.8	13,410			3,842		134			(6,650)		3,100		0001
Purchased Call/S&P 500 INDEX/SPX721C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,054,714	4507		20,615		11,625		105			(9,062)		3,943		0001
Purchased Call/S&P 500 INDEX/SPX621W$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	1	1,827,000	4447.7	20,828			2,352					(10,328)		3,099		0001
Purchased Call/S&P 500 INDEX/SPX721R$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024	1	1,149,000	3978.73		48,718		46,375		41,863			(2,403)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXB00PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/03/2021	08/03/2022	1	3,292,000	4644.31	36,212			3,292					(17,957)		5,024		0001
Purchased Call/S&P 500 INDEX/SPX715L$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/10/2023	1	1,558,000	4646.71	65,903			45,178		22,015			(16,340)		9,099		0001
Purchased Call/S&P 500 INDEX/SPX715I$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/23/2021	08/23/2022	1	2,060,000	4479.53	54,590			7,970		568			(27,071)		3,962		0001
Purchased Call/S&P 500 INDEX/SPX715R$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2022	05/10/2023	1	2,495,386	3999		75,878		66,156		64,804			(10,243)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXB17P$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	2,041,000	4357.04	35,718			9,029		3,406			(17,761)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXG13C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	8,144,000	4462.21		192,198		154,606		57,705			(37,913)		36,483		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721A$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2022	1	227,800	4696.56	17,996			8,626		605			(8,924)		789		0001
Purchased Call/S&P 500 INDEX/SPXE13P$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	08/02/2022	1	10,252,000	4387.16	121,999			10,755		1,199			(60,498)		15,413		0001
Purchased Call/S&P 500 INDEX/SPX9050$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	1	3,994,000	4594.62	62,706			25,605		4,733			(31,181)		12,716		0001
Purchased Call/S&P 500 INDEX/SPXC00M$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/01/2021	12/01/2022	1	2,029,000	4513.04	39,566			16,676		4,670			(19,620)		6,590		0001
Purchased Call/S&P 500 INDEX/SPX721K$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	1	2,931,000	4525.12		63,017		48,261		15,031			(14,848)		12,813		0001
Purchased Call/S&P 500 INDEX/SPX7150$C	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/05/2023	1	2,558,000	4525.12		63,950		48,975		15,442			(15,068)		11,182		0001
Purchased Call/S&P 500 INDEX/SPX715M$D	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2021	11/18/2022	1	1,495,638	4703	32,163			12,542		1,107			(16,126)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXA053$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/09/2023	1	3,012,179	4043		102,035		98,034		94,577			(4,263)		14,621		0001
Purchased Call/S&P 500 INDEX/SPXC00M$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/01/2021	11/28/2022	1	1,428,927	4595	34,807			14,503		2,567			(17,404)		4,595		0001
Purchased Call/S&P 500 INDEX/SPXE13R$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	2,827,000	4468	52,582			6,135		484			(26,147)		4,852		0001
Purchased Call/S&P 500 INDEX/SPX721S$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	3,555,000	4158.24		102,740		94,154		66,046			(9,597)		16,901		0001
Purchased Call/S&P 500 INDEX/SPXB17P$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	7,851,000	4357.04	94,212			23,815		9,696			(46,847)		19,708		0001
Purchased Call/S&P 500 INDEX/SPXG134$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	4,079,000	4204.31		48,540		34,098		26,357			(14,681)		17,080		0001
Purchased Call/S&P 500 INDEX/SPX9050$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/18/2022	1	11,129,000	4704.54	254,854			98,835		10,001			(126,380)		34,585		0001
Purchased Call/S&P 500 INDEX/SPX721M$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	26,915,000	4392.59		632,503		502,848		225,138			(133,432)		119,540		0001
Purchased Call/S&P 500 INDEX/SPXD00R$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/10/2022	05/10/2023	1	2,773,000	4001.05		72,375		62,406		56,845			(10,113)		12,860		0001
Purchased Call/S&P 500 INDEX/SPXB00T$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/16/2021	08/16/2022	1	2,142,000	4479.71	65,759			8,333		413			(32,609)		3,843		0001
Purchased Call/S&P 500 INDEX/SPXE13L$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2022	1	4,193,000	4384.63	55,767			1,690		30			(27,654)		3,801		0001
Purchased Call/S&P 500 INDEX/SPXF13E$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2022	1	2,488,000	4682.94	46,028			18,259		2,110			(22,825)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXF139$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/28/2022	1	10,004,000	4596.42	231,092			76,177		10,223			(114,597)		28,681		0001
Purchased Call/S&P 500 INDEX/SPXE13N$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	2,301,388	4359	43,919			2,440		145			(21,839)		2,760		0001
Purchased Call/S&P 500 INDEX/SPXE13S$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2022	1	3,806,000	4400.27	57,851			7,650		1,208			(28,688)		6,973		0001
Purchased Call/S&P 500 INDEX/SPX721L$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	5,353,000	4481.15		65,842		50,606		19,122			(15,333)		23,442		0001
Purchased Call/S&P 500 INDEX/SPXB17K$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	3,669,000	4320.82	49,898			968		40			(24,744)		2,716		0001
Purchased Call/S&P 500 INDEX/SPXC00K$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/26/2021	11/28/2022	1	2,310,000	4594.62	58,443			24,150		4,237			(28,823)		7,429		0001
Purchased Call/S&P 500 INDEX/SPXF13D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/11/2022	1	2,683,950	4668	57,885			21,505		2,253			(29,103)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXB17M$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	08/01/2022	1	3,662,000	4395.26	75,803			6,474		714			(37,385)		5,421		0001
Purchased Call/S&P 500 INDEX/SPXF131$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2022	1	2,960,000	4443.11	57,128			13,849		3,045			(28,329)		7,308		0001
Purchased Call/S&P 500 INDEX/SPX715R$5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023	1	3,401,000	4175.48		90,467		76,261		52,733			(14,376)		15,595		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721T$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024	1	1,837,000	3900.86		75,133		73,376		67,862			(2,056)		12,819		0001
Purchased Call/S&P 500 INDEX/SPXA002ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2020	11/25/2022	1	1,648,000	3629.65	70,864			14,368		82,796			(17,570)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXG13JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	2,828,000	3901.36		45,531		40,725		40,558			(5,128)		13,302		0001
Purchased Call/S&P 500 INDEX/SPXG131$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023	1	2,629,000	3930.08		66,777		58,268		57,561			(8,965)		12,231		0001
Purchased Call/S&P 500 INDEX/SPXG130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	2,717,000	3900.86		60,046		57,234		53,808			(3,272)		13,246		0001
Purchased Call/S&P 500 INDEX/SPXC003$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2021	10/03/2022	1	3,472,561	.4357	81,326			21,235		7,789			(40,663)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXC00S$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	1	2,422,000	4696.56	36,814			17,647		2,360			(18,256)		8,385		0001
Purchased Call/S&P 500 INDEX/SPXF13L$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2022	1	2,141,000	4568.02	31,045			14,710		3,359			(15,395)		7,370		0001
Purchased Call/S&P 500 INDEX/SPXF13H$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2022	1	2,030,000	4538.43	32,074			13,872		3,325			(15,819)		6,678		0001
Purchased Call/S&P 500 INDEX/SPX715M$W	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/03/2021	12/05/2022	1	2,047,000	4538.43	51,994			22,488		4,940			(25,643)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXE13R$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	2,026,000	4460.83	40,520			4,714		381			(20,093)		3,477		0001
Purchased Call/S&P 500 INDEX/SPXG13D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/21/2023	1	12,464,000	4393.66		294,150		239,557		106,791			(56,412)		56,026		0001
Purchased Call/S&P 500 INDEX/SPX715N$7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2021	12/22/2022	1	6,982,000	4696.56	163,379			78,314		9,379			(81,018)		24,173		0001
Purchased Call/S&P 500 INDEX/SPXC00S$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	1	2,661,000	4696.56	65,993			31,633		3,806			(32,725)		9,213		0001
Purchased Call/S&P 500 INDEX/SPXF133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/07/2022	1	1,088,000	4399.76	12,621			3,436		131			(6,259)		2,833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D87	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	1,135,510	181.39		34,179		20,602		24,374			(13,709)		4,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/02/2021	07/03/2023	1	836,484	267.51	34,630			17,506		3,721			(8,575)		4,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/10/2021	12/12/2023	1	1,032,760	254.87	42,343			30,769		12,521			(10,470)		6,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/10/2021	09/12/2023	1	521,573	270.42	21,645			13,023		2,411			(5,352)		2,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2024	1	1,108,652	251.65		44,790		35,745		16,520			(9,081)		7,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2023	1	522,189	264.08	21,619			13,660		1,681			(5,360)		2,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/17/2023	1	947,007	268.77	38,922			27,095		5,708			(9,677)		5,570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2022	1	929,926	174.61	24,922			10,436		38,499			(12,359)		3,010		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7151SU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/31/2023	1	1,662,706	4513	168,890			99,512		42,680			(41,990)		8,992		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000D$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/18/2021	03/17/2023	1	409,963	260.5	17,972			6,420		44,903			(4,462)		1,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000D$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2021	03/17/2023	1	112,927	260.5	4,673			1,674		12,369			(1,167)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	1	1,140,678	270.42	47,338			28,377		5,273			(11,770)		6,226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023	1	415,572	272.38	17,163			6,861		244			(4,244)		1,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	1	1,703,368	272.08	70,690			38,904		6,386			(17,551)		8,916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	1,506,500	177.88	40,977			19,123		43,538			(20,376)		5,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2024	1	1,999,571	232.51		77,583		75,029		41,796			(2,858)		13,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023	1	707,721	277.85	29,087			20,018		2,573			(7,192)		4,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	1	1,162,323	282.28	48,585			27,429		2,388			(12,046)		6,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	136,353	232.51		5,291		5,116		2,838			(195)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	3,796,826	232.51		147,317		142,460		79,199			(5,434)		26,384		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	165,192	267.06		6,145		6,002		4,219			(168)		1,154		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	2,002,806	260.31		75,306		66,616		70,168			(8,768)		13,312		0001
Purchased Call/Nasdaq FC Index/NFC061R$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	11/14/2022	1	91,896	276.72	4,095			1,768		1			(2,323)		282		0001
Purchased Call/Nasdaq FC Index/NFC061X$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2023	1	1,196,500	254.43		44,988		32,595		4,579			(12,449)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXF13L$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	6,977,000	4620.64	85,817			40,048		7,336			(42,673)		23,738		0001
Purchased Call/S&P 500 INDEX/SPXD00N$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/25/2023	1	2,792,000	4296.12		32,666		26,817		5,215			(5,907)		12,635		0001
Purchased Call/S&P 500 INDEX/SPX9052$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/16/2020	10/17/2022	1	1,883,000	3483.81	74,379			11,049		99,191			(18,417)		5,145		0001
Purchased Call/S&P 500 INDEX/SPXG13M$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	1	2,045,000	4176.82		52,352		48,727		32,478			(4,016)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXC004$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	1,983,000	4391.34	66,827			18,243		5,047			(33,230)		5,164		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	3,249,000	4131.93		49,385		41,291		32,463			(8,412)		14,777		0001
Purchased Call/S&P 500 INDEX/SPXC00PS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2021	12/13/2022	1	4,742,000	4668.97	110,014			50,007		6,668			(54,555)		15,990		0001
Purchased Call/S&P 500 INDEX/SPX721QSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	1,128,000	4432.99	24,026			5,139		4			(11,947)		2,607		0001
Purchased Call/S&P 500 INDEX/SPXD00RSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/10/2022	05/10/2024	1	1,046,000	4001.05		44,455		41,406		37,321			(3,102)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXC139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/04/2020	09/06/2022	1	1,081,000	3426.96	41,186			3,796		58,759			(10,184)		2,333		0001
Purchased Call/S&P 500 INDEX/SPX721GSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024	1	1,628,410	4437		57,913		47,764		32,636			(10,201)		10,387		0001
Purchased Call/S&P 500 INDEX/SPX900US0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/23/2020	10/25/2022	1	2,623,000	3465.39	105,182			16,760		145,400			(26,008)		7,425		0001
Purchased Call/S&P 500 INDEX/SPXB17S8M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/06/2023	1	1,460,230	4695		35,062		18,510		2,344			(16,557)		5,268		0001
Purchased Call/S&P 500 INDEX/SPXD00USE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/22/2023	1	1,559,000	3901.36		42,249		37,826		37,689			(4,720)		7,367		0001
Purchased Call/S&P 500 INDEX/SPXA053S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	1	3,676,000	3901.36		80,504		72,077		72,176			(8,994)		17,370		0001
Purchased Call/S&P 500 INDEX/SPXD00US6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/22/2023	1	507,516	3901.36		53,086		47,529		40,203			(5,931)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXB170S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2022	1	1,608,804	4396	40,750			9,421		2,279			(20,319)		3,859		0001
Purchased Call/S&P 500 INDEX/SPX621T$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	1	7,698,000	4360.03	175,514			6,807		60			(87,036)		7,803		0001
Purchased Call/S&P 500 INDEX/SPXF13RS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	1	2,080,000	4670.29		38,896		20,680		3,208			(18,223)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXE13RSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	2,778,000	4468	90,563			11,227		683			(44,664)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXD00TSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2022	05/17/2023	1	3,367,000	4088.85		45,791		40,367		32,898			(5,520)		15,788		0001
Purchased Call/S&P 500 INDEX/SPX621US0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	1	2,063,000	4367.48	40,847			2,376		99			(20,256)		2,532		0001
Purchased Call/S&P 500 INDEX/SPX7215SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	1	5,196,000	4596.42	62,872			20,725		3,434			(31,177)		14,896		0001
Purchased Call/S&P 500 INDEX/SPXC00VSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/10/2022	01/10/2023	1	5,635,000	4670.29		131,296		69,807		10,286			(61,511)		20,541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2023	1	537,074	184.04		19,174		15,371		11,655			(3,835)		2,402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	1,797,015	176.57	46,543			3,620		33,915			(23,143)		2,533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	1	613,393	185.31		22,328		18,022		11,470			(4,343)		2,753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	1	305,339	179.2		13,374		12,821		13,038			(586)		1,493		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0179SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/19/2022	1	124,183	221.68	4,902			332		21,551			(1,219)		230		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2020	08/19/2022	1	297,149	221.68	12,131			822		51,568			(3,029)		550		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023	1	824,647	250.09	32,409			16,672		42,833			(8,025)		4,179		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/29/2023	1	199,999	249.5	7,110			5,054		11,439			(1,768)		1,190		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2022	11/29/2023	1	86,502	249.5		3,706		2,760		4,948			(949)		515		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	11/29/2023	1	66,357	249.5		3,117		2,338		3,795			(788)		395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	1	105,563	183.1		4,001		3,656		2,878			(384)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2020	09/23/2022	1	58,757	237.81	2,415			279		586			(599)		142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	650,719	183.23		22,580		16,795		14,251			(5,815)		2,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/25/2024	1	1,208,266	262.64		45,131		41,164		37,862			(4,019)		8,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	02/01/2023	1	226,737	181.47		6,666		3,948		4,807			(2,721)		872		0001
Purchased Call/Shiller Barclays Global Index/SBG017CS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/13/2022	1	604,291	228.34	25,088			5,710		83,495			(6,246)		2,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017CS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/13/2022	1	1,061,115	228.34	42,149			9,727		146,615			(10,596)		3,578		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/08/2022	1	231,258	220.09	9,341			90		42,187			(2,322)		171		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/08/2022	1	83,733	220.09	3,477			34		15,275			(869)		62		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023	1	325,577	273.6	13,511			8,259		535			(3,341)		1,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	1	429,019	266.01	17,719			11,390		1,274			(4,393)		2,432		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/19/2022	1	51,863	278.97	1,155			259		105			(580)		122		0001
Purchased Call/S&P 500 INDEX/SPX715J$H	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/05/2021	10/05/2022	1	3,007,000	4345.72	77,881			20,597		8,437			(38,621)		7,751		0001
Purchased Call/S&P 500 INDEX/SPX7210$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/15/2023	1	1,613,580	4024		41,175		36,270		30,349			(4,991)		7,542		0001
Purchased Call/S&P 500 INDEX/SPXD00W$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2023	1	1,367,694	3941		65,323		59,833		47,810			(6,135)		6,483		0001
Purchased Call/S&P 500 INDEX/SPX721S$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/24/2023	1	1,430,757	3941		36,394		33,336		27,404			(3,418)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	1	2,586,556	4475		42,408		27,169		10,453			(15,495)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXB00R$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1	597,460	4436.52	39,970			4,184		145			(19,713)		976		0001
Purchased Call/S&P 500 INDEX/SPXE130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	2,081,000	4436.52	68,465			7,167		416			(33,766)		3,401		0001
Purchased Call/S&P 500 INDEX/SPXE130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	2,152,000	4436.52	33,571			3,514		320			(16,557)		3,517		0001
Purchased Call/S&P 500 INDEX/SPX721M$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	1	2,003,000	4392.59		50,676		40,374		17,846			(10,603)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXA053$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2022	05/26/2023	1	3,449,164	4058		150,153		138,376		103,576			(12,129)		16,398		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	1	8,849,000	3789.99		100,879		96,988		99,577			(4,146)		43,326		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	1	1,854,000	3789.99		24,287		23,351		23,918			(998)		9,078		0001
Purchased Call/S&P 500 INDEX/SPXF134S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2022	1	2,832,000	4391.34	53,808			15,013		5,056			(26,537)		7,485		0001
Purchased Call/S&P 500 INDEX/SPXG13D$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	3,023,000	4462.21		79,807		64,198		23,412			(15,743)		13,542		0001
Purchased Call/S&P 500 INDEX/SPXF13MS$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2022	1	5,936,000	4696.56	72,419			34,713		4,808			(35,912)		20,551		0001
Purchased Call/S&P 500 INDEX/SPX715H$T	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/15/2022	1	3,730,000	4468	84,671			10,496		633			(41,759)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXB00S$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/15/2022	1	2,120,000	4468	42,400			5,256		328			(20,911)		3,763		0001
Purchased Call/S&P 500 INDEX/SPXB00L$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1	2,118,000	4384.63	63,328			1,919		20			(31,404)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXB17K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	3,622,000	4320.82	43,102			836		36			(21,374)		2,681		0001
Purchased Call/S&P 500 INDEX/SPXC00J$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2022	1	2,705,000	4682.94	62,486			24,788		2,794			(30,986)		8,525		0001
Purchased Call/S&P 500 INDEX/SPX7150$E	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/06/2023	1	2,349,277	4501		59,779		36,431		11,401			(23,385)		9,140		0001
Purchased Call/S&P 500 INDEX/SPX721I$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	2,401,000	4204.31	34,815			24,370		18,976			(10,617)		9,995		0001
Purchased Call/S&P 500 INDEX/SPX161P$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	08/05/2022	1	4,200,000	4800		35,480		8,391		82			(26,965)		6,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/19/2022	1	55,987	278.97	1,068			244		113			(546)		132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2022	1	320,872	176.4	8,375			1,200		7,252			(4,130)		611		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205B$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2021	01/25/2023	1	257,645	277.04	8,788			2,958		9			(2,557)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2022	1	268,492	286.06	10,230			1,522					(5,073)		521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	200,000	179.01	5,460			2,692		5,180			(2,708)		702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	12/27/2022	1	207,618	179.01		6,982		3,810		5,377			(3,174)		729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	800,000	176.7	20,800			3,236		17,360			(10,343)		1,581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	08/26/2022	1	229,137	176.7	5,459			871		4,972			(2,799)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	08/26/2022	1	59,097	176.7	1,579			293		1,282			(940)		117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	403,029	176.7	10,519			1,710		8,867			(5,188)		817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/24/2024	1	133,465	288.1		5,018		4,998		5,284			(41)		941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/28/2022	06/24/2024	1	52,143	288.1		2,208		2,205		2,064			(6)		367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2022	06/24/2024	1	729,633	288.1		29,175		29,175		28,887			(40)		5,142		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	800,000	260.31		29,749		26,425		28,028			(3,428)		5,317		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	1	857,813	260.31		34,008		30,250		30,054			(3,877)		5,702		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/05/2024	1	136,445	260.31		5,603		4,998		4,780			(611)		907		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ES6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/07/2023	1	94,281	244.26	3,705			1,433		6,492			(921)		414		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2021	04/07/2023	1	794,074	244.26	30,982			11,998		54,681			(7,735)		3,484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2022	03/04/2024	1	29,906	232.75		1,196		1,007		595			(193)		194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z84	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/21/2023	1	822,924	268.77	33,822			23,601		5,052			(8,363)		4,859		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/30/2022	06/24/2024	1	967,221	288.1		38,306		38,306		38,293					6,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/03/2020	12/02/2022	1	703,959	248.05	28,550			6,064		115,920			(7,088)		2,294		0001
Purchased Call/S&P 500 INDEX/SPXE13RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	3,271,000	4468	47,430			5,880		511			(23,392)		5,806		0001
Purchased Call/S&P 500 INDEX/SPX7211SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	3,290,000	4357.73	84,224			18,794		5,922			(41,766)		7,797		0001
Purchased Call/S&P 500 INDEX/SPXB17T5G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	8,030,000	4304.76		183,887		119,552		72,069			(64,486)		32,353		0001
Purchased Call/S&P 500 INDEX/SPXC00MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/01/2021	12/01/2022	1	2,461,000	4513.04	37,653			15,870		4,667			(18,672)		7,993		0001
Purchased Call/S&P 500 INDEX/SPXE13RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	8,914,000	4468	106,968			13,261		1,210			(52,755)		15,822		0001
Purchased Call/S&P 500 INDEX/SPXD007S6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/23/2023	1	2,585,000	4225.5		43,428		28,354		21,515			(15,111)		10,437		0001
Purchased Call/S&P 500 INDEX/SPXG136SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	1	1,885,000	4520.16		27,898		20,556		6,887			(7,490)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	1	2,698,431	4475		58,485		37,469		13,712			(21,370)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXC00PSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2021	12/13/2022	1	1,805,000	4668.97	44,764			20,347		2,660			(22,198)		6,086		0001
Purchased Call/S&P 500 INDEX/SPXD00RSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/10/2022	05/10/2023	1	4,452,000	4001.05		51,643		44,530		41,414			(7,216)		20,646		0001
Purchased Call/S&P 500 INDEX/SPXE130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2022	1	2,070,000	4400.64	31,878			2,371		183			(15,808)		2,867		0001
Purchased Call/S&P 500 INDEX/SPXG13CSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	1,947,000	4462.21		37,382		30,071		11,557			(7,374)		8,722		0001
Purchased Call/S&P 500 INDEX/SPX7150SW	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2022	04/26/2023	1	1,670,080	4175		61,408		51,288		33,586			(10,517)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXB17LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/22/2022	1	3,136,000	4367.48	94,707			5,509		430			(46,964)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXE13MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/18/2022	1	1,659,215	4332	36,259			1,727		85			(18,180)		1,842		0001
Purchased Call/S&P 500 INDEX/SPXD00T5M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2022	05/17/2023	1	1,755,000	4088.85		51,597		45,485		35,589			(6,220)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX7216SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	1	8,513,000	4700.9	102,156			38,836		4,665			(50,658)		26,267		0001
Purchased Call/S&P 500 INDEX/SPXE130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	4,264,000	4436.52	61,828			6,011		507			(30,744)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXF13JSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/08/2022	1	1,748,850	4701	39,916			17,839		1,960			(20,069)		5,807		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17PS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	8,233,000	4357.04	187,712			47,450		16,598			(93,341)		20,667		0001
Purchased Call/S&P 500 INDEX/SPXF1378P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	6,230,000	4544.9	75,383			23,882		4,560			(37,178)		17,561		0001
Purchased Call/S&P 500 INDEX/SPXC00R$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/21/2021	12/16/2022	1	2,911,003	4621	74,523			34,972		5,379			(37,468)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXF1369$	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	2,148,000	4471.37	71,314			21,217		4,038			(35,171)		5,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00GBM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2020	12/02/2022	1	63,047	248.05	2,631			562		10,382			(659)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2023	1	488,979	232.75		18,239		12,461		6,072			(5,864)		2,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	1	510,287	228.43		19,085		13,091		8,511			(6,013)		2,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2021	07/29/2022	1	800,000	277.82	30,480			2,364					(15,115)		1,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2022	1	97,080	176.73	2,573			836		2,728			(1,276)		277		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024	1	742,449	261.8		25,694		22,729		23,992			(2,992)		4,935		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024	1	87,967	261.8		3,031		2,692		2,843			(349)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	1	1,405,237	268.64	58,317			25,634		4,655			(14,460)		6,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/26/2021	05/17/2023	1	166,643	268.64	8,225			4,650		552			(2,621)		781		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2022	1	114,386	176.45	2,974			508		2,688			(1,475)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	1,082,424	175.36	28,035			5,451		31,823			(13,940)		2,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2022	1	340,113	282.11	12,924			4,878					(6,409)		1,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/07/2023	1	75,832	281.93		1,358		964		320			(402)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2022	1	3,097,591	278.19	70,935			23,059		12,042			(35,176)		8,843		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/27/2022	1	516,743	278.19	11,925			3,909		2,009			(5,930)		1,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/27/2022	1	1,482,196	278.19	33,832			11,120		5,762			(16,870)		4,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/27/2022	1	376,146	278.19	9,059			2,986		1,462			(4,555)		1,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/27/2022	1	312,590	278.19	7,854			2,596		1,215			(3,960)		892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	10/27/2022	1	185,213	278.19	3,828			1,361		720			(2,056)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/23/2023	1	1,169,639	271.95	48,540			21,736		989			(12,002)		5,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	930,934	245.96		37,610		29,860		17,638			(7,861)		5,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2023	1	279,400	260.59	11,483			8,124		1,254			(2,839)		1,661		0001
Purchased Call/S&P 500 INDEX/SPX905B$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023	1	3,400,000	4180.17	143,480			58,732		82,806			(35,478)		15,386		0001
Purchased Call/S&P 500 INDEX/SPXD004$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/15/2022	02/15/2023	1	8,149,000	4471.07		98,603		62,204		23,546			(36,470)		32,344		0001
Purchased Call/S&P 500 INDEX/SPXG13J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	7,732,000	3901.36		88,145		78,841		79,029			(9,928)		36,368		0001
Purchased Call/S&P 500 INDEX/SPX721T$U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	2,649,000	3900.86		63,311		60,321		56,450			(3,479)		12,858		0001
Purchased Call/S&P 500 INDEX/SPX721Q$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	1	3,806,000	3930.08		43,769		38,192		37,639			(5,876)		17,707		0001
Purchased Call/S&P 500 INDEX/SPXB00M$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2021	07/15/2022	1	1,940,000	4360.03	50,246			1,949		35			(24,917)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXB17M$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/05/2022	1	4,498,216	4427	104,008			10,140		1,111			(52,148)		7,063		0001
Purchased Call/S&P 500 INDEX/SPX905B$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023	1	2,495,000	4185.47	104,790			41,801		59,488			(25,947)		11,139		0001
Purchased Call/S&P 500 INDEX/SPXB005$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/03/2021	05/03/2023	1	3,291,000	4192.66	146,450			61,557		82,408			(36,311)		15,091		0001
Purchased Call/S&P 500 INDEX/SPXD00P$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2022	12/29/2023	1	2,060,000	4800		111,100		100,431		48,236			(10,817)		12,609		0001
Purchased Call/S&P 500 INDEX/SPX715T$6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023	1	2,162,000	3912.15		69,833		69,251		62,845			(1,151)		10,706		0001
Purchased Call/S&P 500 INDEX/SPX621T$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	1	3,376,000	4374.3	51,653			1,850		10			(25,614)		3,306		0001
Purchased Call/S&P 500 INDEX/SPX621T$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	1	1,732,000	4374.3	45,378			1,625		5			(22,503)		1,696		0001
Purchased Call/S&P 500 INDEX/SPXG13S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	4,985,000	3900.11		56,829		56,516		52,711			(467)		24,822		0001
Purchased Call/S&P 500 INDEX/SPX9056$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2020	01/03/2023	1	2,235,000	3756.07	95,211			24,326		94,167			(23,510)		7,999		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9053SI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/03/2020	11/03/2022	1	1,278,000	3369.16	53,037			9,107		78,939			(13,150)		3,754		0001
Purchased Call/S&P 500 INDEX/SPX161KSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	07/29/2022	1	681,000	4850	16,677			1,668		5			(10,704)		960		0001
Purchased Call/S&P 500 INDEX/SPXB170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/12/2022	1	2,519,323	4459	66,314			13,410		2,056			(33,066)		5,672		0001
Purchased Call/S&P 500 INDEX/SPXG13HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	1	1,628,719	4123		30,822		26,553		21,970			(4,330)		7,529		0001
Purchased Call/S&P 500 INDEX/SPXD000S3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/25/2022	01/23/2023	1	2,137,399	4398		40,148		22,910		10,402			(17,254)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXC00IWSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/12/2022	01/10/2023	1	1,934,169	4672		51,361		27,459		3,757			(23,912)		7,050		0001
Purchased Call/S&P 500 INDEX/SPXF13L3Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2022	1	8,101,000	4568.02	98,022			46,446		10,976			(48,608)		27,886		0001
Purchased Call/S&P 500 INDEX/SPXF13M3O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2022	1	4,504,000	4568.02	105,394			49,939		10,258			(52,264)		15,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/24/2024	1	381,657	244.95		15,495		12,175		7,510			(3,333)		2,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/30/2021	12/29/2023	1	625,842	264.73	25,597			19,277		5,012			(6,355)		3,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/28/2022	06/20/2024	1	67,403	291.23		2,474		2,471		2,308			(7)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2023	1	647,074	273.56	26,918			14,679		2,223			(6,674)		3,378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	842,490	179.12		36,733		35,923		36,817			(906)		4,160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2023	1	246,491	184.09		8,676		6,812		5,176			(1,878)		1,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	04/12/2023	1	219,249	184.09		7,074		6,147		4,604			(943)		970		0001
Purchased Call/Shiller Barclays Global Index/SBG01798H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/23/2022	1	83,359	221.71	3,493			255		14,449			(868)		160		0001
Purchased Call/Shiller Barclays Global Index/SBG01798H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2020	08/23/2022	1	634,075	221.71	26,883			1,965		109,906			(6,693)		1,219		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2021	02/08/2023	1	432,933	237.73	16,772			5,122		40,811			(4,164)		1,692		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2021	02/08/2023	1	133,103	237.73	5,297			1,631		12,547			(1,320)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/18/2022	01/18/2024	1	350,389	243.68		14,191		11,033		4,127			(3,169)		2,184		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2050SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	1	902,058	275.93	37,345			19,596		883			(9,234)		4,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	489,241	243.1		19,521		16,330		10,586			(3,209)		3,162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/06/2023	1	87,965	179.98		2,419		1,345		2,067			(1,083)		317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	1	315,344	181.39		9,555		5,791		6,864			(3,801)		1,227		0001
Purchased Call/Shiller Barclays Global Index/SBG01798E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/19/2022	1	173,911	222.19	6,661			451		29,711			(1,656)		322		0001
Purchased Call/Shiller Barclays Global Index/SBG01799E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2020	08/19/2022	1	271,229	222.19	10,754			729		46,337			(2,685)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/10/2023	1	646,779	184.97		23,090		18,001		12,095			(5,222)		2,853		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/28/2022	1	145,881	177.51	3,880			1,279		3,662			(1,924)		418		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	1	200,000	181.42		6,240		4,298		4,960			(1,949)		829		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/08/2023	1	131,205	181.42		4,433		3,149		3,254			(1,308)		544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	1,145,676	181.92		37,464		26,953		27,954			(10,704)		4,835		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	05/01/2023	1	137,892	246.71	5,433			2,272		8,378			(1,345)		630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024	1	1,801,594	293.72		67,380		66,449		52,902			(1,294)		12,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/14/2024	1	51,274	293.72		1,706		1,684		1,506			(30)		359		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/14/2024	1	1,429,366	293.72		46,426		45,976		41,972			(514)		10,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/14/2024	1	160,454	293.72		4,600		4,581		4,712			(38)		1,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/14/2024	1	108,132	293.72		3,313		3,313		3,175			(5)		757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2023	1	1,349,560	264.04	55,872			27,245		130,017			(13,853)		6,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2021	06/21/2023	1	996,244	264.04	41,390			20,211		95,979			(10,277)		4,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	1	214,148	264.33	8,073			4,315		365			(3,760)		783		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	10/27/2023	1	195,136	256.17	8,166			5,493		7,575			(2,047)		1,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023	1	148,071	270.6		3,278		3,278		2,543			(9)		733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/23/2023	1	1,347,845	270.6		25,104		25,104		23,151			6,674		6,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/02/2024	1	940,017	261.39		35,439		31,204		31,000			(4,357)		6,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/02/2024	1	243,166	261.39		8,577		7,583		8,019			(1,003)		1,612		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024	1	2,138,794	262.16		82,890		72,415		67,389			(10,560)		14,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	1	1,526,837	272.5	63,364			27,568		1,177			(15,754)		7,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	1	300,000	243.68		11,280		6,246		1,206			(5,037)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	1	956,765	232.51		35,018		32,702		14,773			(2,576)		4,617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/21/2022	1	199,102	177.01	5,256			1,631		5,236			(2,607)		554		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	12/29/2021	12/29/2022	1	374,625	179.09	10,227			5,100		9,665			(5,072)		1,323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/15/2021	10/14/2022	1	1,191,187	176.52	31,209			9,103		32,877			(15,519)		3,210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/18/2021	10/14/2022	1	90,232	176.52	2,229			652		2,490			(1,117)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	1	308,966	248.55	11,463			8,526		3,331			(2,952)		1,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	1	1,218,160	269.57	50,554			21,735		3,615			(12,535)		5,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	1	563,614	253.08	23,108			16,665		3,964			(5,730)		3,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2020	09/22/2022	1	79,318	240.35	3,260			372		581			(808)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,486	248.53		22,522		17,913		9,488			(4,628)		3,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1	70,515	225.01	2,708			2,674		2,990			(48)		495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/07/2023	1	947,305	274.05	39,313			21,739		3,180			(9,734)		4,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/24/2023	1	74,177	237.59	3,178			1,046		7,043			(793)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2022	1	300,000	251.28	11,340			4,905		275			(5,593)		987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	07/30/2021	08/01/2022	1	304,553	176.57	7,918			676		5,863			(3,905)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/15/2021	10/17/2022	1	390,284	176.52	10,264			3,054		10,928			(5,062)		1,066		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023	1	250,001	256.6	9,684			6,732		9,743			(2,404)		1,470		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/17/2023	1	140,049	256.6	5,447			3,808		5,458			(1,362)		824		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	1	650,000	256.42		26,160		21,122		27,022			(5,060)		4,125		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/08/2024	1	409,284	256.42		16,440		13,329		17,015			(3,162)		2,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/05/2021	02/06/2023	1	694,536	249.36	28,615			8,659		5,738			(7,085)		2,702		0001
Purchased Call/S&P 500 INDEX/SPX621YSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	1	1,837,867	5158	63,085			36,546		10,463			(15,663)		9,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	1	664,319	259.21	27,503			17,326		5,997			(6,810)		3,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	1	2,211,650	259.2	91,341			34,395		11,690			(22,679)		9,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	1	415,628	265.71	17,249			10,615		2,628			(4,277)		2,305		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	09/01/2022	1	470,613	222.7	19,315			1,647		79,076			(4,796)		978		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/01/2022	1	205,545	222.7	8,085			694		34,537			(2,013)		427		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/08/2024	1	117,338	256.42		4,695		3,812		4,878			(898)		745		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/08/2024	1	92,409	256.42		3,586		2,919		3,842			(670)		586		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/08/2024	1	63,457	256.42		2,455		2,013		2,638			(453)		403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2021	05/25/2023	1	400,000	267.97	16,539			7,462		32,787			(4,107)		1,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2021	05/25/2023	1	99,999	267.97	4,441			2,015		8,197			(1,104)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023	1	684,969	264.93	28,426			17,415		4,473			(7,048)		3,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2020	11/16/2022	1	475,191	246.36	19,076			3,621		82,126			(4,736)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	1	281,254	273.6	11,672			7,110		463			(2,902)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023	1	1,401,548	260.59	57,604			40,727		6,293			(14,263)		8,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2023	1	592,142	241.75	24,455			8,365		9,112			(6,047)		2,450		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3052$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/08/2024	1	392,738	263.35		15,984		12,225		3,355			(3,805)		2,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2022	1	2,127,525	262.03	87,441			1,321					(21,621)		1,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1	890,480	268.61	36,866			16,753		3,183			(9,153)		4,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023	1	623,583	259.21	25,816			16,224		5,605			(6,419)		3,485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	05/01/2023	1	780,867	181.01		29,751		24,915		24,910			(5,026)		3,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/14/2022	1	800,000	268.32	30,400			8,867					(15,116)		2,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/27/2020	07/27/2022	1	2,328,563	270.95	95,704			3,418					(23,729)		3,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/10/2020	07/11/2022	1	1,119,548	262.03	46,013			633					(11,393)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023	1	1,111,108	268.32	45,889			29,815		6,294			(11,347)		6,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2023	1	863,057	275.93	35,817			17,121		1,939			(8,881)		4,220		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	1	2,037,167	289.56		76,597		76,597		75,693			(105)		14,395		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/25/2024	1	787,384	262.64		29,500		26,944		24,674			(2,590)		5,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	04/25/2024	1	159,567	262.64		7,108		6,931		5,000			(208)		1,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/11/2023	1	1,435,761	250.09	56,569			29,139		74,633			(13,988)		7,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2022	1	142,301	258.21	5,407			1,415		61			(2,681)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/04/2022	03/06/2023	1	166,454	244.7		6,209		4,242		2,122			(1,996)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/28/2022	02/28/2023	1	264,031	240.35		9,875		6,583		4,405			(3,301)		1,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2021	01/06/2023	1	223,541	231.66	8,578			2,242		27,250			(2,142)		806		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0179S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	91,382	222.95	3,545			205		15,256			(880)		157		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2020	08/12/2022	1	76,451	222.95	2,891			168		12,763			(722)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	1	528,901	277.85	21,791			14,327		1,827			(5,418)		3,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2023	1	658,427	277.85	27,127			17,886		2,322			(6,708)		3,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/01/2021	09/29/2023	1	150,000	264.11	6,240			3,922		14,560			(1,551)		838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/04/2021	09/29/2023	1	826,913	264.11	34,096			21,457		80,267			(8,512)		4,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2021	09/29/2023	1	89,892	264.11	4,006			2,528		8,726			(1,003)		502		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2021	01/06/2023	1	59,130	231.66	2,389			625		7,208			(597)		213		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2021	01/06/2023	1	99,629	231.66	4,094			1,073		12,145			(1,025)		359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2021	07/20/2023	1	1,027,797	266.24	42,195			22,379		91,223			(10,491)		5,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/16/2021	08/16/2023	1	315,532	271.66	13,158			7,428		22,518			(3,262)		1,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/17/2021	08/16/2023	1	894,982	271.66	38,348			21,680		63,870			(9,521)		4,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2021	08/16/2023	1	383,344	271.66	15,071			8,532		27,357			(3,747)		2,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	1	509,286	252.57	21,084			10,193		3,230			(5,242)		2,497		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/01/2023	1	58,287	251.7	2,306			1,374		2,848			(579)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2022	1	514,053	176.64	13,365			920		9,407			(6,628)		686		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G\$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	958,421	184.97		33,928		26,368		17,635			(7,758)		4,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	1	1,229,583	259.21	50,905			32,095		11,100			(12,587)		6,902		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	1	505,473	181.55		19,208		16,192		15,316			(3,052)		2,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E\$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2021	03/14/2023	1	1,055,492	247.32	43,592			15,329		11,395			(10,779)		4,428		0001
Purchased Call/S&P 500 INDEX/SPXE13T\$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023	1	1,506,000	4325.3	175,600			100,481		58,836			(43,480)		8,049		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	525,984	183.53		20,040		18,384		14,044			(1,852)		2,516		0001
Purchased Call/Shiller Barclays Global Index/SBG017N\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	400,000	256.64		15,320		12,869		16,646			(2,501)		2,586		0001
Purchased Call/Shiller Barclays Global Index/SBG017N\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	1	386,100	256.64		12,908		10,858		16,067			(2,092)		2,496		0001
Purchased Call/Shiller Barclays Global Index/SBG017N\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/01/2024	1	205,583	256.64		6,969		5,928		8,555			(1,048)		1,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A\$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,068,302	235.74		41,877		37,397		19,214			(4,526)		7,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I\$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	1	100,540	269.57	4,152			1,677		276			(1,030)		452		0001
Purchased Call/Shiller Barclays Global Index/SBG017A\$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2020	10/14/2022	1	103,915	223.63	3,945			579		16,905			(995)		280		0001
Purchased Call/Shiller Barclays Global Index/SBG017K\$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	1	1,000,000	247.46	39,684			28,221		63,203			(9,853)		5,956		0001
Purchased Call/Shiller Barclays Global Index/SBG017H\$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	2,180,206	250.87	85,682			47,220		109,849			(21,303)		11,412		0001
Purchased Call/Shiller Barclays Global Index/SBG017H\$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023	1	543,246	250.87	20,464			11,293		27,371			(5,109)		2,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E\$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/05/2021	03/06/2023	1	536,990	241.75	22,178			7,565		8,263			(5,491)		2,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053\$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1	1,136,551	247.99		46,030		35,999		19,478			(10,166)		7,089		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	1	1,400,000	262.04		52,626		49,012		45,841			(3,677)		9,547		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/09/2024	1	567,442	262.04		22,045		20,559		18,580			(1,512)		3,870		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	03/28/2024	1	151,999	262.16		5,491		4,830		4,789			(680)		1,004		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	03/28/2024	1	129,899	262.16		5,515		4,961		4,093			(560)		858		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2020	10/18/2022	1	128,888	223.63	4,951			743		20,962			(1,231)		354		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/18/2022	1	138,309	223.63	5,282			794		22,494			(1,315)		380		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	10/18/2022	1	115,542	223.63	3,400			518		18,791			(856)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205CS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2023	1	825,639	249.36	34,016			10,326		6,821			(8,411)		3,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2021	03/03/2023	1	115,224	239.28	8,283			2,891		2,061			(2,129)		473		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2021	02/24/2023	1	212,739	237.59	8,963			2,955		20,201			(2,241)		861		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2021	02/24/2023	1	51,069	237.59	2,266			751		4,849			(568)		207		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2021	02/24/2023	1	60,437	237.59	2,869			952		5,739			(720)		245		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2021	02/24/2023	1	90,941	237.59	4,930			1,701		8,635			(1,286)		368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023	1	1,345,835	182.15		51,545		46,292		40,251			(5,366)		6,369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/29/2023	1	583,944	179.56		25,110		25,110		24,532			(69)		2,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/06/2022	01/05/2024	1	2,150,583	273.12		86,453		65,943		150,260			(20,754)		13,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2023	1	573,235	256.03	22,356			15,631		23,151			(5,543)		3,388		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2023	1	1,809,207	256.03	72,642			50,929		73,066			(18,036)		10,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023	1	1,112,789	272.79	46,181			21,534		3,059			(11,435)		5,370		0001

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Purchased Call/Shiller Barclays Global Index/SBG017K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/22/2023	1	188,711	256.03	7,444			5,241		7,621			(1,851)		1,115		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/18/2022	1	967,223	222.08	37,194			2,466		165,806			(9,247)		1,772		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/18/2022	1	123,659	222.08	4,766			316		21,198			(1,187)		227		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/18/2022	1	164,759	222.08	6,736			448		28,244			(1,686)		302		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	1	1,542,976	253.07	60,639			28,689		65,909			(15,056)		7,490		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	226,427	253.07	8,956			4,243		9,672			(2,227)		1,099		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/09/2023	1	300,001	253.07	11,380			5,406		12,815			(2,845)		1,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024	1	308,124	272.16		12,963		9,888		22,377			(3,112)		1,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/05/2024	1	84,127	272.16		3,777		2,885		6,110			(903)		518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/05/2024	1	66,417	272.16		3,680		2,891		4,823			(800)		409		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2021	06/14/2023	1	1,239,419	252.52	48,833			23,343		54,972			(12,108)		6,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/05/2024	1	1,543,029	273.12		66,270		50,618		107,811			(15,839)		9,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/05/2024	1	89,199	273.12		3,821		2,923		6,232			(901)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/13/2020	11/11/2022	1	152,551	244.43	6,255			1,149		1,111			(1,555)		462		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	1	950,000	248.73	37,335			19,105		53,128			(9,270)		4,795		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	1	100,001	248.73	4,209			2,157		5,592			(1,047)		505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/29/2023	1	950,858	264.08	32,657			23,179		93,031			(8,108)		5,658		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/29/2023	1	567,476	264.08	20,242			14,387		55,521			(5,033)		3,377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	1,000,000	181.21		31,700		22,190		25,700			(9,667)		4,163		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/10/2023	1	179,242	181.21		5,826		4,112		4,607			(1,720)		746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	1,215,266	175.42	31,597			7,373		37,066			(15,712)		2,932		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/24/2023	1	432,807	245.72	17,053			6,966		27,707			(4,222)		1,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2021	10/03/2023	1	126,160	264.11	5,407			3,419		12,254			(1,344)		708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/04/2021	11/04/2022	1	474,112	277.85	18,016			6,288					(8,934)		1,398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2020	09/30/2022	1	249,368	237.91	10,492			1,321		53,578			(2,619)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/09/2022	02/09/2024	1	718,852	255.46		28,898		23,341		9,089			(5,582)		4,566		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/08/2023	1	320,640	251.89	12,633			5,404		14,410			(3,128)		1,482		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/08/2023	1	111,517	251.89	3,785			1,637		5,012			(950)		516		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/21/2023	1	439,706	250.08	17,969			11,049		23,701			(4,462)		2,436		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/21/2023	1	282,403	250.08	13,991			8,662		15,222			(3,498)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/01/2021	09/08/2023	1	238,448	281.75	4,909			3,030		559			(1,257)		1,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2022	1	239,514	277.85	9,102			2,908					(4,513)		678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/21/2023	1	94,576	266.67	3,883			2,065		8,254			(966)		486		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305E$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	1	575,196	244.87		21,052		19,649		8,903			(1,562)		2,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2020	12/19/2022	1	270,084	253.72	11,073			2,605		1,150			(2,742)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023	1	1,280,804	278.35	53,153			30,415		3,543			(13,161)		6,845		0001
Purchased Call/S&P 500 INDEX/SPXC136$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/24/2022	1	1,919,105	4324	41,640			3,097		3,346			(10,353)		3,725		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2020	11/22/2022	1	472,129	226.86	19,896			3,952		68,825			(4,947)		1,488		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/22/2022	1	522,013	226.86	21,883			4,365		76,096			(5,448)		1,645		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	464,789	177.66	12,410			4,171		11,527			(6,120)		1,349		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2021	02/16/2023	1	943,591	238.83	37,178			11,762		84,588			(9,231)		3,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	02/16/2023	1	162,757	238.83	10,958			4,236		14,590			(3,322)		647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023	1	1,375,128	265.65	57,068			36,968		126,326			(14,189)		7,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/13/2023	1	679,344	265.65	25,164			16,323		62,408			(6,282)		3,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/13/2023	1	149,999	265.65	5,974			3,881		13,780			(1,494)		851		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/13/2023	1	122,456	265.65	5,854			3,829		11,249			(1,470)		695		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023	1	1,378,703	256.14	54,045			34,962		53,772			(13,419)		7,822		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023	1	401,595	256.14	16,400			10,624		15,663			(4,077)		2,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2023	1	97,488	264.73		3,675		1,893		155			(1,782)		350		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024	1	751,832	267.94		28,043		27,076		18,070			(1,077)		5,210		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024	1	314,965	267.94		11,755		11,365		7,570			(436)		2,182		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	05/31/2024	1	637,677	267.94		24,441		23,664		15,327			(809)		4,419		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/31/2024	1	140,188	267.94		5,588		5,418		3,369			(178)		971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	11/29/2023	1	62,480	264.08		3,714		2,786		6,113			(939)		372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/24/2023	1	879,511	266.35	36,764			19,621		77,772			(9,103)		4,540		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/24/2023	1	949,126	249.34	37,396			16,797		50,208			(9,272)		4,499		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2021	05/24/2023	1	1,028,251	249.34	40,249			18,104		54,394			(9,993)		4,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/24/2023	1	238,693	249.34	9,458			4,260		12,627			(2,352)		1,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/24/2023	1	54,242	249.34	2,228			1,009		2,869			(555)		257		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023	1	3,489,475	248.18	137,136			78,120		204,717			(34,049)		18,582		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/01/2022	1	50,188	222.7	1,981			170		8,433			(496)		104		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2020	09/01/2022	1	145,542	222.7	5,960			515		24,455			(1,496)		302		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/01/2022	1	208,916	222.7	8,368			732		35,104			(2,124)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG30657$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	682,540	228.61		27,302		22,770		15,973			(4,556)		4,408		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	127,490	177	3,455			1,541		4,041			(1,713)		425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2021	01/13/2023	1	410,824	250.26	17,089			4,626		63,257			(4,243)		1,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023	1	998,808	266.33	41,451			25,793		89,249			(10,277)		5,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/05/2023	1	1,663,390	269.29	69,197			41,023		131,744			(17,110)		9,048		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/05/2023	1	243,428	269.29	9,311			5,535		19,280			(2,318)		1,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2020	08/19/2022	1	106,541	248	3,385			239		52			(880)		197		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2020	10/21/2022	1	80,942	223.56	3,103			481		13,190			(775)		225		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	600,651	268.98		22,344		21,789		13,701			(644)		4,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	1	294,899	268.98		9,834		9,603		6,727			(270)		2,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	1	455,482	268.98		13,361		13,065		10,390			(313)		3,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2021	01/06/2023	1	904,896	254.55	37,282			9,719		4,053			(9,257)		3,264		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/17/2023	1	216,525	255.15	8,902			6,249		9,157			(2,229)		1,273		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	735,631	262.56		27,709		25,311		23,170			(2,429)		4,968		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	86,914	262.56		3,489		3,200		2,738			(302)		587		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/26/2024	1	73,358	262.56		2,948		2,715		2,311			(236)		495		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	223,839	260.25		8,304		8,304		8,315					1,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	1	248,573	245.53		9,048		7,602		3,503			(1,463)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	1	338,129	240.14		12,646		8,675		5,759			(3,984)		1,399		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	122,626	254.73		4,718		3,690		5,507			(1,042)		765		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	105,503	254.73		3,877		3,036		4,738			(852)		658		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	1	102,584	254.73		3,604		2,827		4,607			(781)		640		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	1	403,850	249.67	15,075			7,714		21,448			(3,743)		2,039		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/07/2023	1	134,411	249.67	5,755			2,957		7,139			(1,439)		678		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/22/2023	1	1,012,187	266.22	42,050			26,056		90,733			(10,498)		5,613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2021	09/27/2023	1	366,787	266.33	14,378			8,959		32,774			(3,570)		2,045		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2021	09/27/2023	1	199,999	266.33	8,223			5,131		17,871			(2,044)		1,115		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	1	2,861,000	250.22	112,437			54,280		145,669			(27,917)		14,028		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	1	1,100,001	250.22	40,137			19,403		56,007			(9,979)		5,393		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/16/2023	1	203,532	250.22	7,931			3,845		10,363			(1,983)		998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2021	09/27/2023	1	78,633	266.33	3,006			1,891		7,026			(753)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2021	05/30/2023	1	947,181	269.4	39,213			17,962		3,270			(9,696)		4,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ES3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2021	04/06/2023	1	151,255	260.3	6,096			2,349		16,692			(1,516)		662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ES3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/09/2021	04/06/2023	1	94,452	260.3	3,912			1,509		10,423			(974)		414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ES3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2021	04/06/2023	1	84,600	260.3	3,367			1,303		9,336			(843)		370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/28/2023	1	189,626	264.35	6,420			4,554		18,374			(1,596)		1,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2020	11/25/2022	1	952,673	247.42	35,347			7,412		159,761			(9,101)		3,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/22/2023	1	177,246	268.3	7,285			3,257		14,319			(1,804)		838		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	1	199,397	255.59		7,544		6,237		8,722			(1,314)		1,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2021	09/22/2023	1	57,832	266.22	2,270			1,409		5,184			(568)		321		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/05/2022	04/05/2024	1	132,861	248.55		5,195		4,589		2,347			(611)		883		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2020	11/15/2022	1	337,356	226.08	14,191			2,678		50,526			(3,528)		1,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/23/2023	1	745,638	241.97	29,275			10,671		57,594			(7,268)		3,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2021	03/23/2023	1	67,783	241.97	2,706			990		5,236			(673)		289		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2021	03/23/2023	1	66,812	241.97	2,814			1,036		5,161			(705)		285		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	03/23/2023	1	59,933	241.97	2,635			985		4,629			(669)		256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/21/2023	1	761,463	266.35	31,753			16,885		67,293			(7,895)		3,915		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/21/2023	1	1,109,237	266.35	45,518			24,239		98,027			(11,364)		5,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/21/2023	1	62,335	266.35	2,638			1,406		5,509			(659)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/13/2020	11/15/2022	1	61,909	244.43	2,538			478		464			(628)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/03/2020	11/15/2022	1	101,572	244.43	4,509			872		760			(1,146)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/18/2022	01/18/2023	1	106,029	257.17		3,987		2,208		392			(1,780)		394		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023	1	277,098	253.15	10,890			5,054		11,723			(2,708)		1,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	1	2,416,140	269.29	100,270			59,219		191,153			(24,930)		13,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2021	09/01/2023	1	596,469	269.29	21,950			12,982		47,190			(5,488)		3,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/01/2023	1	120,634	269.29	4,596			2,722		9,544			(1,151)		653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/14/2020	09/14/2022	1	2,863,559	266.05	117,692			12,125					(29,181)		6,533		0001

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

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Purchased Call/Janus SG Market Consensus Index II/JSG205BS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	1	1,588,902	247.85	65,463			18,962		14,296			(16,253)		6,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000I$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/24/2021	09/25/2023	1	163,479	266.22	6,784			4,209		14,661			(1,680)		910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000D$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/16/2021	02/15/2023	1	844,343	251.85	35,771			11,268		123,699			(8,881)		3,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205CS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2021	02/03/2023	1	783,011	249.36	32,260			9,669		6,437			(8,021)		3,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2023	1	1,215,274	259.2	50,191			18,684		6,376			(12,445)		5,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/01/2021	04/04/2023	1	700,000	259.2	28,910			10,985		3,727			(7,139)		3,055		0001
Purchased Call/S&P 500 INDEX/SPXC008SE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2021	08/19/2022	1	679,500	4550	41,222			6,778		188			(24,706)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/21/2022	1	300,000	173.7	7,800			1,762		11,670			(3,868)		715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/16/2022	1	100,000	175.53	2,600			555		2,930			(1,289)		231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	294,885	181.21		9,407		6,608		7,667			(2,845)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXF130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/23/2022	1	1,732,000	4448.98	45,898			10,680		1,950			(22,760)		4,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2022	1	100,000	178.11	2,650			905		2,290			(1,314)		293		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/05/2024	1	60,761	261.8		2,627		2,356		1,963			(280)		404		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	1	203,417	246.71	7,994			3,324		12,351			(1,988)		925		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2021	04/28/2023	1	586,494	246.71	23,725			9,877		35,612			(5,923)		2,667		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	04/28/2023	1	97,901	246.71	4,068			1,696		5,945			(1,017)		445		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	04/28/2023	1	450,001	246.71	19,882			8,300		27,324			(4,977)		2,047		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/16/2024	1	1,972,330	264.44		77,195		72,636		56,983			(4,653)		13,520		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/16/2024	1	228,170	264.44		8,214		7,740		6,592			(485)		1,564		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/16/2024	1	67,501	264.44		2,905		2,791		1,950			(118)		463		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023	1	1,700,000	251.73	66,810			39,994		83,339			(16,588)		9,279		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/08/2023	1	121,442	251.73	5,046			3,029		5,953			(1,260)		663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/23/2023	1	278,665	268.3	11,453			5,129		22,516			(2,832)		1,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	1	226,977	263.85	9,397			5,873		1,609			(2,330)		1,268		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023	1	600,777	250.84	22,514			16,543		32,357			(5,598)		3,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2022	1	1,998,912	276.13	45,775			20,176		13,311			(22,699)		6,638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	12/02/2022	1	85,815	175.44		3,566		1,800		3,233			(1,777)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	70,991	238.52		2,762		2,511		1,134			(261)		478		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	1	200,000	179.14		5,780		3,280		5,600			(2,520)		753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/23/2023	1	115,106	179.14		3,418		1,951		3,223			(1,469)		433		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023	1	1,041,971	256.46	40,637			28,250		40,954			(10,090)		6,128		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	04/28/2023	1	162,109	246.71	9,134			4,892		9,843			(2,931)		737		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/07/2024	1	242,387	254.37		8,805		7,448		11,368			(1,365)		1,574		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/07/2024	1	800,001	254.37		30,506		25,771		37,520			(4,764)		5,196		0001

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Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/07/2024	1	57,720	254.37		2,215		1,886		2,707			(330)		375		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/07/2024	1	143,807	254.37		7,971		6,876		6,745			(1,104)		934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00QJSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/15/2021	10/17/2023	1	589,244	265.65	24,513			15,926		54,169			(6,061)		3,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2021	03/13/2023	1	424,362	247.32	17,526			6,147		4,581			(4,340)		1,777		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/17/2023	1	1,360,950	250.32	53,281			30,195		71,168			(13,229)		7,238		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/17/2023	1	93,577	250.32	3,095			1,764		4,893			(771)		498		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/12/2023	1	300,000	251.94	11,820			7,111		14,563			(2,923)		1,645		0001
Purchased Call/Shiller Barclays Global Index/SBG017CS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2020	12/09/2022	1	142,590	228.82	5,565			1,236		19,374			(1,382)		475		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2021	03/03/2023	1	800,000	241.22	33,165			11,238		63,941			(8,280)		3,284		0001
Purchased Call/S&P 500 INDEX/SPX905J6E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	08/10/2022	1	2,151,479	4436	54,436			6,065		497			(27,143)		3,605		0001
Purchased Call/S&P 500 INDEX/SPXC00IISP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/12/2022	01/12/2023	1	6,425,000	4726.35		149,703		80,419		9,784			(69,314)		23,541		0001
Purchased Call/S&P 500 INDEX/SPX721KSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	2,038,000	4545.86		56,249		42,655		11,871			(13,908)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXE13RSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	2,090,889	4449	44,063			5,141		428			(21,910)		3,588		0001
Purchased Call/S&P 500 INDEX/SPXE13NS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	2,584,703	4359	36,173			2,010		135			(17,987)		3,100		0001
Purchased Call/S&P 500 INDEX/SPX715KS6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/21/2022	1	21,164,000	4544.9	486,772			151,440		23,861			(242,049)		58,879		0001
Purchased Call/S&P 500 INDEX/SPX715S8S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2022	05/31/2023	1	1,859,818	4151		79,180		73,055		49,701			(6,308)		8,909		0001
Purchased Call/S&P 500 INDEX/SPXB17MSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/08/2022	1	5,761,000	4436.52	130,775			13,690		1,457			(64,497)		9,416		0001
Purchased Call/S&P 500 INDEX/SPX721MSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	2,991,000	4392.59		40,977		32,577		15,521			(8,644)		13,284		0001
Purchased Call/S&P 500 INDEX/SPXG13SSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	1,726,000	3785.38	43,840			43,840		44,041					8,630		0001
Purchased Call/S&P 500 INDEX/SPX7215SY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	1	1,866,000	4630.65	52,435			17,912		2,113			(26,002)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXB17MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	1	2,716,000	4436.52	73,060			7,103		693			(36,329)		4,265		0001
Purchased Call/S&P 500 INDEX/SPX621TSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	1	2,922,000	4360.03	46,460			1,802		21			(23,039)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXF13HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/02/2022	1	2,725,000	4538.43	41,420			17,719		4,257			(20,596)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXC00RSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/20/2021	12/20/2022	1	2,228,000	4568.02	64,166			30,404		5,792			(31,820)		7,669		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13S\$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2022	1	10,685,000	4448.08	129,289			16,740		1,891			(64,113)		19,374		0001
Purchased Call/S&P 500 INDEX/SPXG13D\$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	2,070,000	4462.21		71,001		57,114		19,608			(14,006)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXB17V\$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/28/2023	1	3,288,000	4287.5		52,608		43,864		26,199			(9,080)		14,954		0001
Purchased Call/S&P 500 INDEX/SPX905Z\$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/17/2023	1	2,093,000	4463.12		73,046		52,552		17,611			(20,870)		8,832		0001
Purchased Call/S&P 500 INDEX/SPX721F\$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	1	6,629,000	4521.54		79,548		48,649		15,631			(30,947)		25,907		0001
Purchased Call/S&P 500 INDEX/SPXA052\$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/17/2022	05/15/2023	1	4,003,771	4024		144,812		127,563		105,856			(17,553)		18,715		0001
Purchased Call/S&P 500 INDEX/SPX621U\$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/19/2022	1	2,103,694	4258	54,977			2,764		231			(27,489)		2,400		0001
Purchased Call/S&P 500 INDEX/SPXD00T\$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/17/2022	05/16/2023	1	2,215,884	4007		68,013		59,935		51,197			(8,221)		10,374		0001
Purchased Call/S&P 500 INDEX/SPXE13R\$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	2,114,000	4468	58,558			7,259		476			(28,880)		3,752		0001
Purchased Call/S&P 500 INDEX/SPXC00M\$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/01/2021	12/01/2022	1	4,902,000	4513.04	59,314			25,000		7,643			(29,413)		15,921		0001
Purchased Call/S&P 500 INDEX/SPXD00W\$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/27/2022	05/26/2023	1	3,460,000	4158.24		116,256		106,541		72,863			(10,859)		16,450		0001
Purchased Call/S&P 500 INDEX/SPXB17M\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022	1	2,222,000	4395.26	40,440			3,145		360			(20,109)		3,132		0001
Purchased Call/S&P 500 INDEX/SPX721W\$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2022	06/27/2023	1	1,588,224	3902		56,740		56,740		55,098					7,908		0001
Purchased Call/S&P 500 INDEX/SPX721M\$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	1	1,741,000	4446.59		35,342		27,845		10,974			(7,553)		7,719		0001
Purchased Call/S&P 500 INDEX/SPXB17Q\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/11/2022	1	2,463,000	4649.27	62,560			23,048		2,714			(31,023)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXG13P\$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/12/2023	1	2,477,046	3901		85,719		82,157		87,433			(3,778)		12,076		0001
Purchased Call/S&P 500 INDEX/SPXC00D\$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/05/2021	11/07/2022	1	5,751,000	4697.53	69,012			24,525		2,585			(34,036)		17,161		0001
Purchased Call/S&P 500 INDEX/SPXF13W\$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	14,482,000	4477.44		335,982		201,962		68,823			(135,313)		55,960		0001
Purchased Call/S&P 500 INDEX/SPX721T\$Z	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2021	11/29/2022	1	1,866,763	4655	46,404			19,410		2,661			(23,138)		6,023		0001
Purchased Call/S&P 500 INDEX/SPXA052\$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2023	1	12,742,000	4088.85		287,969		253,857		203,917			(34,714)		59,747		0001
Purchased Call/S&P 500 INDEX/SPX721S\$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	1	2,146,000	4158.24		35,194		32,286		23,432			(3,252)		10,264		0001
Purchased Call/S&P 500 INDEX/SPXB17U\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/10/2023	1	2,341,000	4259.52		64,846		45,266		29,113			(19,898)		9,745		0001
Purchased Call/S&P 500 INDEX/SPX721S\$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	2,047,000	4101.23		56,497		52,139		39,276			(4,489)		9,820		0001
Purchased Call/S&P 500 INDEX/SPX7215\$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/25/2022	1	2,272,299	4563	60,019			19,447		2,886			(30,009)		6,433		0001
Purchased Call/S&P 500 INDEX/SPXB17U\$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2023	1	2,228,000	4204.31		63,275		44,450		32,090			(19,138)		9,330		0001
Purchased Call/S&P 500 INDEX/SPX715S\$D	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2022	05/30/2023	1	2,500,650	4154		100,877		93,833		61,217			(7,803)		11,961		0001
Purchased Call/S&P 500 INDEX/SPXG130\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023	1	4,314,191	4121		147,323		140,308		117,001			(8,162)		20,850		0001
Purchased Call/S&P 500 INDEX/SPX721L\$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/04/2023	1	3,394,396	4581		88,409		67,837		18,690			(20,702)		14,812		0001
Purchased Call/S&P 500 INDEX/SPXD000\$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/25/2022	01/25/2023	1	2,471,000	4356.45		89,697		51,397		22,864			(38,336)		9,349		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721NSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2023	1	2,093,000	4462.21		45,000		36,198		13,519			(8,877)		9,376		0001
Purchased Call/S&P 500 INDEX/SPX715NSV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2022	01/13/2023	1	21,988,000	4662.85		512,320		279,707		45,079			(235,048)		80,769		0001
Purchased Call/S&P 500 INDEX/SPXC00KSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/26/2021	11/28/2022	1	4,511,000	4594.62	105,106			43,432		7,795			(51,837)		14,507		0001
Purchased Call/S&P 500 INDEX/SPXF133SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2022	1	4,924,000	4345.72	113,744			30,081		11,866			(56,405)		12,692		0001
Purchased Call/S&P 500 INDEX/SPXC00SS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/22/2021	12/20/2022	1	3,380,335	4568	91,020			43,367		8,085			(45,385)		11,636		0001
Purchased Call/S&P 500 INDEX/SPX905JSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	08/16/2022	1	3,720,000	4479.71	97,092			12,304		852			(48,147)		6,674		0001
Purchased Call/S&P 500 INDEX/SPXB17MS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	08/01/2022	1	5,142,000	4395.26	117,238			10,012		1,064			(57,820)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXC009SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/25/2021	10/25/2022	1	2,609,000	4566.48	64,703			20,677		3,074			(32,086)		7,386		0001
Purchased Call/S&P 500 INDEX/SPXC009SW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/25/2021	10/25/2022	1	6,226,000	4566.48	75,335			24,074		4,283			(37,358)		17,625		0001
Purchased Call/S&P 500 INDEX/SPX715FST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/01/2022	1	2,599,000	4352.34	51,460					3			(25,589)		680		0001
Purchased Call/S&P 500 INDEX/SPX621WS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	7,530,000	4432.35	90,360			9,708		985			(44,809)		12,464		0001
Purchased Call/S&P 500 INDEX/SPX7211S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	3,075,000	4204.31		61,808		43,265		32,822			(18,848)		12,801		0001
Purchased Call/S&P 500 INDEX/SPX7215SF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	1	2,963,000	4596.42	50,075			16,507		2,561			(24,832)		8,495		0001
Purchased Call/S&P 500 INDEX/SPXC00KSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/26/2021	11/28/2022	1	3,327,000	4594.62	40,257			16,635		3,450			(19,854)		10,700		0001
Purchased Call/S&P 500 INDEX/SPX721SS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/25/2023	1	2,170,459	.3975		81,589		74,752		58,729			(7,642)		10,303		0001
Purchased Call/S&P 500 INDEX/SPXG13LSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	4,434,000	4158.24		98,878		90,706		64,015			(9,135)		21,208		0001
Purchased Call/S&P 500 INDEX/SPX715HSS	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/12/2022	1	12,067,000	4468	273,921			31,957		1,608			(136,208)		20,709		0001
Purchased Call/S&P 500 INDEX/SPX721ISR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/13/2023	1	2,156,000	4204.31		36,652		25,747		19,895			(11,085)		9,028		0001
Purchased Call/S&P 500 INDEX/SPXF13DSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/18/2022	1	3,963,000	4704.54	62,219			24,129		2,570			(30,854)		12,316		0001
Purchased Call/S&P 500 INDEX/SPX7212S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2021	09/23/2022	1	2,593,992	4449	60,574			14,173		2,870			(30,371)		6,259		0001
Purchased Call/S&P 500 INDEX/SPXC00FSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/12/2021	11/11/2022	1	7,831,000	4682.85	94,755			35,007		4,121			(47,117)		23,724		0001
Purchased Call/S&P 500 INDEX/SPX715KS3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/21/2022	1	3,133,000	4549.78	78,952			24,495		3,616			(39,151)		8,716		0001
Purchased Call/S&P 500 INDEX/SPXE13KS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/01/2022	1	3,545,000	4352.34	50,339					4			(25,031)		928		0001
Purchased Call/S&P 500 INDEX/SPX621WS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	1,878,000	4432.35	30,987			3,329		298			(15,366)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXE13NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	5,356,830	4359	63,724			3,540		251			(31,687)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXG136SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	1	1,610,645	4512		43,365		31,889		9,786			(11,707)		6,862		0001
Purchased Call/S&P 500 INDEX/SPXA050S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/24/2022	03/24/2023	1	14,381,000	4520.16		337,954		249,018		77,952			(90,738)		61,499		0001
Purchased Call/S&P 500 INDEX/SPX715IS3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2021	08/18/2022	1	2,096,000	4400.27	56,592			7,483		889			(28,063)		3,840		0001
Purchased Call/S&P 500 INDEX/SPXE13SS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2022	1	5,370,000	4400.27	64,977			8,592		1,447			(32,221)		9,838		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715MS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2021	11/16/2022	1	1,706,427	4701	42,010			16,149		1,357			(20,947)		5,265		0001
Purchased Call/S&P 500 INDEX/SPX905LSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2021	09/16/2022	1	2,447,141	4474	54,886			11,772		1,971			(27,519)		5,656		0001
Purchased Call/S&P 500 INDEX/SPXC00PSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/13/2021	12/13/2022	1	2,806,000	4668.97	46,299			21,045		3,066			(22,959)		9,462		0001
Purchased Call/S&P 500 INDEX/SPXB17LSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/15/2022	1	1,547,353	4347	121,006			4,813		146			(61,870)		1,568		0001
Purchased Call/S&P 500 INDEX/SPX715I$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/15/2022	1	2,074,127	4470	42,465			5,293		334			(21,174)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXF13SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2023	1	1,969,561	4689	75,319			40,364		4,615			(34,969)		7,198		0001
Purchased Call/S&P 500 INDEX/SPXB17TSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	2,853,000	4304.76	73,607			47,855		28,225			(25,813)		11,495		0001
Purchased Call/S&P 500 INDEX/SPX721SM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2021	11/25/2022	1	2,913,000	4594.62	62,630			25,574		4,482			(31,143)		9,275		0001
Purchased Call/S&P 500 INDEX/SPXB17MS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022	1	2,612,000	4395.26	55,374			4,307		465			(27,535)		3,681		0001
Purchased Call/S&P 500 INDEX/SPXE130SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	11,636,000	4436.52	139,632			13,575		1,205			(69,432)		18,272		0001
Purchased Call/S&P 500 INDEX/SPX715MS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2021	11/14/2022	1	2,131,167	4674	51,906			19,774		1,853			(26,025)		6,528		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	1	1,895,734	4471	40,814			26,107		9,586			(14,954)		7,524		0001
Purchased Call/S&P 500 INDEX/SPXC009SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/25/2021	10/25/2022	1	3,840,000	4566.48	61,824			19,756		3,314			(30,658)		10,870		0001
Purchased Call/S&P 500 INDEX/SPXG13PSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/08/2023	1	2,457,115	4116	65,843			63,077		66,083			(2,935)		11,910		0001
Purchased Call/S&P 500 INDEX/SPXF13SSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	3,732,000	4662.85	61,578			33,619		5,601			(28,251)		13,709		0001
Purchased Call/S&P 500 INDEX/SPX721SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023	1	3,839,000	4017.82	44,532			42,312		35,077			(2,562)		18,635		0001
Purchased Call/S&P 500 INDEX/SPXC00DS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/05/2021	11/04/2022	1	2,870,000	4697.53	59,983			20,994		1,917			(29,827)		8,465		0001
Purchased Call/S&P 500 INDEX/SPX715LS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/04/2022	1	18,111,000	4697.53	414,742			145,160		11,200			(206,232)		53,416		0001
Purchased Call/S&P 500 INDEX/SPX715LS3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2021	10/31/2022	1	4,061,945	4605	106,960			36,147		4,207			(53,333)		11,790		0001
Purchased Call/S&P 500 INDEX/SPXF13SST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	1	2,588,000	4662.85	46,325			25,524		4,220			(21,023)		9,603		0001
Purchased Call/S&P 500 INDEX/SPX621VSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2021	08/04/2022	1	2,257,000	4402.66	32,952			3,086		334			(16,341)		3,495		0001
Purchased Call/S&P 500 INDEX/SPX715FSX	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/05/2022	1	3,974,000	4352.34	89,415			985		12			(43,979)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXD001S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/01/2022	02/01/2023	1	1,973,000	4546.54	22,887			13,556		177			(9,343)		7,589		0001
Purchased Call/S&P 500 INDEX/SPX715FSU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/01/2022	1	15,850,000	4352.34	356,625			16		16			(177,333)		4,148		0001
Purchased Call/S&P 500 INDEX/SPXE13US1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	11,049,000	4509.37	132,588			20,625		2,044			(65,930)		21,831		0001
Purchased Call/S&P 500 INDEX/SPX715FSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/05/2022	1	3,903,000	4352.34	95,624			1,054		12			(47,032)		2,284		0001
Purchased Call/S&P 500 INDEX/SPXF131SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	10,527,000	4667.45	244,226			108,921		13,958			(121,110)		35,066		0001
Purchased Call/S&P 500 INDEX/SPX715GS0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/05/2022	1	2,910,000	4352.34	86,718			956		9			(42,652)		1,703		0001
Purchased Call/S&P 500 INDEX/SPX721US7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	1	2,364,000	3674.84		26,004		25,359		28,262			(919)		11,657		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7217$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	1	2,655,000	4697.96	54,959			21,373					(27,328)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXD00TSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/12/2023	1	1,796,313	3931		56,951		50,111		44,952			(6,961)		8,357		0001
Purchased Call/S&P 500 INDEX/SPXG13LSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	4,345,000	4158.24		49,968		45,838		33,281			(4,617)		20,782		0001
Purchased Call/S&P 500 INDEX/SPX721M$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	1,904,000	4392.59		59,405		47,228		19,912			(12,532)		8,456		0001
Purchased Call/S&P 500 INDEX/SPXG13PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/07/2023	1	1,809,896	4161		46,432		44,476		46,499			(2,075)		8,760		0001
Purchased Call/S&P 500 INDEX/SPXG134$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	1,750,000	4204.31		64,750		45,486		30,943			(19,584)		7,328		0001
Purchased Call/S&P 500 INDEX/SPXG13NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	2,629,000	4160.68		43,641		40,996		28,515			(2,750)		12,724		0001
Purchased Call/S&P 500 INDEX/SPXC00DS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	1	2,047,000	4697.53	37,870			13,254		1,251			(18,831)		6,037		0001
Purchased Call/S&P 500 INDEX/SPXG130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	9,859,000	3900.86		112,393		107,085		101,141			(6,175)		47,856		0001
Purchased Call/S&P 500 INDEX/SPX7210$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	1	1,864,000	3930.08		34,484		30,090		29,683			(4,629)		8,672		0001
Purchased Call/S&P 500 INDEX/SPXG13S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	3,858,000	3900.11		75,231		74,817		69,085			(618)		19,211		0001
Purchased Call/S&P 500 INDEX/SPXE13L$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2022	1	7,917,000	4384.63	94,212			2,855		53			(46,719)		7,177		0001
Purchased Call/S&P 500 INDEX/SPX721N$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023	1	2,580,000	4393.66		73,014		59,463		25,512			(14,003)		11,597		0001
Purchased Call/S&P 500 INDEX/SPX905J$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2022	1	4,045,000	4479.71	92,226			11,687		863			(45,734)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXG13JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	1	6,805,000	4088.85		79,619		70,187		56,711			(9,598)		31,908		0001
Purchased Call/S&P 500 INDEX/SPXC00FSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/11/2022	1	5,071,000	4682.85	78,601			29,039		3,265			(39,084)		15,363		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2021	03/03/2023	1	199,683	241.22	8,576			2,910		15,960			(2,144)		820		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/17/2023	1	545,909	249.27	21,509			9,454		28,887			(5,333)		2,560		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2021	05/17/2023	1	1,015,742	249.27	40,627			17,883		53,748			(10,087)		4,763		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	05/17/2023	1	51,855	249.27	2,349			1,107		2,744			(622)		243		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/03/2023	1	869,782	252.58	34,182			17,280		38,947			(8,464)		4,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	1	334,165	277.85	13,734			9,415		1,215			(3,405)		1,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/11/2023	1	592,126	282.28	24,573			13,780		1,175			(6,110)		3,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/09/2022	1	81,461	238.44	3,399			329		17,306			(845)		180		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2020	09/09/2022	1	461,163	238.44	19,476			1,886		97,970			(4,862)		1,017		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	03/23/2023	1	101,813	241.97	6,774			2,758		7,864			(1,878)		435		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2020	09/14/2022	1	140,023	224.81	5,400			557		21,980			(1,341)		319		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2020	09/14/2022	1	145,253	224.81	5,544			573		22,801			(1,378)		331		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2020	09/14/2022	1	186,630	224.81	6,874			713		29,296			(1,711)		426		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2023	1	596,210	257.62	23,312			15,851		21,778			(5,780)		3,475		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/08/2023	1	419,362	257.62	16,376			11,166		15,318			(4,066)		2,444		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/08/2023	1	63,413	257.62	2,459			1,686		2,316			(613)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	10/27/2022	1	256,798	278.19		3,046		2,290		998			(795)		733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/22/2022	1	5,503,250	278.44	126,575			7,363		5,039			(62,767)		6,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/22/2022	1	857,181	278.44	21,088			1,230		785			(10,486)		1,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/22/2022	1	1,288,846	278.44	32,679			1,912		1,180			(16,385)		1,582		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/21/2022	1	106,694	221.42	3,956			449		18,619			(986)		254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	1	84,705	274.13	3,507			2,177		136			(867)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	1	688,031	282.11	28,278			19,499		854			(7,011)		4,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/22/2024	1	530,561	255.59		18,745		15,560		23,208			(3,244)		3,407		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/29/2023	1	524,889	254.3	20,186			12,669		22,539			(5,012)		2,933		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/29/2023	1	161,760	254.3	6,119			3,846		6,946			(1,521)		904		0001

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Call/Shiller Barclays Global Index/SBG017BSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	214,313	226.84	8,437			1,629		31,273			(2,095)		666		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	190,622	226.84	7,513			1,453		27,816			(1,868)		592		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	11/18/2022	1	154,505	226.84	6,396			1,254		22,545			(1,617)		480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	1,481,482	261.75	61,185			39,044		11,716			(15,191)		8,343		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	1	1,600,000	250.09	62,880			32,222		82,978			(15,634)		8,076		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/07/2023	1	166,517	250.09	6,865			3,523		8,636			(1,714)		841		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	1	1,293,277	251.63	50,696			24,998		60,853			(12,604)		6,404		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/23/2023	1	542,996	251.63	20,997			10,368		25,550			(5,242)		2,689		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/23/2023	1	197,322	251.63	7,458			3,687		9,285			(1,864)		977		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/23/2023	1	86,238	251.63	3,297			1,632		4,058			(825)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2021	01/27/2023	1	92,068	244.59	4,517			1,308		1,046			(1,122)		350		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/15/2023	1	551,252	244.44	21,943			7,757		37,345			(5,448)		2,317		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/30/2023	1	625,486	244.05	23,656			8,851		43,443			(5,874)		2,705		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/30/2023	1	109,081	244.05	4,309			1,619		7,576			(1,071)		472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/04/2023	1	453,890	263.65	18,791			13,466		45,114			(4,653)		2,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	06/30/2023	1	473,716	266.53	19,754			9,945		41,431			(4,911)		2,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2021	06/30/2023	1	155,058	266.53	5,905			2,977		13,561			(1,476)		775		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	455,982	232.77	17,278			4,844		53,165			(4,296)		1,704		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/12/2023	1	200,001	232.18	8,011			2,149		23,878			(1,989)		733		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/12/2023	1	291,243	232.18	12,180			3,285		34,771			(3,028)		1,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2022	03/03/2023	1	893,253	244.7		33,408		22,736		11,353			(10,830)		3,667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2020	10/21/2022	1	6,628,661	279.19	271,112			41,882					(67,313)		18,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2020	10/21/2022	1	69,385	279.19	1,372			214					(344)		193		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/16/2022	1	1,498,099	224.27	55,242			5,875		239,269			(13,735)		3,463		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/15/2022	1	282,671	221.74	11,116			215		49,067			(2,775)		287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/03/2021	12/05/2023	1	600,000	263.65	24,840			17,811		59,643			(6,142)		3,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2021	12/05/2023	1	507,237	263.65	21,663			15,576		50,422			(5,386)		3,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/05/2023	1	57,744	263.65	2,409			1,735		5,740			(600)		346		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	09/15/2022	1	57,064	224.42	2,156			226		9,070			(536)		131		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/15/2022	1	236,320	224.42	8,624			907		37,561			(2,147)		543		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2021	09/15/2022	1	67,159	224.42	3,750			478		10,674			(1,135)		154		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023	1	917,975	253.15	36,168			16,892		38,945			(8,943)		4,436		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	1	974,248	263.31		36,729		31,980		28,712			(4,874)		6,420		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/25/2024	1	1,494,238	263.31		52,833		46,065		44,037			(6,822)		9,847		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/25/2024	1	265,222	263.31	9,680			8,451		7,816			(1,238)		1,748		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/25/2024	1	253,871	263.31		9,400		8,219		7,482			(1,191)		1,673		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B3K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2020	12/01/2022	1	61,509	246.97	2,645			557		10,440			(657)		200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2021	01/25/2023	1	1,235,587	248.97	49,777			14,242		197,405			(12,359)		4,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2021	01/25/2023	1	600,001	248.97	21,376			6,124		95,860			(5,315)		2,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	09/29/2023	1	110,767	264.11	4,857			3,086		10,752			(1,219)		619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2022	1	243,705	178.32	6,702			3,212		6,775			(3,323)		844		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/10/2023	1	127,516	180.6		3,304		1,854		2,789			(1,462)		465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	1	215,797	244.87		7,898		7,376		3,340			(581)		1,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	1	1,275,012	277.82	52,786			28,541		1,101			(13,106)		6,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/05/2024	1	400,000	285.54		15,680		13,203		16,674			(2,528)		2,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2021	02/10/2023	1	521,368	251.85	22,005			6,827		76,394			(5,501)		2,047		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/15/2022	1	198,132	221.74	7,828			152		34,393			(1,957)		201		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/15/2022	1	325,346	221.74	12,516			245		56,475			(3,155)		330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	11/03/2023	1	1,526,931	265.45	63,215			42,725		141,708			(15,695)		8,855		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	1	510,617	265.45	20,852			14,112		47,388			(5,184)		2,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/03/2023	1	97,455	265.45	3,811			2,583		9,044			(951)		565		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2021	11/03/2023	1	51,407	265.45	2,221			1,516		4,771			(556)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1	1,423,778	274.17	59,087			33,659		4,985			(14,670)		7,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2021	06/30/2023	1	119,828	266.53	4,784			2,415		10,480			(1,198)		599		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	619,890	250.27	21,673			12,346		32,522			(5,381)		3,301		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	140,994	250.27	4,682			2,671		7,397			(1,164)		751		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	2,400,000	255.96	91,440			78,252		104,361			(13,278)		15,690		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	310,248	255.96	13,479			11,582		13,491			(1,941)		2,028		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024	1	345,775	255.96	15,279			13,147		15,036			(2,183)		2,261		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/15/2024	1	111,740	255.96	5,588			4,822		4,859			(772)		731		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/15/2024	1	70,449	255.96	3,622			3,143		3,063			(492)		461		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	82,293	263.66	3,078			2,912		2,481			(177)		565		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	1	843,106	263.66	31,625			29,966		25,422			(1,781)		5,783		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/17/2024	1	300,001	263.66	11,902			11,293		9,046			(624)		2,058		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	1,333,011	252.03	51,854			39,052		68,018			(12,875)		8,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/09/2020	10/07/2022	1	1,445,349	239.26	57,691			7,820		300,511			(14,344)		3,764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2021	03/02/2023	1	749,041	257.06	32,198			10,807		92,655			(7,994)		3,068		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	244,274	250.21	9,968			4,536		12,301			(2,478)		1,161		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	1,417,417	262.81		53,011		49,443		44,549			(3,631)		9,673		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024	1	567,964	262.81		21,158		19,815		17,851			(1,422)		3,876		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/10/2024	1	88,274	262.81		3,527		3,308		2,774			(233)		602		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/10/2024	1	704,373	262.81		28,544		26,807		22,138			(1,772)		4,807		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/10/2024	1	99,522	262.81		3,863		3,653		3,128			(225)		679		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024	1	140,507	262.81		5,475		5,156		4,416			(326)		959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/16/2023	1	366,758	252.57		3,427		3,427		2,326			(10)		1,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2020	11/15/2022	1	467,089	245.71	19,390			3,659		82,170			(4,821)		1,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2020	11/15/2022	1	197,713	245.71	8,063			1,524		34,782			(2,007)		608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/12/2024	1	911,837	296.3		34,285		33,486		24,300			(935)		6,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	1	742,104	272.79	30,797			14,293		2,040			(7,657)		3,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	1	251,803	270.12	10,021			5,918		19,253			(2,492)		1,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2021	09/01/2023	1	272,650	270.12	9,629			5,695		20,847			(2,407)		1,476		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	09/02/2022	1	89,622	223.4	3,470			302		14,731			(862)		188		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/02/2022	1	290,153	223.4	11,001			960		47,693			(2,750)		607		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023	1	300,000	249.49	12,253			5,568		15,752			(3,042)		1,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/19/2023	1	491,087	268.3	20,135			8,955		39,643			(5,006)		2,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2021	05/19/2023	1	355,821	268.3	14,296			6,376		28,724			(3,574)		1,674		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2021	05/19/2023	1	341,654	268.3	14,300			6,449		27,580			(3,615)		1,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2021	05/19/2023	1	214,293	268.3	8,938			3,980		17,299			(2,231)		1,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/25/2023	1	541,844	270.01	22,595			13,108		41,551			(5,618)		2,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2021	08/25/2023	1	851,301	270.01	33,672			19,561		65,282			(8,406)		4,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	1	393,421	234.74	16,248			5,386		9,167			(4,023)		1,602		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/26/2023	1	288,392	249.49	12,218			5,560		15,143			(3,038)		1,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2021	06/23/2023	1	1,047,970	265.24	43,386			21,364		96,396			(10,772)		5,189		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/23/2023	1	654,398	265.24	28,027			13,820		60,194			(6,968)		3,240		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024	1	1,495,170	265.52		55,770		51,480		40,206			(4,355)		10,151		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/11/2022	1	483,506	226.08	20,060			3,690		72,436			(5,008)		1,465		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024	1	174,997	267.06		6,492		6,341		4,462			(178)		1,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/05/2023	1	124,375	251.89	4,888			2,079		5,580			(1,215)		572		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/05/2023	1	248,711	251.89	9,755			4,156		11,157			(2,435)		1,144		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2021	05/05/2023	1	241,295	251.89	8,564			3,653		10,825			(2,141)		1,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/14/2020	08/15/2022	1	1,375,248	281.79	56,523			3,499					(13,995)		2,441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	1	177,160	178.56		5,439		3,586		5,899			(1,878)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2022	03/05/2024	1	1,178,683	232.75		47,147		39,700		23,498			(7,600)		7,644		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	1,068,224	182.54		40,379		36,374		30,751			(4,093)		5,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	1,440,725	176.62	37,459			728		23,054			(18,627)		1,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	07/12/2021	07/08/2022	1	88,531	176.62	2,291			45		1,417			(1,149)		66		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	09/29/2021	09/29/2022	1	235,422	175.66	6,145			1,523		7,039			(3,047)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/18/2022	03/20/2023	1	478,190	181.92		15,732		11,355		11,763			(4,458)		2,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/24/2022	01/24/2023	1	100,000	178.9		2,870		1,637		2,900			(1,234)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/03/2023	1	86,640	239.28		3,480		2,381		1,550			(1,102)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	1	1,748,645	245.74	71,520			51,100		32,093			(17,757)		10,426		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024	1	900,344	262.63		33,763		30,841		28,248			(2,960)		6,081		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	1,392,810	262.63		55,684		51,076		43,699			(4,812)		9,407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/08/2021	11/08/2022	1	327,010	178.24	8,633			3,092		7,816			(4,281)		980		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/07/2022	03/07/2023	1	912,644	181.86		28,109		19,282		21,265			(8,856)		3,777		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/06/2021	12/06/2022	1	315,374	176.65	8,515			3,706		10,344			(4,223)		1,041		0001

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Purchased Call/Shiller Barclays Global Index/SBG0179ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/08/2022	1	121,707	222.8	5,086			485		20,376			(1,266)		266		0001
Purchased Call/Shiller Barclays Global Index/SBG0179ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/08/2022	1	562,045	222.8	24,798			2,370		94,096			(6,199)		1,231		0001
Purchased Call/Shiller Barclays Global Index/SBG0179ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	09/08/2022	1	139,337	222.8	5,760			554		23,327			(1,446)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	1	272,401	253.12	11,168			8,238		3,670			(2,769)		1,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	1	1,428,770	273.4	59,294			31,765		4,860			(14,702)		7,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	1	507,528	255.59	20,809			15,321		6,096			(5,145)		3,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2023	1	671,399	273.69	27,863			15,462		2,306			(6,909)		3,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	1	172,320	253.2	6,731			3,184		7,302			(1,671)		836		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	243,005	253.2	9,549			4,524		10,298			(2,374)		1,180		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2021	06/09/2023	1	102,378	253.2	3,873			1,838		4,338			(967)		497		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/09/2023	1	102,378	253.2	3,857			1,832		4,338			(964)		497		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/09/2023	1	257,976	253.2	9,587			4,561		10,932			(2,400)		1,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/26/2021	02/28/2023	1	899,876	234.74	37,165			12,354		21,007			(9,190)		3,671		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2021	02/02/2023	1	400,000	232.77	16,841			5,004		46,604			(4,181)		1,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/18/2022	1	676,526	272.6	25,708			9,970		99			(12,748)		2,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2021	03/24/2023	1	564,384	243.87	22,125			8,140		39,528			(5,524)		2,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/12/2021	03/10/2023	1	705,590	247.32	29,141			10,143		7,589			(7,245)		2,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	1	2,742,442	253.49	113,263			41,556		21,097			(28,122)		11,728		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2020	09/30/2022	1	442,347	221.77	19,069			2,400		76,334			(4,761)		1,110		0001

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Purchased Call/Shiller Barclays Global Index/SBG017A$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2020	09/30/2022	1	130,250	221.77	7,107			1,001		22,477			(1,985)		327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2021	03/31/2023	1	1,377,999	259.89	58,165			21,963		154,334			(14,521)		5,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	1	185,796	290.89		6,566		6,566		6,495			(9)		1,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023	1	1,007,705	282.28	41,820			23,527		1,999			(10,355)		5,340		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2024	1	166,625	253.7		6,465		4,944		7,849			(1,539)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024	1	452,157	261.05		18,403		14,105		4,296			(4,311)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	1	1,091,090	272.79	45,280			21,147		3,000			(11,196)		5,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2020	11/18/2022	1	177,306	245.88	7,384			1,430		31,036			(1,844)		551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2020	11/18/2022	1	87,639	245.88	3,800			741		15,340			(951)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	1	80,212	181.72		2,479		1,682		1,861			(808)		329		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2020	12/14/2022	1	346,525	228.59	13,901			3,174		47,449			(3,451)		1,172		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/14/2022	1	290,034	228.59	11,267			2,594		39,713			(2,821)		981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024	1	291,789	289.01		11,217		11,217		11,109			(15)		2,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US$	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	1	2,348,915	255.94	97,010			60,882		24,963			(24,086)		13,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	1	850,763	281.42	35,307			20,612		2,025			(8,754)		4,596		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	07/05/2023	1	678,099	266.53	28,345			14,367		59,365			(6,999)		3,414		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023	1	252,264	256.46	9,168			6,382		9,915			(2,279)		1,484		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	100,000	180.6		3,150		1,955		2,480			(1,208)		393		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/17/2023	1	609,913	243.78	24,444			8,744		42,833			(6,077)		2,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2023	1	962,031	269.4	39,828			18,273		3,321			(9,835)		4,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/14/2023	1	1,060,328	275.38	34,385			25,254		16,574			(8,561)		6,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/14/2023	1	92,694	275.38	2,895			2,132		1,449			(725)		560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/14/2023	1	114,421	275.38	3,727			2,776		1,789			(944)		691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	12/14/2023	1	249,843	275.38		6,378		4,995		3,905			(1,388)		1,508		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/19/2022	1	200,000	176.08	5,200			706		4,750			(2,579)		370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	08/19/2022	1	84,929	176.08	2,079			301		2,017			(1,107)		157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2023	1	581,507	277.85	23,958			16,290		2,114			(5,940)		3,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000P$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/10/2022	06/11/2024	1	241,318	296.3		9,074		8,862		6,425			(248)		1,685		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2020	07/22/2022	1	274,973	221.77	10,911			316		47,661			(2,709)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/21/2023	1	2,472,547	270.99	102,363			54,359		9,580			(25,415)		12,713		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2024	1	620,085	263.31		23,439		20,417		18,298			(3,102)		4,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/06/2020	09/30/2022	1	57,764	237.91	2,341			295		12,411			(585)		145		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2054$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/29/2020	10/28/2022	1	70,742	230.84	2,893			475		1,615			(718)		203		0001
Purchased Call/S&P 500 INDEX/SPX621I$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2022	1	1,578,861	.4170	39,899			6,549		26,468			(9,906)		4,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00ES$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2021	05/05/2023	1	300,000	267.65	12,300			5,225		24,840			(3,054)		1,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2021	01/13/2023	1	1,606,447	253.45	66,346			17,961		8,113			(16,473)		5,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/30/2021	05/01/2023	1	608,249	269.57	25,242			10,555		1,760			(6,250)		2,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2021	02/03/2023	1	2,916,235	248.57	120,149			35,962		25,341			(29,831)		11,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2021	07/06/2023	1	994,376	264.82	43,331			22,053		93,114			(10,758)		5,013		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	85,563	242.26	3,659			1,344		6,513			(910)		366		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2021	03/24/2023	1	51,336	242.26	2,193			807		3,907			(548)		220		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/24/2023	1	66,053	242.26	2,849			1,050		5,028			(712)		282		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/24/2023	1	72,544	242.26	3,009			1,110		5,522			(753)		310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/06/2023	1	549,999	264.82	22,243			11,367		51,502			(5,530)		2,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/30/2021	04/28/2023	1	788,071	269.57	32,705			13,597		2,280			(8,131)		3,584		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,150,531	255.16	47,345			30,627		47,480			(11,755)		6,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	212,054	255.16	9,092			5,890		8,751			(2,260)		1,203		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	1	395,832	253.7		15,358		11,751		18,645			(3,651)		2,447		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2021	05/10/2023	1	550,705	251.86	21,698			9,329		24,839			(5,380)		2,554		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/10/2023	1	609,658	251.86	21,761			9,369		27,498			(5,403)		2,827		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call//Wisdomtree Siegel Strategic Value Index/CSW000BSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2020	11/25/2022	1	204,302	247.52	8,501			1,733		34,165			(2,128)		650		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/19/2023	1	745,710	250.15	29,083			21,413		41,645			(7,191)		4,523		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	278,213	265.52		10,027		9,294		7,481			(770)		1,889		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/03/2024	1	165,766	265.52		5,975		5,545		4,458			(451)		1,125		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/03/2024	1	423,358	265.52		12,979		12,063		11,384			(931)		2,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/03/2024	1	54,270	265.52		1,997		1,877		1,459			(123)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	1	984,313	259.55	40,357			29,880		9,936			(10,006)		5,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,159,468	240.17		46,495		38,210		27,807			(8,483)		7,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A5E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/15/2021	01/17/2023	1	527,818	254.22	21,746			5,982		2,491			(5,377)		1,958		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2021	06/14/2023	1	320,649	252.52	12,558			6,011		14,222			(3,118)		1,568		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	511,148	253.7		19,781		15,109		24,036			(4,728)		3,149		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/05/2024	1	418,485	253.7		15,885		12,150		19,679			(3,747)		2,578		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2021	02/23/2023	1	553,533	239.52	23,040			7,511		48,045			(5,721)		2,235		0001
Purchased Call/S&P 500 INDEX/SPXF13FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/23/2022	1	1,878,000	4701.46	32,114			12,971		1,411			(15,969)		5,939		0001
Purchased Call/S&P 500 INDEX/SPXF136S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	3,305,000	4471.37	83,617			24,878		5,311			(41,239)		9,030		0001
Purchased Call/S&P 500 INDEX/SPX621WS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	1,832,000	4432.35	36,640			3,937		320			(18,169)		3,032		0001
Purchased Call/S&P 500 INDEX/SPX715NSD	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2021	12/30/2022	1	1,284,000	4766.18	27,221			13,762		2			(13,536)		4,546		0001
Purchased Call/S&P 500 INDEX/SPX621XSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2022	1	1,117,000	4441.67	11,505			1,648					(5,674)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXC00SS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	1	2,586,000	4696.56	52,237			25,039		3,173			(25,904)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXC00SS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/19/2022	1	1,575,638	4621	40,923			19,439		2,979			(20,462)		5,408		0001
Purchased Call/S&P 500 INDEX/SPX715GSR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2021	07/22/2022	1	277,923	4367.48	18,899			1,099		8			(9,372)		341		0001
Purchased Call/S&P 500 INDEX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2022	1	2,150,000	4479.71	51,815			6,566		472			(25,695)		3,858		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/28/2022	1	3,497,000	4594.62	122,395			50,576		7,169			(60,364)		11,246		0001
Purchased Call/S&P 500 INDEX/SPXC00PS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2022	1	10,761,000	4668.97	128,056			58,207		9,026			(63,502)		36,285		0001
Purchased Call/S&P 500 INDEX/SPXB170SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/23/2022	1	3,124,000	4455.48	67,166			15,672		3,077			(33,398)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXB000S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2021	07/29/2022	1	1,976,000	4419.15	40,310			3,127		3			(19,990)		2,785		0001
Purchased Call/S&P 500 INDEX/SPXG13RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	1	1,030,000	3795.73		9,785		9,677		9,504			(188)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXF134S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	2,178,000	4391.34	89,080			57,100		43,286			(22,027)		12,318		0001
Purchased Call/S&P 500 INDEX/SPX905XSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024	1	2,174,003	4357		82,739		68,280		49,343			(14,534)		13,890		0001
Purchased Call/S&P 500 INDEX/SPXG13AS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	1	1,259,000	4525.12	50,360			44,488		22,073			(5,925)		8,368		0001
Purchased Call/S&P 500 INDEX/SPXE13TSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2022	1	3,200,000	4479.53	63,360			9,251		841			(31,420)		6,154		0001
Purchased Call/S&P 500 INDEX/SPXD000S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/25/2023	1	9,159,000	4356.45		210,657		120,707		61,135			(90,034)		34,653		0001
Purchased Call/S&P 500 INDEX/SPXF13ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2022	1	10,398,000	4682.94	124,776			49,498		6,253			(61,875)		32,769		0001
Purchased Call/S&P 500 INDEX/SPX7210SG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	1	4,770,000	4175.2		109,233		89,974		65,858			(19,452)		21,622		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/13/2023	1	2,721,882	4419		72,288		46,094		18,384			(26,632)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXC00HSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/18/2022	1	2,210,000	4704.54	54,808			21,255		2,032			(27,179)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXB17MS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/29/2022	1	12,279,000	4395.26	279,961			21,775		2,284			(139,211)		17,306		0001
Purchased Call/S&P 500 INDEX/SPX7210SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	1,978,000	4326.51		49,252		28,651		15,195			(20,780)		7,520		0001
Purchased Call/S&P 500 INDEX/SPX7210SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2023	1	2,543,555	4355		51,970		30,111		15,323			(22,048)		9,624		0001
Purchased Call/S&P 500 INDEX/SPXB00LS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1	1,956,000	4384.63	29,340			889		16			(14,549)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXG139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	8,556,000	4545.86		104,383		79,157		25,137			(25,809)		37,065		0001
Purchased Call/S&P 500 INDEX/SPX721LS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	1	2,097,000	4481.15		31,874		24,499		9,086			(7,423)		9,183		0001
Purchased Call/S&P 500 INDEX/SPX621US0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	1	2,927,000	4367.48	76,395			4,444		150			(37,883)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX721MST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	1	2,176,000	4392.59		29,811		23,751		11,371			(6,238)		9,715		0001
Purchased Call/S&P 500 INDEX/SPX7216SX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	1	3,540,000	4700.9	56,286			21,398		2,445			(27,912)		10,923		0001
Purchased Call/S&P 500 INDEX/SPX721GSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/21/2023	1	1,861,316	4349		45,325		29,505		15,687			(15,858)		7,483		0001
Purchased Call/S&P 500 INDEX/SPXF13YS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	1	1,976,000	4521.54		34,975		21,390		6,662			(13,607)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXF139S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/28/2022	1	1,606,000	4596.42	39,989			13,182		1,726			(19,830)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXC008SW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/21/2022	1	2,524,000	4544.9	48,461			15,077		2,613			(24,097)		7,022		0001
Purchased Call/S&P 500 INDEX/SPX715HSV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/11/2022	1	1,605,073	4446	42,768			4,884		258			(21,325)		2,722		0001
Purchased Call/S&P 500 INDEX/SPXE13RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	2,484,000	4468	62,100			7,698		535			(30,627)		4,409		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13M\$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2022	1	6,494,000	4649.23	79,227			37,758		6,303			(39,288)		22,419		0001
Purchased Call/S&P 500 INDEX/SPXF13LSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2022	1	2,317,246	4710	49,436			22,997		2,642			(24,650)		7,861		0001
Purchased Call/S&P 500 INDEX/SPX715S\$X	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2022	06/14/2023	1	1,693,240	3746		67,425		64,817		65,635			(2,779)		8,279		0001
Purchased Call/S&P 500 INDEX/SPX621US0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/15/2022	1	2,731,387	4363	61,417			2,402		20			(30,879)		2,769		0001
Purchased Call/S&P 500 INDEX/SPXF13LSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	2,785,000	4620.64	76,588			36,078		5,535			(37,772)		9,559		0001
Purchased Call/S&P 500 INDEX/SPXG13CSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	1	7,034,000	4446.59	85,815			67,612		28,577			(18,339)		31,187		0001
Purchased Call/S&P 500 INDEX/SPXF13LSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	2,389,000	4620.64	38,224			18,006		3,192			(18,852)		8,200		0001
Purchased Call/S&P 500 INDEX/SPX621W\$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	2,369,000	4432.35	31,982			3,436		333			(15,859)		3,921		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/14/2022	06/14/2023	1	2,770,000	3735.48		88,363		84,712		91,710			(3,873)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXC00K\$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/24/2021	11/23/2022	1	1,948,000	4701.46	49,674			20,063		2,045			(24,701)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXG13CSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023	1	3,788,000	4392.59		46,214		36,819		17,750			(9,670)		16,911		0001
Purchased Call/S&P 500 INDEX/SPXE13S\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/16/2022	1	3,477,740	4476	69,580			8,866		698			(34,694)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXE13QSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	2,926,000	4436.52	72,565			7,596		512			(35,788)		4,782		0001
Purchased Call/S&P 500 INDEX/SPX721\$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	3,971,000	4357.73	65,522			14,621		5,331			(32,491)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXE13ZSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/19/2022	1	2,451,443	4433	60,708			13,453		2,555			(30,271)		5,774		0001
Purchased Call/S&P 500 INDEX/SPXB170SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/23/2022	1	14,458,000	4455.48	336,871			78,603		15,094			(167,510)		34,885		0001
Purchased Call/S&P 500 INDEX/SPXD00ZST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/15/2022	06/15/2023	1	3,733,000	3789.99		82,499		79,318		81,675			(3,390)		18,277		0001
Purchased Call/S&P 500 INDEX/SPXC00V\$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/10/2022	01/10/2023	1	5,937,000	4670.29	72,431			38,510		6,373			(33,934)		21,642		0001
Purchased Call/S&P 500 INDEX/SPX721KSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	1	2,678,000	4525.12	74,984			57,426		17,051			(17,667)		11,707		0001
Purchased Call/S&P 500 INDEX/SPX715QSX	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2022	04/27/2023	1	2,577,319	4184	93,084			77,786		50,553			(15,899)		11,702		0001
Purchased Call/S&P 500 INDEX/SPXB17PS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	2,443,000	4357.04	51,792			13,092		4,691			(25,754)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXG13CSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	12,544,000	4392.59		153,037		121,666		58,528			(32,284)		55,713		0001
Purchased Call/S&P 500 INDEX/SPX721IST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1	2,079,000	4173.11		28,067		19,793		16,479			(8,305)		8,723		0001
Purchased Call/S&P 500 INDEX/SPXC00RSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/21/2021	12/19/2022	1	2,684,592	4621	72,735			34,454		5,251			(36,268)		9,214		0001
Purchased Call/S&P 500 INDEX/SPX621USN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	1	5,659,000	4367.48	67,908			3,950		220			(33,675)		6,947		0001
Purchased Call/S&P 500 INDEX/SPXC00M\$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/01/2021	12/01/2022	1	2,783,000	4513.04	71,801			30,263		7,891			(35,606)		9,039		0001
Purchased Call/S&P 500 INDEX/SPX7216SZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	1	1,800,000	4700.9	45,180			17,176		1,737			(22,404)		5,554		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	1	1,960,054	4475		49,770		31,886		11,259			(18,185)		7,796		0001
Purchased Call/S&P 500 INDEX/SPXE13ZSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2022	1	1,859,491	4481	37,558			7,973		1,243			(18,883)		4,270		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	2,714,000	4101.23		35,282		32,561		25,144			(2,803)		13,020		0001
Purchased Call/S&P 500 INDEX/SPXG13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/09/2023	1	2,290,157	4018		72,721		69,869		68,898			(3,038)		11,117		0001
Purchased Call/S&P 500 INDEX/SPXE13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/05/2022	1	2,302,000	4352.34	30,847			340		7			(15,172)		1,347		0001
Purchased Call/S&P 500 INDEX/SPX721NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	3,082,000	4271.78		36,676		29,952		6,105			(6,952)		13,854		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2021	02/23/2023	1	138,193	239.52	5,573			1,824		11,995			(1,386)		558		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/23/2023	1	107,443	239.52	4,136			1,358		9,326			(1,034)		434		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2021	02/23/2023	1	344,670	239.52	13,829			4,552		29,916			(3,467)		1,392		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2020	11/16/2022	1	140,000	227.05	5,568			1,057		20,286			(1,382)		432		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/16/2022	1	153,537	227.05	5,971			1,141		22,248			(1,489)		474		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2020	11/16/2022	1	53,310	227.05	2,339			465		7,725			(606)		164		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024	1	319,101	255.4		11,407		9,472		14,106			(1,972)		2,051		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024	1	84,367	255.4	3,132			2,604		3,729			(538)		542		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	02/23/2024	1	72,108	255.4	2,589			2,177		3,188			(415)		463		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	02/23/2024	1	80,166	255.4	4,357			3,768		3,544			(604)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023	1	154,908	183.09	5,794			4,831		3,888			(1,000)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	09/19/2022	1	710,741	273.6	27,008			5,952					(13,320)		1,674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2022	1	334,019	174.99	8,718			1,921		10,755			(4,300)		787		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/10/2024	1	950,631	267.06		29,865		29,288		24,241			(617)		6,634		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/13/2023	1	261,151	244.46	10,683			4,203		17,819			(2,652)		1,158		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/13/2023	1	88,560	244.46	3,731			1,474		6,043			(928)		393		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2021	04/13/2023	1	200,823	244.46	8,741			3,462		13,703			(2,185)		890		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	11/29/2022	1	229,691	176.64	6,133			2,551		7,373			(3,041)		741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023	1	149,210	182.03		5,655		4,825		4,312			(868)		686		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2023	1	232,955	251.89	9,178			3,934		10,478			(2,270)		1,079		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/08/2023	1	380,659	251.94	14,960			8,968		18,433			(3,719)		2,078		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/08/2023	1	1,264,311	251.94	51,939			31,178		61,223			(12,967)		6,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	07/25/2023	1	1,112,536	266.35	46,504			24,849		98,391			(11,499)		5,750		0001
Purchased Call/S&P 500 INDEX/SPX721VSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,050,000	3821.55		51,250		51,109		49,070			(281)		10,222		0001
Purchased Call/S&P 500 INDEX/SPXE13TSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2022	1	9,482,000	4486.23	114,732			17,068		1,799			(56,895)		18,404		0001
Purchased Call/S&P 500 INDEX/SPX621WS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	2,287,000	4432.35	63,350			6,806		452			(31,415)		3,785		0001
Purchased Call/S&P 500 INDEX/SPXD00FSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/25/2022	03/27/2023	1	4,276,000	4543.06		52,595		38,975		11,969			(13,901)		18,388		0001
Purchased Call/S&P 500 INDEX/SPXD00VS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/23/2022	05/23/2023	1	2,228,000	3973.75		28,741		25,812		24,051			(2,992)		10,544		0001
Purchased Call/S&P 500 INDEX/SPXD000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2022	05/02/2023	1	1,501,000	4155.38		17,262		14,503		6,253			(2,790)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXF135SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	2,089,000	4438.26	24,024			6,987		46			(11,913)		5,629		0001
Purchased Call/S&P 500 INDEX/SPX7219SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2022	1	2,044,000	4709.85	24,119			11,096		1			(11,960)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX621TSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	1	1,807,000	4327.16	20,961			815		10,020			(10,423)		1,832		0001
Purchased Call/S&P 500 INDEX/SPXD00USC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/19/2023	1	2,047,000	3901.36		48,719		43,576		43,559			(5,488)		9,628		0001
Purchased Call/S&P 500 INDEX/SPXG13AS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	7,777,000	4582.64		185,093		141,241		36,136			(44,118)		33,936		0001
Purchased Call/S&P 500 INDEX/SPXE13TSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2022	1	10,520,000	4479.53	127,292			18,585		1,953			(63,123)		20,232		0001
Purchased Call/S&P 500 INDEX/SPX721SSF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	2,244,000	4101.23		43,085		39,761		30,522			(3,423)		10,765		0001
Purchased Call/S&P 500 INDEX/SPXB17MSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	1	2,487,000	4436.52	51,481			5,005		542			(25,599)		3,905		0001
Purchased Call/S&P 500 INDEX/SPX7219SX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1	2,882,000	4649.23	75,508			35,986		5,435			(37,444)		9,949		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17PS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022	1	3,096,000	4357.04	79,258			20,035		6,740			(39,411)		7,772		0001
Purchased Call/S&P 500 INDEX/SPXF13S9Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/14/2022	01/13/2023	1	5,070,000	4662.85		107,484		58,682		9,275			(49,313)		18,624		0001
Purchased Call/S&P 500 INDEX/SPXF13S67	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/15/2021	10/13/2022	1	3,556,004	4358	92,861			26,901		9,385			(46,302)		9,536		0001
Purchased Call/S&P 500 INDEX/SPXE13KS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/02/2021	07/01/2022	1	12,069,000	4352.34	144,828					12			(72,016)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXF13D9X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/18/2021	11/18/2022	1	6,302,000	4704.54	75,624			29,328		3,289			(37,501)		19,584		0001
Purchased Call/S&P 500 INDEX/SPXB17QSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/11/2022	1	3,524,000	4649.27	61,670			22,721		2,911			(30,582)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXA054SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/30/2022	06/23/2023	1	4,073,501	3786		165,521		165,521		163,637					20,171		0001
Purchased Call/S&P 500 INDEX/SPX7215SX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	1	4,698,000	4630.65	108,524			37,071		4,678			(53,816)		13,746		0001
Purchased Call/S&P 500 INDEX/SPX721TS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023	1	2,985,000	4017.82		41,193		39,139		32,456			(2,370)		14,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/08/2023	1	102,873	251.94	4,316			2,598		4,982			(1,080)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/22/2022	04/21/2023	1	388,928	251.17		14,313		11,689		3,809			(2,713)		1,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/10/2022	06/10/2024	1	535,235	296.3		20,125		19,654		14,239			(551)		3,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2022	06/10/2024	1	210,257	296.3		7,089		6,952		5,593			(146)		1,467		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/16/2022	06/10/2024	1	437,155	296.3		14,503		14,301		11,629			(280)		3,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/10/2024	1	53,984	296.3		1,357		1,352		1,436			(11)		377		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/27/2023	1	877,947	251.63	34,503			17,109		41,415			(8,532)		4,372		0001
Purchased Call/Shiller Barclays Global Index/SBG017D8A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2021	02/10/2023	1	408,715	237.79	16,243			5,032		38,433			(4,038)		1,604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2023	1	832,504	272.38	34,382			13,629		458			(8,548)		3,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	08/15/2023	1	972,375	282.28	40,354			22,727		1,963			(9,978)		5,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	09/16/2022	1	2,006,312	273.6	76,240			16,307					(37,910)		4,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A9L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/10/2024	1	130,630	248.55		5,108		4,547		2,302			(578)		872		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1	1,602,017	268.32	66,163			42,860		9,016			(16,450)		9,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2020	12/16/2022	1	542,771	253.72	22,254			5,164		2,182			(5,533)		1,847		0001
Purchased Call/Shiller Barclays Global Index/SBG017A9P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2020	10/07/2022	1	336,618	224.39	13,846			1,874		53,481			(3,438)		877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E9Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2021	02/24/2023	1	66,684	248.04	2,691			902		667			(682)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	1	808,392	255.59	33,144			24,354		9,552			(8,240)		4,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2022	02/23/2024	1	1,160,643	237.19		46,542		38,646		31,659			(8,044)		7,459		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023	1	772,800	250.15	30,062			22,090		43,066			(7,474)		4,669		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/15/2023	1	535,725	250.15	19,039			14,009		29,854			(4,753)		3,237		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/15/2023	1	380,858	250.15	14,540			10,714		21,224			(3,635)		2,301		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/15/2023	1	351,616	250.15	13,916			10,268		19,594			(3,484)		2,124		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2021	07/19/2022	1	587,468	174.94	15,274			757		15,627			(7,574)		670		0001
Purchased Call/AI Powered Multi-Asset Index/AIMO001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43		18,134		17,431		11,350			(709)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXG139S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	2,735,000	4582.64		40,205		30,679		8,492			(9,583)		11,934		0001
Purchased Call/S&P 500 INDEX/SPX715L5E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/03/2022	1	3,103,940	4661	78,142			27,208		2,388			(38,963)		9,118		0001
Purchased Call/S&P 500 INDEX/SPXC00KS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	1	2,012,000	4701.46	39,033			15,894		1,806			(19,303)		6,406		0001
Purchased Call/S&P 500 INDEX/SPX721ISX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/10/2023	1	1,925,647	4260		51,673		36,272		24,550			(15,459)		8,016		0001
Purchased Call/S&P 500 INDEX/SPXF13I5U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	2,393,000	4667.45	38,527			17,183		2,405			(19,105)		7,971		0001
Purchased Call/S&P 500 INDEX/SPXF130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	9,575,000	4786.35	226,928			112,526		9,492			(112,531)		33,713		0001
Purchased Call/S&P 500 INDEX/SPXC00ESM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2022	1	3,455,000	4685.25	59,426			21,505		2,274			(29,469)		10,389		0001
Purchased Call/S&P 500 INDEX/SPX715LSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2021	11/09/2022	1	4,086,000	4685.25	93,978			34,009		2,981			(46,603)		12,286		0001
Purchased Call/S&P 500 INDEX/SPXB00U8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2021	08/22/2022	1	2,123,118	4442	45,902			6,612		670			(22,888)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX715M$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/14/2022	1	2,720,733	4683	55,334			20,846		2,011			(27,591)		8,334		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715SK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	06/05/2023	1	2,356,484	4105		104,365		98,005		65,463			(6,613)		11,372		0001
Purchased Call/S&P 500 INDEX/SPXC00FSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2022	1	1,873,000	4682.85	47,387			17,754		1,774			(23,371)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXF13ASB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/28/2022	1	3,413,789	4588	77,011			25,599		3,522			(38,720)		9,787		0001
Purchased Call/S&P 500 INDEX/SPXF13SSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	3,855,000	4662.85		95,219		51,986		7,895			(43,685)		14,161		0001
Purchased Call/S&P 500 INDEX/SPXG139SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	1	2,036,056	4606		48,116		36,456		8,970			(11,930)		8,804		0001
Purchased Call/S&P 500 INDEX/SPXF131ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	4,343,000	4667.45	52,985			23,630		3,450			(26,275)		14,467		0001
Purchased Call/S&P 500 INDEX/SPXF13MSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2022	1	3,007,000	4649.23	52,322			24,936		3,902			(25,946)		10,381		0001
Purchased Call/S&P 500 INDEX/SPX7150SG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2023	1	10,977,000	4587.18		260,155		159,820		38,692			(100,498)		42,996		0001
Purchased Call/S&P 500 INDEX/SPX621VSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2022	1	7,265,000	4395.26	86,454			7,383		719			(42,638)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXF13NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,005,000	4725.79	50,526			24,493		2,557			(25,055)		6,961		0001
Purchased Call/S&P 500 INDEX/SPXA052SO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	1	10,560,000	4287.5		243,936		203,393		117,546			(42,104)		48,028		0001
Purchased Call/S&P 500 INDEX/SPXF13NS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,152,000	4725.79	60,471			29,314		2,957			(29,987)		7,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/07/2022	1	79,512	224.39	2,962			404		12,633			(743)		207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2022	03/15/2024	1	2,200,000	283.11		85,140		72,860		103,069			(12,363)		14,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	1	657,355	283.11		26,934		23,145		30,797			(3,879)		4,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/15/2024	1	57,755	283.11		2,354		2,031		2,706			(325)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/28/2024	1	95,583	247.04		3,661		3,510		1,846			(170)		661		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/28/2023	1	264,799	251.72	10,456			7,839		13,728			(2,596)		1,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/28/2023	1	305,122	251.72	12,037			9,061		15,818			(2,993)		1,866		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	1	150,000	179.79		4,680		3,043		4,388			(1,641)		604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/22/2023	1	187,730	179.79		6,223		4,114		5,492			(2,115)		756		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2022	1	384,244	173.8	9,990			2,229		14,717			(4,954)		911		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2023	1	275,815	252.19	9,712			4,688		12,501			(2,411)		1,352		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/18/2023	1	698,368	256.53	27,306			17,779		26,734			(6,770)		3,983		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/18/2023	1	1,123,730	256.53	43,542			28,389		43,017			(10,811)		6,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/18/2023	1	1,085,287	256.53	43,533			28,423		41,545			(10,824)		6,190		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/02/2023	1	1,073,614	253.15	42,283			19,650		45,421			(10,556)		5,158		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/02/2023	1	103,733	253.15	3,917			1,838		4,389			(988)		498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2020	08/19/2022	1	133,839	237.47	5,614			380		29,126			(1,401)		248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/25/2020	08/19/2022	1	78,321	237.47	3,328			226		17,045			(832)		145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/04/2020	08/19/2022	1	75,890	237.47	3,228			223		16,515			(818)		140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/16/2021	09/15/2023	1	2,021,371	270.65	83,685			50,903		9,336			(20,778)		11,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/28/2022	04/26/2024	1	2,379,400	289.6		90,893		83,371		84,703			(7,855)		16,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/08/2021	03/31/2023	1	71,131	259.89	2,915			1,108		7,967			(731)		308		0001
Purchased Call/S&P 500 INDEX/SPXC004SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/11/2022	1	6,757,000	4361.19	81,084			22,784		10,325			(40,209)		17,947		0001
Purchased Call/S&P 500 INDEX/SPXF134S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	3,366,000	4391.34	66,647			18,193		6,012			(33,140)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXE13MS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/15/2022	1	4,566,000	4360.03	54,792			2,125		96			(27,171)		4,628		0001
Purchased Call/S&P 500 INDEX/SPX721VS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/20/2023	1	1,708,194	3681		40,572		40,344		37,257			(340)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXC004SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/11/2022	1	3,589,000	4361.19	82,906			23,296		9,003			(41,112)		9,533		0001
Purchased Call/S&P 500 INDEX/SPXC130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2020	08/10/2022	1	1,706,000	3360.47	71,140			3,909		113,971			(17,639)		2,859		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9051SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2022	1	2,278,000	4400.64	61,278			4,558		298			(30,387)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXG13SSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	3,527,000	3785.38		40,561		40,561		40,504					17,635		0001
Purchased Call/S&P 500 INDEX/SPX7215SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/26/2022	1	1,848,215	4575	47,757			15,564		2,256			(23,813)		5,254		0001
Purchased Call/S&P 500 INDEX/SPX721KSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	1	2,405,000	4525.12		42,088		32,232		10,365			(9,917)		10,513		0001
Purchased Call/S&P 500 INDEX/SPX721MSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	2,767,000	4392.59		75,816		60,275		26,166			(15,994)		12,289		0001
Purchased Call/S&P 500 INDEX/SPXG13NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	2,953,000	4160.68		75,006		70,460		47,832			(4,726)		14,292		0001
Purchased Call/S&P 500 INDEX/SPX7155SN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023	1	2,280,544	4177		95,457		89,591		56,767			(6,099)		10,957		0001
Purchased Call/S&P 500 INDEX/SPXG13CSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	1	9,719,000	4446.59		229,368		180,715		70,458			(49,016)		43,091		0001
Purchased Call/S&P 500 INDEX/SPX7212SG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2021	09/27/2022	1	10,459,000	4443.11	126,554			30,680		8,049			(62,757)		25,823		0001
Purchased Call/S&P 500 INDEX/SPXF134SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2022	1	2,178,047	4356	51,085			13,841		5,004			(25,472)		5,643		0001
Purchased Call/S&P 500 INDEX/SPX715LSB	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/04/2022	1	1,735,000	4697.53	45,457			15,910		1,163			(22,604)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXF13FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/23/2022	1	3,848,000	4701.46	46,176			18,650		2,175			(22,961)		12,168		0001
Purchased Call/S&P 500 INDEX/SPXB17PSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	1	6,714,000	4357.04	80,568			20,863		8,513			(39,735)		17,126		0001
Purchased Call/S&P 500 INDEX/SPXD00KS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/13/2022	04/12/2023	1	2,689,791	4409		78,147		61,525		25,726			(16,746)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXF13SSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	1	1,964,584	4723		47,640		25,949		3,265			(21,917)		7,198		0001
Purchased Call/S&P 500 INDEX/SPXB00LSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2021	07/12/2022	1	5,045,000	4384.63	125,116			3,791		49			(62,044)		4,574		0001
Purchased Call/S&P 500 INDEX/SPXA051SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2023	1	4,912,000	4392.59		175,850		140,100		57,879			(36,795)		21,929		0001
Purchased Call/S&P 500 INDEX/SPXB170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2022	1	4,977,000	4455.48	115,964			27,793		5,355			(57,192)		12,219		0001
Purchased Call/S&P 500 INDEX/SPX7150SA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2022	04/03/2023	1	2,866,000	4545.86		105,182		79,973		21,405			(25,794)		12,484		0001
Purchased Call/S&P 500 INDEX/SPX715LSA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/04/2022	1	3,626,000	4697.53	87,749			30,712		2,318			(43,634)		10,694		0001
Purchased Call/S&P 500 INDEX/SPX7155SM	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023	1	4,268,710	4177		165,707		155,524		99,676			(10,587)		20,509		0001
Purchased Call/S&P 500 INDEX/SPX721TSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/05/2023	1	2,985,573	4107		121,736		115,598		82,837			(7,082)		14,408		0001
Purchased Call/S&P 500 INDEX/SPX7210SF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	1	3,732,000	4175.2		75,386		62,095		45,801			(13,425)		16,917		0001
Purchased Call/S&P 500 INDEX/SPX7215SD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	3,978,000	4101.23		46,145		42,585		32,961			(3,666)		19,083		0001
Purchased Call/S&P 500 INDEX/SPX721MSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	1	2,287,000	4392.59		69,982		55,755		23,781			(14,643)		10,210		0001
Purchased Call/S&P 500 INDEX/SPX721SSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	05/26/2023	1	1,594,731	4058		35,720		32,918		25,692			(2,885)		7,582		0001
Purchased Call/S&P 500 INDEX/SPX7211SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1	2,021,000	4173.11		40,218		28,363		23,043			(11,900)		8,479		0001
Purchased Call/S&P 500 INDEX/SPX7216SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2021	11/14/2022	1	2,652,000	4682.85	42,432			15,897		1,911			(20,927)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXF13LSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	2,475,000	4620.64	54,698			25,526		4,176			(27,198)		8,421		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13KS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/05/2022	1	6,040,000	4352.34	72,480			799		18			(35,649)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXD003S6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2022	02/09/2023	1	2,244,000	4587.18		30,967		19,024		4,741			(11,963)		8,790		0001
Purchased Call/S&P 500 INDEX/SPXE130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2022	1	1,931,000	4395.26	60,633			5,178		312			(29,904)		2,859		0001
Purchased Call/S&P 500 INDEX/SPX715ISE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/24/2021	08/22/2022	1	2,402,943	4442	67,127			9,669		878			(33,471)		4,578		0001
Purchased Call/S&P 500 INDEX/SPXG137SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	2,971,000	4543.06		62,094		45,880		13,459			(16,547)		12,705		0001
Purchased Call/S&P 500 INDEX/SPXG13NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	1,913,000	4121.43		9,565		8,959		6,767			(629)		9,245		0001
Purchased Call/S&P 500 INDEX/SPXF13WS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	2,247,000	4589.38		33,480		19,922		4,926			(13,576)		8,663		0001
Purchased Call/S&P 500 INDEX/SPXE13ZSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/16/2022	1	1,806,214	4471	40,671			8,748		1,390			(20,448)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXG13NSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	4,219,000	4160.68		54,847		51,523		36,176			(3,456)		20,420		0001
Purchased Call/S&P 500 INDEX/SPX721KSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	1	3,094,000	4525.12		38,056		29,145		9,717			(8,967)		13,525		0001
Purchased Call/S&P 500 INDEX/SPXD00CSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/14/2022	03/14/2023	1	1,950,000	4173.11		50,310		35,480		27,592			(14,886)		8,181		0001
Purchased Call/S&P 500 INDEX/SPXC00FSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/11/2022	1	14,087,000	4682.85	324,001			119,700		12,185			(161,110)		42,677		0001
Purchased Call/S&P 500 INDEX/SPX721MSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	1	1,646,000	4446.59		23,044		18,156		7,481			(4,924)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXF13LSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	2,800,000	4620.64	43,400			20,253		3,571			(21,581)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXD006SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	07/15/2022	1	4,320,000	4700		48,570		4,857		130			(43,439)		4,379		0001
Purchased Call/S&P 500 INDEX/SPXE13PSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2022	1	6,507,000	4402.66	78,084			7,314		811			(38,721)		10,075		0001
Purchased Call/S&P 500 INDEX/SPXE13XSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	4,382,000	4468.73	101,662			20,725		2,941			(50,413)		9,932		0001
Purchased Call/S&P 500 INDEX/SPXF13NS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,042,000	4725.79	35,531			17,224		1,957			(17,619)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXF13JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	17,522,000	4712.02	404,758			181,017		19,118			(201,267)		58,367		0001
Purchased Call/S&P 500 INDEX/SPXB17NS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/24/2022	1	3,189,000	4486.23	73,347			10,911		1,228			(36,372)		6,190		0001
Purchased Call/S&P 500 INDEX/SPX7210S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	3,272,000	4458.58	46,462			9,034		1,624			(23,104)		7,215		0001
Purchased Call/S&P 500 INDEX/SPXE13XSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	2,126,000	4458.58	45,922			8,929		1,331			(22,835)		4,688		0001
Purchased Call/S&P 500 INDEX/SPXF13SSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	4,808,000	4662.85		58,658		32,025		5,599			(26,912)		17,661		0001
Purchased Call/S&P 500 INDEX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	1	2,676,000	4017.82		70,379		66,870		54,633			(4,049)		12,989		0001
Purchased Call/S&P 500 INDEX/SPX721GSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/21/2023	1	1,648,222	4349		37,385		24,540		13,274			(13,012)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXG13A$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	1,665,000	4582.64		35,465		27,062		7,075			(8,453)		7,265		0001
Purchased Call/S&P 500 INDEX/SPX715JSD	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2021	09/30/2022	1	7,028,000	4307.54	85,742			21,614		12,890			(42,518)		17,642		0001
Purchased Call/S&P 500 INDEX/SPX721VSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	1,699,000	3821.55		40,436		40,325		38,585			(222)		8,472		0001
Purchased Call/S&P 500 INDEX/SPXF13JS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	7,556,000	4712.02	91,428			40,888		4,944			(45,463)		25,169		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG130SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	1	1,757,000	3900.86		33,383		31,820		29,903			(1,819)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXC004SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/11/2022	1	2,460,000	4361.19	39,360			11,060		4,731			(19,518)		6,534		0001
Purchased Call/S&P 500 INDEX/SPX721QS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	1	2,615,000	4001.05		50,470		43,518		39,753			(7,052)		12,127		0001
Purchased Call/S&P 500 INDEX/SPXC00FRSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2022	1	2,149,000	4568.02	39,112			18,532		3,994			(19,395)		7,397		0001
Purchased Call/S&P 500 INDEX/SPXG13FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	1	1,505,000	4131.93		10,084		8,431		6,593			(1,718)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX7150SV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2022	05/01/2023	1	2,860,000	4131.93		100,386		84,070		60,399			(16,959)		13,072		0001
Purchased Call/S&P 500 INDEX/SPXF13ESS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2022	1	1,948,000	4682.94	29,610			11,746		1,416			(14,683)		6,139		0001
Purchased Call/S&P 500 INDEX/SPX721MSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	1,981,000	4392.59		38,431		30,554		14,038			(8,107)		8,798		0001
Purchased Call/S&P 500 INDEX/SPXF137SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/21/2022	1	4,928,000	4549.78	59,629			18,500		3,419			(29,569)		13,710		0001
Purchased Call/S&P 500 INDEX/SPX715LSC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/04/2022	1	2,500,000	4697.53	87,250			30,538		1,938			(43,385)		7,373		0001
Purchased Call/S&P 500 INDEX/SPX621TST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	1	2,300,000	4327.16	26,680			1,038		7,362			(13,267)		2,331		0001
Purchased Call/S&P 500 INDEX/SPX621TSU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	1	1,397,000	4327.16	28,778			1,119		6,352			(14,310)		1,416		0001
Purchased Call/S&P 500 INDEX/SPX7215SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	1	2,084,000	4630.65	32,927			11,248		1,569			(16,328)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXD006ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	08/08/2022	1	4,320,000	4700		60,920		14,116		206			(46,607)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXF13LSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	3,727,000	4620.64	134,545			63,381		8,818			(66,356)		12,792		0001
Purchased Call/S&P 500 INDEX/SPX7150S9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2022	04/03/2023	1	1,676,000	4545.86		54,973		41,798		11,509			(13,481)		7,300		0001
Purchased Call/S&P 500 INDEX/SPXG13NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	1,689,000	4160.68		53,204		49,979		33,302			(3,353)		8,175		0001
Purchased Call/S&P 500 INDEX/SPX715KS2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/21/2022	1	13,484,000	4549.78	310,132			96,218		14,768			(153,791)		37,513		0001
Purchased Call/S&P 500 INDEX/SPX721VS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	2,084,000	3912.15		22,716		22,526		17,909			(374)		10,320		0001
Purchased Call/S&P 500 INDEX/SPXF136S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	2,498,000	100	40,717			12,114					(20,081)		6,825		0001
Purchased Call/S&P 500 INDEX/SPX721TSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/06/2023	1	2,666,068	4121		91,926		87,304		63,033			(5,333)		12,885		0001
Purchased Call/S&P 500 INDEX/SPXC00FSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/11/2022	1	1,649,000	4682.85	56,561			20,896		1,837			(28,125)		4,996		0001
Purchased Call/S&P 500 INDEX/SPXC00FSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2022	1	4,617,000	4682.85	55,866			20,930		2,490			(27,552)		14,143		0001
Purchased Call/S&P 500 INDEX/SPX9051S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/15/2022	1	2,525,000	4543.52	26,513			1,031					(13,183)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXF13FSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/25/2022	1	2,773,000	4701.46	34,940			14,228		1,664			(17,279)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXC000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/06/2022	1	1,593,309	4592	40,193			17,739		3,091			(20,097)		5,258		0001
Purchased Call/S&P 500 INDEX/SPX7218SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2021	12/07/2022	1	1,622,466	4689	37,700			16,697		2,026			(18,798)		5,371		0001
Purchased Call/S&P 500 INDEX/SPX715LSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2021	11/07/2022	1	2,076,308	4698	48,364			17,330		1,381			(24,115)		6,196		0001
Purchased Call/S&P 500 INDEX/SPXF13SSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	1	1,880,472	4725		35,470		19,320		2,542			(16,318)		6,890		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17W8S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/16/2023	1	2,675,701	3670		113,097		111,819		114,229			(2,211)		13,119		0001
Purchased Call/S&P 500 INDEX/SPXF13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	18,138,000	4620.64	426,243			198,913		31,949			(211,951)		61,710		0001
Purchased Call/S&P 500 INDEX/SPXB17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2022	1	2,226,604	4409	54,929			5,202		583			(27,389)		3,447		0001
Purchased Call/S&P 500 INDEX/SPX621V8Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2021	08/04/2022	1	2,575,000	4402.66	51,500			4,824		449			(25,538)		3,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/24/2021	09/26/2023	1	586,587	266.22	24,343			15,114		52,615			(6,019)		3,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/03/2021	12/01/2023	1	700,000	263.65	28,910			20,684		69,544			(7,188)		4,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/06/2021	12/01/2023	1	1,332,825	263.65	58,136			41,652		132,413			(14,514)		7,947		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/08/2024	1	612,049	253.9		23,380		19,865		29,409			(3,592)		3,979		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/08/2024	1	1,260,785	253.9		50,153		42,671		60,581			(7,647)		8,196		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023	1	431,893	252.16	16,580			9,925		20,656			(4,116)		2,357		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/28/2023	1	222,570	251.72	8,647			6,518		11,539			(2,153)		1,361		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	12/28/2023	1	81,306	251.72		3,524		2,667		4,215			(859)		497		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/29/2023	1	1,853,695	253.92	72,665			45,603		81,325			(18,042)		10,360		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/29/2023	1	581,603	253.92	22,447			14,107		25,516			(5,581)		3,250		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2021	09/29/2023	1	83,350	253.92	3,299			2,076		3,657			(824)		466		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/29/2023	1	100,000	253.92	3,911			2,468		4,387			(979)		559		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	09/29/2023	1	75,136	253.92	3,373			2,189		3,296			(869)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/07/2022	01/09/2024	1	749,579	263.35		30,508		23,342		6,404			(7,252)		4,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ZS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2021	11/20/2023	1	1,215,305	268.77	49,949			34,834		7,416			(12,368)		7,169		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/30/2024	1	657,585	263.52		24,594		22,601		19,714			(2,083)		4,455		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	08/02/2023	1	1,822,974	250.86	71,643			39,069		91,853			(17,764)		9,518		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/02/2023	1	1,293,068	250.86	51,339			28,035		65,153			(12,747)		6,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/22/2022	1	164,240	278.44	4,052			238		150			(2,037)		202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/22/2022	1	61,215	278.44	1,306			82		56			(701)		75		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2022	1	322,619	177.41	8,388			1,063		5,646			(4,160)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	800,000	174.99	20,800			4,449		25,520			(10,343)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXG13A$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	3,036,000	4582.64		91,080		69,502		16,839			(21,709)		13,248		0001
Purchased Call/S&P 500 INDEX/SPXE13U$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	5,529,000	4509.37	66,348			10,784		1,104			(32,722)		11,208		0001
Purchased Call/S&P 500 INDEX/SPX715I$F	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2022	1	11,346,000	4496.19	260,958			39,539		2,837			(129,407)		22,221		0001
Purchased Call/S&P 500 INDEX/SPXG13N$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	5,621,000	4160.68		65,204		61,252		43,147			(4,109)		27,205		0001
Purchased Call/S&P 500 INDEX/SPX721I$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1	8,751,000	4173.11		103,262		72,824		60,956			(30,554)		36,715		0001
Purchased Call/S&P 500 INDEX/SPXF13C$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	3,636,000	4682.85	73,084			27,000		2,818			(36,341)		11,015		0001
Purchased Call/S&P 500 INDEX/SPXF13L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	2,286,000	4620.64	45,491			21,229		3,567			(22,621)		7,778		0001
Purchased Call/S&P 500 INDEX/SPX721T$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/05/2023	1	1,418,046	4110		28,997		27,535		20,656			(1,687)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	2,198,000	4587.18		41,982		25,790		6,263			(16,218)		8,609		0001
Purchased Call/S&P 500 INDEX/SPX715M$U	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/03/2021	12/02/2022	1	2,397,000	4538.43	63,041			26,968		5,722			(31,347)		7,810		0001
Purchased Call/S&P 500 INDEX/SPX905I$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2022	1	6,872,000	4400.64	157,369			11,705		833			(78,038)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXE13R$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	2,094,000	4460.83	32,876			3,825		336			(16,303)		3,594		0001
Purchased Call/S&P 500 INDEX/SPX721P$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	2,371,000	4131.93		64,965		54,318		41,035			(11,066)		10,783		0001
Purchased Call/S&P 500 INDEX/SPX715H$P	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2021	08/12/2022	1	2,399,000	4460.83	65,493			7,620		366			(32,477)		4,117		0001
Purchased Call/S&P 500 INDEX/SPXG13L$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	1,525,000	4158.24		36,753		33,715		23,687			(3,396)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXB00LSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1	4,409,000	4384.63	99,643			3,020		42			(49,412)		3,997		0001
Purchased Call/S&P 500 INDEX/SPX715T$5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023	1	2,381,000	4107.76		42,858		42,501		30,522			(706)		11,790		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	2,545,000	100		61,589		57,687		9,525			(4,050)		12,300		0001
Purchased Call/S&P 500 INDEX/SPX721C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	1	5,071,000	100		60,345		33,934		2,677			(26,618)		18,955		0001
Purchased Call/S&P 500 INDEX/SPXD00PS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2022	02/10/2023	1	2,060,000	4700		53,125		42,199		11,207			(11,037)		8,087		0001
Purchased Call/S&P 500 INDEX/SPX621VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	07/29/2022	1	2,474,000	4395.26	36,615			2,848		237			(18,207)		3,487		0001
Purchased Call/S&P 500 INDEX/SPX715LSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2021	11/09/2022	1	2,152,000	4685.25	53,585			19,391		1,644			(26,572)		6,471		0001
Purchased Call/S&P 500 INDEX/SPX905YSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	1	4,211,000	4357.86		67,376		47,887		25,499			(19,567)		17,736		0001
Purchased Call/S&P 500 INDEX/SPXF13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	6,385,000	4587.18		76,620		47,070		12,347			(29,598)		25,010		0001
Purchased Call/S&P 500 INDEX/SPX715MSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/21/2022	1	2,226,833	4698	53,865			21,576		1,945			(26,933)		6,993		0001
Purchased Call/S&P 500 INDEX/SPXF137S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	2,834,000	4544.9	94,939			30,077		4,211			(46,823)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXF13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	1,984,000	4725.79	28,173			13,657		1,613			(13,971)		6,888		0001
Purchased Call/S&P 500 INDEX/SPXD003S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2022	02/07/2023	1	1,407,935	4484		38,283		23,436		6,898			(14,870)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXE13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2022	1	3,329,969	4494	66,527			10,192		909			(33,172)		6,522		0001
Purchased Call/S&P 500 INDEX/SPXF13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	1	1,566,000	4483.87		40,403		24,598		8,050			(15,829)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXC00DS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/04/2022	1	3,036,000	4697.53	40,986			14,345		1,454			(20,380)		8,954		0001
Purchased Call/S&P 500 INDEX/SPX621VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2022	1	2,431,000	4395.26	34,034			2,906		265			(16,785)		3,599		0001
Purchased Call/S&P 500 INDEX/SPX621VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	07/29/2022	1	11,615,000	4395.26	139,380			10,841		984			(69,307)		16,370		0001
Purchased Call/S&P 500 INDEX/SPX715LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2021	11/04/2022	1	2,255,124	4679	58,756			20,737		1,669			(29,541)		6,651		0001
Purchased Call/S&P 500 INDEX/SPX905YSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	1	11,635,000	4357.86		268,769		191,026		97,215			(78,053)		49,005		0001
Purchased Call/S&P 500 INDEX/SPX905ZSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	1	6,999,000	4461.18		85,388		61,865		25,155			(23,628)		29,762		0001
Purchased Call/S&P 500 INDEX/SPX715LSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2021	11/04/2022	1	3,410,407	4698	82,524			29,126		2,194			(41,491)		10,058		0001
Purchased Call/S&P 500 INDEX/SPX7155SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	05/31/2023	1	2,089,057	4137		84,244		79,038		51,363			(5,412)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXC00FS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/11/2022	1	4,039,000	4682.85	104,206			38,498		3,777			(51,817)		12,236		0001
Purchased Call/S&P 500 INDEX/SPXG131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	1	2,914,000	4288.7		34,385		22,669		15,173			(11,870)		11,790		0001
Purchased Call/S&P 500 INDEX/SPX715KS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/24/2022	1	6,209,000	4544.9	143,428			45,439		7,391			(70,737)		17,501		0001
Purchased Call/S&P 500 INDEX/SPXE13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	2,853,000	4509.37	76,460			11,894		901			(38,020)		5,637		0001
Purchased Call/S&P 500 INDEX/SPXF130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	2,526,000	4786.35	38,395			19,039		1,770			(19,040)		8,894		0001
Purchased Call/S&P 500 INDEX/SPXF13XS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	1	1,851,000	4483.87		25,544		15,551		5,702			(10,008)		7,218		0001
Purchased Call/S&P 500 INDEX/SPXE130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2022	1	6,240,000	4400.64	74,880			5,570		466			(37,132)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXC004ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2021	10/07/2022	1	1,601,513	4400	34,620			9,451		3,014			(17,358)		4,170		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	17,439,000	4131.93		401,097		335,362		257,485			(68,319)		79,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	1	3,292,525	269.4	136,311			62,028		11,122			(33,890)		15,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/26/2021	02/24/2023	1	1,338,494	234.74	55,280			18,172		31,076			(13,744)		5,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/15/2021	04/14/2023	1	303,701	260.1	12,704			5,029		33,762			(3,154)		1,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/14/2023	1	80,783	260.1	3,448			1,367		8,981			(857)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2020	09/26/2022	1	86,211	242.79	3,543			424		497			(877)		212		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023	1	56,616	256.8	2,214			1,463		2,145			(549)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2020	12/09/2022	1	395,530	247.58	16,217			3,601		2,684			(4,026)		1,318		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/25/2023	1	1,056,158	256.8	41,663			27,565		40,018			(10,344)		6,068		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/25/2023	1	87,031	256.8	3,284			2,185		3,298			(818)		500		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	10/25/2023	1	56,467	256.8	2,258			1,507		2,140			(565)		324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2021	01/04/2023	1	588,689	247.37	24,226			6,232		98,567			(6,015)		2,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2021	08/03/2023	1	199,999	268.65	7,623			4,173		16,149			(1,893)		1,046		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2021	02/02/2023	1	207,324	232.77	8,969			2,676		24,156			(2,230)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023	1	369,260	259.2	15,250			5,937		1,980			(3,776)		1,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2021	02/02/2023	1	449,437	247.93	18,907			5,641		4,097			(4,701)		1,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2020	07/29/2022	1	102,165	251.73	4,282			166					(1,069)		144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	836,240	242.4		31,980		26,282		18,353			(5,835)		5,343		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	1	870,984	274.14	36,146			19,571		2,859			(8,987)		4,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023	1	636,006	274.14	26,394			14,341		2,088			(6,535)		3,312		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/19/2023	1	619,099	250.15	23,685			17,487		34,575			(5,889)		3,755		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/19/2023	1	357,404	250.15	14,173			10,479		19,960			(3,529)		2,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/07/2023	1	297,506	264.36	11,997			8,647		28,841			(2,979)		1,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/16/2022	03/15/2024	1	687,597	284.08		25,463		21,790		30,830			(3,697)		4,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/17/2022	03/15/2024	1	108,379	284.08		4,246		3,649		4,860			(612)		709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/23/2022	03/15/2024	1	184,527	284.08		7,295		6,303		8,274			(999)		1,206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/05/2021	01/03/2023	1	476,088	248.07	18,866			4,833		78,171			(4,691)		1,704		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/09/2024	1	325,534	262.04		12,597		11,797		10,659			(848)		2,220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2022	1	662,712	177.66	17,628			5,973		15,773			(8,742)		1,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2020	08/24/2022	1	1,666,955	281.79	68,512			5,082					(16,987)		3,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	1	321,523	230.08		12,057		7,606		4,528			(4,459)		1,276		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/26/2023	1	494,274	251.63	19,425			9,619		23,316			(4,810)		2,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2020	11/23/2022	1	872,755	227.07	36,361			7,262		126,301			(9,028)		2,760		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2023	1	649,860	247.52	25,539			11,096		37,912			(6,341)		3,023		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	12/06/2022	1	277,558	176.65		12,821		6,642		9,104			(6,181)		916		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024	1	126,135	262.63		4,913		4,513		3,957			(418)		852		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	04/26/2024	1	78,247	262.63		3,355		3,094		2,455			(264)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/18/2020	12/20/2022	1	290,922	253.72	11,928			2,818		1,261			(2,949)		1,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2021	12/20/2022	1	160,507	253.72	3,777			996		696			(1,042)		553		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	06/30/2023	1	105,530	252.58	4,147			2,088		4,717			(1,031)		528		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	06/30/2023	1	2,084,576	252.58	72,957			36,782		93,177			(18,239)		10,423		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/24/2023	1	557,177	178.9		17,005		9,724		16,158			(7,288)		2,103		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2020	10/14/2022	1	259,449	223.63	10,314			1,498		42,207			(2,575)		699		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2021	04/14/2023	1	720,432	246.25	28,555			11,335		44,616			(7,129)		3,200		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/14/2023	1	438,203	246.25	15,162			6,035		27,138			(3,796)		1,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	1	450,000	272.69	17,100			665					(8,503)		456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	1,583,226	264.98	65,387			47,415		150,126			(16,257)		9,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/08/2023	1	377,006	264.98	17,315			12,573		35,749			(4,323)		2,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2020	11/16/2022	1	483,205	246.36	19,065			3,624		83,511			(4,740)		1,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/20/2020	11/16/2022	1	62,812	246.36	2,455			469		10,856			(612)		194		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2021	06/02/2023	1	135,412	269.03	5,606			2,598		10,623			(1,392)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	05/02/2023	1	788,506	269.57	32,723			13,709		2,311			(8,091)		3,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2021	02/24/2023	1	2,602,508	240.77	107,223			35,199		41,939			(26,622)		10,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	02/24/2023	1	75,075	240.77	3,595			2,633		1,210			(983)		304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/02/2023	1	1,178,638	269.03	49,242			22,853		92,467			(12,243)		5,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2021	06/02/2023	1	269,191	269.03	11,106			5,162		21,119			(2,773)		1,293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/27/2023	1	1,554,619	267.11	64,361			42,937		135,462			(16,002)		8,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2021	10/27/2023	1	466,384	267.11	19,207			12,831		40,638			(4,795)		2,685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2021	10/27/2023	1	96,875	267.11	4,087			2,734		8,441			(1,022)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2021	06/07/2023	1	1,579,743	269	64,012			30,025		124,269			(15,893)		7,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2021	06/07/2023	1	163,899	269	6,373			3,006		12,893			(1,587)		793		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2021	06/07/2023	1	177,677	269	6,645			3,147		13,977			(1,666)		860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/19/2021	02/10/2023	1	56,302	251.85	2,448			765		8,250			(615)		221		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/09/2023	1	1,100,001	257.61	41,292			28,288		40,224			(10,252)		6,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	1	2,748,760	247.4	113,249			40,457		30,922			(28,118)		11,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	03/17/2023	1	276,017	247.4	16,779			8,231		3,105			(5,709)		1,165		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205S$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023	1	462,386	285.97	19,189			11,376		841			(4,745)		2,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	1	71,212	277	2,955			1,790		93			(733)		392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2020	09/02/2022	1	173,645	238.81	6,900			602		36,575			(1,725)		364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/05/2023	1	467,819	267.65	19,926			8,477		38,735			(4,954)		2,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2024	1	940,157	290.93	35,632			33,775		31,990			(1,993)		6,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/22/2024	1	979,954	290.93	40,184			38,194		33,345			(2,040)		6,747		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/22/2024	1	176,780	290.93	7,510			7,148		6,015			(371)		1,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/22/2024	1	176,254	290.93	7,330			7,025		5,997			(343)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	724,321	228.03	29,045			23,903		17,470			(5,266)		4,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	1	992,559	259.2	40,993			15,061		5,131			(10,192)		4,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/10/2024	1	450,001	262.81	18,664			17,749		14,143			(938)		3,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205O$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1	1,887,102	272.87	78,126			40,733		6,017			(19,398)		9,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	586,488	267	24,163			15,733		3,602			(5,991)		3,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023	1	337,540	285.97	14,008			8,312		614			(3,459)		1,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	89,396	248.2		3,531		3,042		1,596			(501)		587		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2020	12/20/2022	1	804,017	247.16	30,871			7,314		135,571			(7,675)		2,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/12/2021	02/14/2023	1	844,903	250.29	34,810			10,917		6,583			(8,607)		3,346		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	1	648,095	248.18	24,129			13,764		38,022			(5,999)		3,451		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/18/2023	1	156,528	248.18	6,641			3,820		9,183			(1,665)		834		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2020	08/25/2022	1	128,661	222.77	5,129			388		21,583			(1,273)		252		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2020	08/25/2022	1	992,217	222.77	38,661			2,937		166,448			(9,612)		1,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2023	1	1,388,649	249.9	57,351			17,489		11,058			(14,220)		5,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2022	02/08/2023	1	231,758	249.9	5,453			3,657		1,846			(1,823)		906		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/25/2022	03/27/2024	1	946,074	285.54	36,518			31,810		39,948			(4,833)		6,244		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/18/2022	1	96,571	226.86	3,840			744		14,082			(959)		300		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2020	11/18/2022	1	112,478	226.86	4,725			917		16,401			(1,181)		350		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/11/2023	1	575,474	251.94	22,616			13,595		27,913			(5,600)		3,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	1	535,686	252.57	22,177			10,784		5,621			(5,484)		2,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	1	643,105	268.65	26,432			18,480		3,974			(6,554)		3,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	1	1,411,549	276.1	58,579			35,067		4,652			(14,544)		7,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	1,079,445	238.52	41,990			38,189		17,197			(3,953)		7,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/15/2021	12/08/2023	1	228,446	264.98	11,087			8,073		21,662			(2,776)		1,371		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/28/2023	1	1,712,215	251.4	67,290			33,460		81,975			(16,684)		8,538		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	06/28/2023	1	605,860	251.4	23,256			11,580		29,006			(5,774)		3,021		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/28/2023	1	250,000	251.4	9,706			4,839		11,969			(2,413)		1,247		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/28/2023	1	125,092	251.4	4,991			2,502		5,989			(1,243)		624		0001

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Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	06/28/2023	1	268,388	251.4	11,049			6,163		12,849			(3,072)		1,338		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2021	06/28/2023	1	91,535	251.4	4,038			2,295		4,382			(1,144)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	1	909,481	268.1	37,653			18,723		1,357			(9,336)		4,535		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00KSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/10/2021	12/12/2023	1	1,064,706	264.98	44,079			32,030		101,025			(10,899)		6,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2021	09/08/2023	1	259,543	276.1	7,708			4,732		855			(1,968)		1,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00QLSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/05/2022	01/04/2024	1	793,330	270.63		34,297		26,041		61,179			(8,280)		4,882		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	1	1,150,881	264.98		43,041		38,844		31,488			(4,245)		7,726		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/18/2024	1	265,169	264.98		10,517		9,505		7,255			(1,024)		1,780		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/18/2024	1	120,504	264.98		4,288		3,897		3,297			(407)		809		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/08/2023	1	63,146	252.16	2,609			1,569		3,020			(652)		345		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	09/08/2023	1	107,168	252.16		4,101		3,048		5,126			(1,067)		585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00KSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/07/2021	12/01/2023	1	208,138	263.65	8,866			6,361		20,678			(2,216)		1,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00KSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/08/2021	12/01/2023	1	79,087	263.65	3,291			2,364		7,857			(824)		472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00KSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/09/2021	12/01/2023	1	684,106	263.65	29,736			21,453		67,964			(7,455)		4,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/11/2023	1	1,103,345	259.2	45,568			17,777		5,917			(11,268)		4,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	449,923	243.85	18,045			6,281		31,422			(4,486)		1,873		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000I$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/03/2021	09/06/2023	1	1,251,060	269.29	52,044			30,883		99,108			(12,851)		6,813		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017G\$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	1	616,774	253.15	24,301			11,332		26,143			(6,017)		2,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/04/2024	1	1,368,191	285.54		53,633		45,149		57,000			(8,658)		8,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2022	03/04/2024	1	1,921,615	285.54		77,528		65,354		80,056			(12,247)		12,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/04/2024	1	139,401	285.54		5,019		4,278		5,808			(746)		903		0001
Purchased Call/Shiller Barclays Global Index/SBG017K\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	1	647,283	253.09	25,309			17,894		36,110			(6,267)		3,844		0001
Purchased Call/Shiller Barclays Global Index/SBG017K\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	11/27/2023	1	62,629	253.09		2,859		2,129		3,494			(731)		372		0001
Purchased Call/Shiller Barclays Global Index/SBG017N\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	1,132,737	254.73		45,936		39,311		52,384			(6,670)		7,405		0001
Purchased Call/Shiller Barclays Global Index/SBG017N\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	325,004	254.73		14,992		12,883		15,030			(2,159)		2,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000986	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2020	08/10/2022	1	878,876	239.67	37,404			2,058		181,570			(9,287)		1,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000986	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2020	08/10/2022	1	307,717	239.67	12,583			693		63,572			(3,128)		516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000986	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2020	08/10/2022	1	58,642	239.67	2,415			134		12,115			(602)		98		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000986	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2020	08/10/2022	1	86,738	239.67	3,188			178		17,920			(802)		145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000986	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2020	08/10/2022	1	1,674,332	239.67	61,687			3,456		345,906			(15,594)		2,806		0001
Purchased Call/Shiller Barclays Global Index/SBG017O\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/27/2024	1	360,564	263.31		13,173		11,506		10,640			(1,681)		2,380		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	80,802	252.03	3,139			2,364		4,123			(779)		495		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	337,953	252.03	12,927			9,749		17,244			(3,214)		2,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	12/29/2023	1	78,040	252.03		3,270		2,473		3,982			(799)		478		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205X$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	746,828	277.37	30,695			20,477		2,746			(7,631)		4,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	722,016	277.37	29,675			19,838		2,681			(7,348)		4,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1	646,351	246.06		25,983		20,851		12,189			(5,211)		4,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/21/2024	1	683,919	290.93		25,852		24,503		23,255			(1,448)		4,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	675,015	246.06		27,136		21,805		12,702			(5,412)		4,276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205F$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2021	03/15/2023	1	1,324,366	249.23	54,829			19,356		12,753			(13,595)		5,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	1	332,018	266.25	13,746			8,723		960			(3,408)		1,870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	1,216,581	253.08	50,123			37,868		8,893			(12,394)		7,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2021	02/01/2023	1	1,486,363	247.2	64,398			19,045		249,542			(15,989)		5,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2021	02/01/2023	1	599,999	247.2	26,699			7,907		100,733			(6,638)		2,308		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2024	1	329,191	285.54		11,333		9,899		13,900			(1,446)		2,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/24/2022	1	754,218	238.15	30,972			2,301		161,490			(7,690)		1,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2020	08/24/2022	1	393,658	238.15	15,968			1,188		84,288			(3,970)		764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2020	08/24/2022	1	98,210	238.15	4,074			304		21,028			(1,014)		191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2020	08/24/2022	1	57,929	238.15	2,136			160		12,403			(535)		112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2020	08/24/2022	1	73,421	238.15	3,203			245		15,721			(820)		143		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	1	1,102,428	283.67		44,887		39,708		50,928			(5,227)		7,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	10/26/2023	1	600,001	268.44	23,066			15,293		49,659			(5,727)		3,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	10/26/2023	1	175,076	268.44		9,685		7,249		14,490			(2,444)		1,007		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	1	607,759	263.31		22,973		20,007		17,911			(3,044)		4,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2020	07/29/2022	1	67,554	251.85	2,776			107					(690)		95		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	249,201	244.98		9,794		8,475		5,066			(1,328)		1,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ASF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/15/2021	01/13/2023	1	1,270,979	254.22	52,364			14,196		5,949			(13,019)		4,669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2023	1	827,275	265.91	34,580			17,789		74,287			(8,562)		4,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	1	167,102	253.09	5,628			3,984		9,312			(1,407)		990		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023	1	579,898	253.09	22,616			15,962		32,314			(5,623)		3,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	1	1,352,850	273.17	56,008			29,927		4,655			(13,849)		6,992		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	2,087,231	275.9		83,907		64,900		130,299			(19,337)		12,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/12/2024	1	486,756	275.9		20,007		15,496		30,387			(4,589)		3,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	1,090,372	275.9		44,817		34,761		68,068			(10,090)		6,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/12/2024	1	139,392	275.9		5,699		4,451		8,702			(1,265)		864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/04/2020	12/02/2022	1	528,079	247.99	21,934			4,665		87,107			(5,453)		1,721		0001

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Purchased Call/Shiller Barclays Global Index/SBG017BSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/11/2022	1	96,538	226.54	3,699			679		14,242			(920)		292		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/11/2022	1	116,535	226.54	4,650			858		17,192			(1,164)		353		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/24/2023	1	935,339	256.31	24,924			17,616		37,238			(6,222)		5,539		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	1	902,511	256.31	21,056			14,903		35,931			(5,264)		5,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1	423,887	277.85	17,464			11,843		1,541			(4,324)		2,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/15/2021	01/18/2023	1	547,200	254.22	22,545			6,225		2,648			(5,567)		2,035		0001
Purchased Call/Shiller Barclays Global Index/SBG017CST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	184,252	232.88	6,947			1,948		21,386			(1,727)		689		0001
Purchased Call/S&P 500 INDEX/SPXC00W$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/12/2022	01/12/2023	1	2,171,000	4726.35		41,683		22,392		2,849			(19,300)		7,954		0001
Purchased Call/S&P 500 INDEX/SPXE13Z3P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/19/2022	1	1,711,134	4433	34,358			7,614		1,572			(17,132)		4,030		0001
Purchased Call/S&P 500 INDEX/SPXC00MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/01/2021	12/01/2022	1	7,666,000	4513.04	177,085			74,639		20,153			(87,815)		24,897		0001
Purchased Call/S&P 500 INDEX/SPXG13JS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	1	2,931,000	4088.85		55,982		49,351		39,475			(6,749)		13,743		0001
Purchased Call/S&P 500 INDEX/SPX721D$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2022	01/20/2023	1	1,618,266	4483		33,378		18,927		6,409			(14,464)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXF13HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2022	1	5,075,000	4538.43	61,408			26,559		6,654			(30,285)		16,695		0001
Purchased Call/S&P 500 INDEX/SPX715N$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2021	12/22/2022	1	2,223,000	4696.56	59,799			28,664		3,270			(29,654)		7,696		0001
Purchased Call/S&P 500 INDEX/SPXB17LS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/22/2022	1	5,095,000	4367.48	116,166			6,758		611			(57,606)		6,254		0001
Purchased Call/S&P 500 INDEX/SPXC00KSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/26/2021	11/25/2022	1	3,415,000	4594.62	88,449			36,116		6,112			(43,981)		10,873		0001
Purchased Call/S&P 500 INDEX/SPXD00W$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/27/2022	05/30/2023	1	1,658,000	4158.24		48,082		44,108		30,601			(4,442)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXC00W$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/13/2022	01/13/2023	1	1,897,000	4659.03		40,406		21,999		29			(18,598)		6,968		0001
Purchased Call/S&P 500 INDEX/SPX721QSE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	1	1,931,000	4480.7	22,593			4,730		1			(11,204)		4,435		0001
Purchased Call/S&P 500 INDEX/SPX905RSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2022	1	2,132,000	100	42,000			18,397					(20,828)		7,058		0001
Purchased Call/S&P 500 INDEX/SPX715PST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	2,556,000	4543.06		87,160		64,401		16,781			(23,227)		10,930		0001
Purchased Call/S&P 500 INDEX/SPXG13BSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	1	2,766,643	4499		65,393		50,963		17,505			(14,532)		12,116		0001
Purchased Call/S&P 500 INDEX/SPXB17PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2022	1	2,519,469	4359	60,274			15,110		5,079			(30,054)		6,290		0001
Purchased Call/S&P 500 INDEX/SPXG134$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2023	1	3,646,030	4172		102,415		71,320		52,450			(31,599)		15,118		0001
Purchased Call/S&P 500 INDEX/SPX721US5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	2,508,000	3674.84		25,582		24,940		27,824			(914)		12,297		0001
Purchased Call/S&P 500 INDEX/SPX721US6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	2,108,000	3674.84		22,766		22,196		24,603			(813)		10,336		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF132S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/28/2022	1	4,070,279	4353	87,460			21,682		7,830			(43,609)		10,106		0001
Purchased Call/S&P 500 INDEX/SPXF13XSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/02/2023	1	2,766,124	4580		66,851		40,335		9,706			(26,555)		10,664		0001
Purchased Call/S&P 500 INDEX/SPX715RS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2022	05/02/2023	1	1,846,152	4167		52,385		44,136		30,367			(8,347)		8,452		0001
Purchased Call/Shiller Barclays Global Index/SBG017CST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2021	01/20/2023	1	103,355	232.88	3,874			1,088		11,996			(967)		386		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/21/2022	1	943,267	221.82	37,080			1,020		163,290			(9,207)		1,131		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024	1	970,019	264.24		36,279		32,994		27,826			(3,415)		6,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2020	11/23/2022	1	132,984	246.43	5,452			1,089		934			(1,354)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	223,099	248.2		8,812		7,588		3,964			(1,254)		1,462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2022	02/09/2024	1	550,000	281.35		21,670		17,575		27,403			(4,162)		3,493		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/10/2023	1	135,256	237.79	5,620			1,744		12,719			(1,405)		531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/06/2024	1	500,000	285.54		19,600		16,508		20,856			(3,155)		3,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	1	318,544	248.55		12,423		10,990		5,626			(1,447)		2,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	1	997,712	277.37	41,006			27,431		3,705			(10,139)		5,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	1	2,123,840	277.6	87,290			58,153		7,727			(21,673)		12,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	11/03/2023	1	351,183	267.66	12,976			8,770		29,998			(3,222)		2,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	1	254,380	267.66	9,314			6,304		21,729			(2,316)		1,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/25/2024	1	824,100	285.54		31,728		27,625		34,756			(4,210)		5,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2022	03/25/2024	1	950,521	285.54		33,987		29,634		40,088			(4,388)		6,264		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2022	03/25/2024	1	465,680	285.54		15,999		13,969		19,640			(2,047)		3,069		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/25/2024	1	507,201	285.54		18,242		15,949		21,391			(2,312)		3,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2021	04/13/2023	1	1,258,522	259.66	53,120			20,897		142,131			(13,189)		5,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	1,971,795	264.5		80,252		62,159		15,953			(18,409)		12,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/15/2021	04/13/2023	1	218,110	259.66	9,324			3,683		24,632			(2,318)		967		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024	1	786,683	263.07		29,029		28,628		25,030			(557)		5,505		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/14/2024	1	110,956	263.07		3,872		3,824		3,530			(69)		776		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/14/2024	1	567,753	263.07		19,964		19,770		18,064			(221)		3,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2021	03/10/2023	1	1,834,135	246.05	75,750			26,330		21,468			(18,808)		7,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	03/10/2023	1	235,095	246.05		3,124		3,100		2,752			(37)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	1	259,640	259.2	10,723			3,968		1,352			(2,655)		1,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00093H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/23/2022	1	311,563	237.47	13,265			968		67,797			(3,298)		599		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/18/2023	1	552,445	256.53	20,760			13,610		21,148			(5,169)		3,151		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2021	01/06/2023	1	100,000	229.83	4,203			1,096		13,066			(1,044)		361		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2021	01/06/2023	1	220,912	229.83	20,944			6,642		28,865			(6,339)		797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2021	03/23/2023	1	248,525	259.17	10,164			3,705		28,563			(2,524)		1,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2021	03/23/2023	1	400,000	259.17	17,131			6,270		45,971			(4,259)		1,707		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2020	12/21/2022	1	118,723	247.17	4,558			1,085		20,011			(1,132)		410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/21/2022	1	92,431	247.17	3,754			900		15,580			(935)		319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/16/2024	1	2,229,329	293.69		79,855		75,138		66,080			(4,813)		15,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/16/2024	1	144,058	293.69		4,944		4,659		4,270			(292)		987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/16/2024	1	227,164	293.69		7,735		7,318		6,733			(446)		1,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/16/2024	1	103,479	293.69		3,890		3,737		3,067			(158)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	1	760,172	277.85	31,319			20,693		2,709			(7,765)		4,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/12/2021	02/13/2023	1	1,460,939	250.29	60,191			18,820		11,382			(14,904)		5,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2020	11/04/2022	1	140,302	240.7	7,484			1,317		28,109			(1,887)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	115,656	248.2		4,568		3,935		2,060			(649)		759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	1	725,162	233.41		27,701		26,599		14,447			(1,137)		5,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	622,627	228.03		24,967		20,571		14,990			(4,502)		3,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	1	857,373	269.83	35,581			15,982		2,796			(8,822)		4,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/24/2020	12/27/2022	1	345,718	251.62	14,174			3,485		1,937			(3,500)		1,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2021	07/27/2023	1	1,027,624	266.73	41,802			22,482		89,550			(10,379)		5,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2020	08/18/2022	1	359,486	238.51	14,183			940		76,330			(3,526)		659		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017C$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	12/20/2022	1	87,511	229.31	3,954			981		11,670			(1,027)		301		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,210,221	250.15	47,199			34,734		67,538			(11,687)		7,333		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/10/2022	1	500,000	226.08	20,214			3,670		74,931			(5,019)		1,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/29/2023	1	1,000,000	270.01	41,800			24,345		76,769			(10,336)		5,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2021	08/22/2022	1	320,297	248.22	22,633			3,621		232			(12,528)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	1	1,227,328	277.85	50,443			34,580		4,461			(12,524)		7,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2022	11/10/2023	1	59,385	277.85		1,143		892		216			(252)		347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/07/2023	1	910,592	265.91	38,285			19,645		81,722			(9,558)		4,596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/21/2023	1	401,546	273.17	16,624			8,840		1,352			(4,133)		2,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	02/10/2023	1	1,018,891	250.29	41,978			13,006		7,898			(10,437)		4,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	02/10/2023	1	129,748	250.29		3,173		2,115		1,006			(1,061)		509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2020	07/29/2022	1	461,557	237.42	18,352			711		100,676			(4,582)		651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2020	07/29/2022	1	69,010	237.42	2,660			103		15,053			(665)		97		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2020	11/09/2022	1	1,198,952	244.75	51,730			9,321		216,450			(12,844)		3,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	06/07/2023	1	228,217	269	8,789			4,500		17,953			(2,374)		1,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2020	07/15/2022	1	437,422	239.31	17,894			358		91,257			(4,614)		443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2020	08/19/2022	1	281,964	238.73	10,642			720		59,554			(2,646)		522		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/01/2023	1	80,754	269.39	3,309			1,533		6,238			(824)		387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2021	06/01/2023	1	367,902	269.39	14,572			6,771		28,417			(3,648)		1,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2021	06/01/2023	1	73,718	269.39	2,479			1,185		5,694			(638)		354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2021	06/01/2023	1	1,228,426	269.39	49,249			22,694		94,885			(12,228)		5,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ES7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2021	03/03/2023	1	3,027,189	236.65	125,023			42,249		63,319			(31,041)		12,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GS4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	1	1,155,184	259.2	47,709			17,694		6,061			(11,797)		4,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2021	06/02/2023	1	84,106	268.73	3,534			1,638		6,685			(877)		404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2021	06/02/2023	1	60,716	268.73	1,934			917		4,826			(492)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2021	06/27/2023	1	1,057,580	265.3	43,784			21,711		5,342			(10,826)		5,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2020	07/22/2022	1	882,979	238.68	36,661			1,062		186,981			(9,102)		1,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2020	07/22/2022	1	109,388	238.68	4,519			131		23,164			(1,124)		134		0001
Purchased Call/Shiller Barclays Global Index/SBG017GST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	06/30/2023	1	450,000	252.58	15,037			7,591		20,114			(3,764)		2,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2020	12/07/2022	1	55,294	248.7	2,273			496		336			(563)		183		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/12/2023	1	1,384,743	244.16	55,354			21,700		95,962			(13,744)		6,129		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/12/2023	1	232,747	244.16	10,200			4,026		16,129			(2,543)		1,030		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/12/2023	1	156,929	244.16	7,867			3,268		10,875			(2,070)		695		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	04/12/2023	1	185,156	244.16	10,260			4,313		12,831			(2,731)		819		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2058$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/21/2020	12/21/2022	1	600,000	250.22	24,660			5,860		3,645			(6,114)		2,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/12/2023	1	161,676	247.52	6,839			2,975		9,432			(1,700)		752		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/12/2023	1	143,095	247.52	6,151			2,680		8,348			(1,536)		666		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/12/2023	1	55,378	247.52	2,304			1,012		3,231			(579)		258		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	05/12/2023	1	109,174	247.52	4,794			2,334		6,369			(1,333)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/17/2021	12/18/2023	1	484,947	255.59	19,883			14,632		5,806			(4,923)		2,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/02/2021	07/03/2023	1	348,681	266.53	14,540			7,350		30,514			(3,600)		1,751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023	1	2,947,760	285.97	122,332			72,249		5,257			(30,415)		15,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/31/2021	12/29/2023	1	50,532	253.08	2,067			1,559		359			(514)		309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/02/2021	11/01/2023	1	521,405	267.12	22,057			14,806		45,457			(5,476)		3,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	11/01/2023	1	500,001	267.12	21,170			14,230		43,591			(5,264)		2,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/04/2021	11/01/2023	1	262,049	267.12	9,928			6,701		22,846			(2,472)		1,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/14/2022	11/01/2023	1	75,693	267.12		4,452		3,337		6,599			(1,133)		438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/16/2021	07/17/2023	1	445,429	266.02	18,574			9,734		39,868			(4,599)		2,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/09/2023	1	643,681	264.79	28,807			19,735		61,243			(7,152)		3,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2021	07/24/2023	1	460,929	273.17	19,082			10,184		1,586			(4,725)		2,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/11/2022	01/11/2024	1	67,248	264.33		2,737		2,102		550			(637)		416		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	06/06/2024	1	73,454	293.96		2,791		2,707		2,185			(88)		511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/06/2024	1	1,739,194	293.96		67,567		65,615		51,746			(2,039)		12,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/06/2024	1	155,779	293.96		6,237		6,082		4,635			(180)		1,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/06/2024	1	321,446	293.96		13,352		13,038		9,564			(367)		2,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/06/2024	1	153,601	293.96		6,291		6,160		4,570			(139)		1,069		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	1	540,000	284.36		20,952		18,004		23,905			(3,018)		3,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/15/2024	1	544,498	284.36		20,240		17,416		24,104			(2,891)		3,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	03/15/2024	1	157,336	284.36		6,285		5,562		6,965			(746)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	302,604	244.44		12,074		10,142		6,202			(1,971)		1,956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/13/2023	1	400,000	265.51	16,520			11,362		37,093			(4,090)		2,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/10/2023	1	147,685	265.51	6,085			4,177		13,688			(1,513)		863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2021	11/10/2023	1	62,677	265.51	2,540			1,748		5,809			(635)		366		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/29/2023	1	668,484	252.03	25,569			19,283		34,110			(6,357)		4,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/26/2023	1	713,857	250.94	28,055			12,766		34,421			(6,975)		3,394		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2021	05/26/2023	1	275,740	250.94	11,131			5,072		13,296			(2,783)		1,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	668,557	242.09		26,742		21,719		14,802			(5,106)		4,246		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2023	1	652,070	263.51	27,061			17,619		64,821			(6,710)		3,719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/18/2023	1	750,001	263.51	33,272			21,693		74,556			(8,261)		4,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/18/2023	1	1,100,000	263.51	54,643			35,676		109,349			(13,586)		6,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	1	566,274	281.35		24,475		19,877		28,213			(4,673)		3,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2022	02/09/2024	1	964,825	281.35		38,202		31,069		48,070			(7,166)		6,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/09/2024	1	58,892	281.35		2,349		1,926		2,934			(433)		374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000CSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/08/2021	01/06/2023	1	300,001	251.18	11,884			3,102		44,970			(2,955)		1,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000CSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2021	01/06/2023	1	233,073	251.18	21,963			8,220		34,938			(7,841)		841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	1	600,000	285.07		23,400		19,882		25,607			(3,595)		3,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/08/2024	1	1,035,114	285.07		40,378		34,355		44,177			(6,157)		6,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/09/2023	1	114,798	264.79	5,021			3,439		10,922			(1,248)		670		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	1	247,436	274.51		9,947		7,624		16,358			(2,330)		1,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2022	01/10/2024	1	600,001	274.51		25,376		19,477		39,666			(5,918)		3,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/10/2024	1	59,018	274.51		2,526		1,952		3,902			(584)		365		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/10/2024	1	135,585	274.51		5,937		4,595		8,964			(1,366)		839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/10/2024	1	220,243	274.51		9,186		7,061		14,560			(2,133)		1,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	1	114,742	270.13	4,706			2,727		8,756			(1,169)		616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2020	11/09/2022	1	105,057	244.75	4,425			803		18,966			(1,103)		316		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2020	11/09/2022	1	185,491	244.75	8,079			1,468		33,487			(2,023)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2023	1	300,000	265.51	12,390			8,527		27,824			(3,064)		1,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	11/14/2023	1	140,849	265.51		8,923		6,742		13,063			(2,187)		826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/05/2023	1	166,595	264.72	7,231			4,611		15,823			(1,798)		937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/05/2023	1	79,734	264.72	3,078			1,985		7,573			(777)		449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2021	09/29/2023	1	250,355	266.21	8,963			5,625		22,474			(2,225)		1,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	1	308,726	270.49	12,812			5,649		297			(3,177)		1,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2021	03/23/2023	1	153,406	259.17	8,008			3,445		17,631			(2,346)		655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023	1	99,999	264.91	4,654			3,041		9,449			(1,156)		571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/19/2023	1	295,155	264.91	13,381			8,779		27,888			(3,327)		1,685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/19/2023	1	92,304	264.91	4,380			2,882		8,721			(1,095)		527		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205D$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	1	1,244,552	245.38	51,276			16,622		14,810			(12,714)		5,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2021	02/22/2023	1	203,787	245.38	15,456			7,042		2,425			(5,380)		821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2020	08/18/2022	1	123,660	238.51	4,718			313		26,257			(1,175)		227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2021	09/28/2023	1	800,001	265.22	34,748			21,700		74,528			(8,627)		4,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/18/2022	1	207,128	238.51	8,311			553		43,980			(2,081)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	104,796	183.08		3,615		2,734		2,379			(901)		454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2021	03/03/2023	1	870,844	259.4	37,735			12,787		99,285			(9,421)		3,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2021	03/03/2023	1	103,676	259.4	4,085			1,386		11,820			(1,021)		426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2021	03/03/2023	1	57,249	259.4	2,485			850		6,527			(626)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/18/2023	1	1,076,146	268.17	44,660			27,275		5,819			(11,058)		5,941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2022	1	480,700	176.02	12,642			3,796		14,565			(6,269)		1,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	1	692,836	278.35	28,753			16,402		1,867			(7,149)		3,689		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/07/2023	1	457,257	251.77	18,325			10,914		22,339			(4,550)		2,493		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/07/2023	1	1,073,000	251.77	42,021			25,131		52,420			(10,448)		5,850		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/07/2023	1	101,344	251.77	4,009			2,401		4,951			(998)		553		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/09/2022	1	238,945	223.82	8,188			802		38,743			(2,067)		527		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	1	514,972	277.85	21,217			14,397		1,872			(5,246)		2,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1	378,020	277.85	15,574			10,541		1,374			(3,872)		2,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,533,538	246.06		61,648		49,522		28,919			(12,313)		9,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	06/24/2021	06/23/2023	1	100,000	263.94	4,403			2,168		9,673			(1,093)		495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	536,596	237		21,517		17,976		14,762			(3,562)		3,468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	11/27/2020	11/25/2022	1	67,500	245.55	2,768			562		522			(688)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	1	1,800,953	259.2	74,379			28,663		9,588			(18,493)		7,887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/02/2020	12/02/2022	1	167,508	245.72	6,885			1,456		1,316			(1,707)		546		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023	1	801,333	250.86	31,492			19,293		41,399			(7,808)		4,434		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/21/2021	09/20/2023	1	300,001	250.86	11,301			6,933		15,499			(2,806)		1,660		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/22/2021	09/20/2023	1	169,838	250.86	6,662			4,093		8,774			(1,656)		940		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/23/2021	09/20/2023	1	232,209	250.86	9,682			5,973		11,996			(2,411)		1,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2023	1	993,127	267.11	41,215			27,571		86,607			(10,191)		5,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024	1	806,141	274.55		32,487		24,856		53,199			(7,722)		4,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	04/01/2021	03/31/2023	1	408,654	260.04	16,752			6,308		45,521			(4,159)		1,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	08/05/2021	08/03/2023	1	114,605	268.65	4,437			2,439		9,254			(1,103)		599		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000CSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	01/07/2021	01/06/2023	1	599,999	250.93	24,724			6,445		90,619			(6,139)		2,164		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000C9B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2021	01/06/2023	1	223,691	250.93	7,033			1,880		33,784			(1,796)		807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A9Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2020	11/03/2022	1	600,001	240.75	24,050			4,135		120,069			(5,971)		1,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A9Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2020	11/03/2022	1	63,406	240.75	3,126			545		12,688			(785)		186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/29/2024	1	567,688	278.76		22,764		18,067		31,556			(4,765)		3,572		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024	1	611,043	278.76		24,503		19,454		33,980			(5,121)		3,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/11/2023	1	528,822	270.94	22,052			12,366		38,859			(5,483)		2,792		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/16/2021	08/11/2023	1	486,769	270.94	20,930			11,753		35,769			(5,225)		2,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	1	1,018,005	265.3	42,145			20,782		5,065			(10,478)		5,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2021	08/11/2023	1	88,095	270.94	3,570			2,010		6,473			(894)		465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	1	27,532	245.13	1,052			977		563			(79)		187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2024	1	674,711	284.53		25,909		22,808		29,925			(3,190)		4,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2022	04/01/2024	1	769,771	284.53		27,676		24,398		34,141			(3,307)		5,101		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/08/2022	1	81,594	220.17	3,506			34		14,850			(886)		60		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	08/30/2022	1	347,215	222.67	14,003			1,165		58,414			(3,491)		710		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024	1	1,522,110	254.15		58,297		48,406		71,748			(10,076)		9,782		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024	1	928,926	254.15		36,806		30,604		43,787			(6,320)		5,970		0001

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Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/23/2024	1	355,329	254.15		14,554		12,118		16,749			(2,449)		2,284		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	02/23/2024	1	358,981	254.15		13,418		11,361		16,921			(2,102)		2,307		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	02/23/2024	1	127,337	254.15		7,706		6,862		6,002			(873)		818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2020	07/22/2022	1	53,424	238.68	2,187			64		11,313			(547)		66		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2020	07/22/2022	1	84,632	238.68	5,170			184		17,922			(1,583)		104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C5V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2021	02/03/2023	1	369,560	248.9	15,560			4,657		59,132			(3,863)		1,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/12/2023	1	738,819	276.52	30,661			14,592		1,576			(7,592)		3,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L5X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/24/2024	1	1,782,247	276.26		80,771		63,551		110,080			(17,284)		11,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L5X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/24/2024	1	100,000	276.26		4,020		3,159		6,176			(865)		626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L5X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/24/2024	1	130,087	276.26		6,065		4,825		8,035			(1,245)		815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/26/2024	1	638,447	289.6		24,515		22,518		22,728			(2,088)		4,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2022	04/26/2024	1	184,070	289.6		6,890		6,337		6,553			(561)		1,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	04/26/2024	1	72,457	289.6		2,950		2,732		2,579			(229)		489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2020	11/17/2022	1	230,212	246.35	9,093			1,738		39,788			(2,258)		713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2020	11/17/2022	1	99,564	246.35	3,924			753		17,208			(976)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105XSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2020	07/19/2022	1	106,584	248.65	4,381			108					(1,083)		122		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1	520,834	252.34	21,354			15,341		7,121			(5,295)		3,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	460,280	242.09		18,411		14,972		10,153			(3,496)		2,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/20/2021	09/20/2023	1	594,206	264.12	24,660			15,107		57,606			(6,114)		3,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2021	09/20/2023	1	792,274	264.12	32,396			19,875		76,808			(8,044)		4,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2021	09/20/2023	1	160,039	264.12	6,744			4,143		15,515			(1,677)		886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/23/2021	09/20/2023	1	232,210	264.12	10,585			6,530		22,512			(2,635)		1,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/24/2021	09/20/2023	1	74,757	264.12	3,419			2,112		7,247			(852)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/22/2023	1	450,000	268.98	18,675			8,349		1,539			(4,624)		2,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2023	1	80,098	251.17		2,932		2,399		794			(551)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2023	1	1,272,249	278.35	52,798			30,243		3,565			(13,055)		6,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/23/2024	1	2,542,601	238.52		98,907		89,940		40,614			(9,323)		17,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105XSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2020	07/15/2022	1	54,305	269.82	2,237			43					(555)		55		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	1	673,982	228.43		26,892		22,687		16,140			(4,231)		4,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2020	12/16/2022	1	467,630	254.35	19,173			4,443		1,747			(4,760)		1,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/15/2021	12/14/2023	1	578,369	268.06	24,403			17,824		49,010			(6,059)		3,491		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/10/2023	1	335,897	243.85	13,637			4,753		23,459			(3,405)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	153,655	239.63		5,870		5,475		3,867			(402)		1,049		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205AS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2021	01/20/2023	1	346,347	256.06	14,270			3,979		1,488			(3,538)		1,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/24/2020	12/23/2022	1	1,218,300	251.62	49,950			12,074		6,633			(12,402)		4,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	1,051,018	275.31		43,445		33,604		67,252			(10,012)		6,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/12/2024	1	56,628	275.31		2,394		1,854		3,623			(549)		351		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	165,608	275.31		6,996		5,426		10,597			(1,575)		1,027		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	04/18/2024	1	154,401	264.98		4,825		4,477		4,224			(353)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	58,357	247.04		2,235		2,142		1,127			(104)		402		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/16/2022	1	137,902	223.16	4,944			527		22,821			(1,236)		319		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/16/2022	1	94,063	223.16	3,119			335		15,566			(783)		217		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/16/2022	1	129,652	223.16	4,660			503		21,456			(1,178)		300		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	754,440	264.11		30,222		27,897		21,967			(2,360)		5,122		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	121,370	264.11		4,687		4,345		3,534			(360)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	1,369,271	264.5		55,592		43,128		11,078			(12,683)		8,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2020	08/05/2022	1	258,441	237.19	10,536			509		56,655			(2,616)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	90,474	246.26		3,447		3,178		1,775			(274)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	1	113,480	243.98		4,346		4,160		2,461			(209)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	185,378	243.46		7,100		6,660		4,028			(466)		1,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	937,747	258.21	38,823			24,531		8,898			(9,626)		5,269		0001

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Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	05/10/2024	1	76,774	262.81		3,850		3,729		2,413			(126)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	01/13/2023	1	226,839	254.24		5,675		4,059		1,062			(1,624)		833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/15/2023	1	1,577,217	270.94	65,928			37,130		116,039			(16,302)		8,368		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023	1	534,524	264.65	22,022			15,398		51,187			(5,460)		3,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/22/2023	1	865,868	264.65	37,919			26,585		82,918			(9,415)		5,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	11/22/2023	1	302,594	264.65	11,045			7,852		28,977			(2,777)		1,788		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2023	1	1,258,452	252.87	49,457			29,824		58,028			(12,263)		6,909		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/13/2023	1	681,625	252.87	27,252			16,456		31,430			(6,766)		3,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2020	07/20/2022	1	259,864	237.85	10,849			284		56,137			(2,694)		304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2020	07/20/2022	1	323,745	237.85	13,462			352		69,936			(3,347)		379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2020	07/20/2022	1	181,554	237.85	7,877			207		39,220			(1,961)		212		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2020	07/20/2022	1	52,431	237.85	2,134			57		11,326			(536)		61		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2020	10/06/2022	1	127,088	237.91	5,326			711		27,292			(1,322)		329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2020	10/06/2022	1	85,932	237.91	3,760			504		18,454			(935)		223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2020	10/06/2022	1	100,040	237.91	4,049			546		21,484			(1,015)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2020	10/28/2022	1	215,297	230.01	8,827			1,443		5,233			(2,189)		617		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/19/2023	1	479,931	269.19	19,869			14,629		39,006			(4,913)		2,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2021	12/19/2023	1	503,984	269.19	20,052			14,804		40,961			(4,985)		3,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/19/2023	1	103,669	269.19	5,261			3,994		8,426			(1,271)		629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	1	81,508	293.6	3,145			3,011		2,442			(151)		562		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2024	1	429,157	293.6	15,874			15,216		12,859			(741)		2,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/24/2024	1	942,655	293.6	34,997			33,591		28,246			(1,450)		6,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2021	03/30/2023	1	929,999	260.9	36,502			13,657		100,388			(9,063)		4,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2021	12/27/2023	1	1,149,179	268.48	47,461			35,465		96,086			(11,768)		7,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/27/2023	1	640,971	268.48	27,932			20,930		53,593			(6,945)		3,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/27/2023	1	216,284	268.48	11,383			8,673		18,084			(2,719)		1,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	12/27/2023	1	53,610	268.48	2,913			2,226		4,483			(690)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	1,986,219	505.52	144,398			7,736		201,563			(35,705)		3,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	08/09/2022	1	73,310	505.52	7,708			490		7,440			(2,268)		121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2020	12/09/2022	1	591,346	248.36	23,929			5,321		96,474			(5,949)		1,970		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K9E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/27/2023	1	267,668	264.35	11,081			7,835		29,023			(2,744)		1,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T9K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023	1	419,524	268.17	17,410			10,642		2,284			(4,305)		2,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B92	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2021	01/25/2023	1	1,006,920	258.05	41,485			11,853		3,863			(10,286)		3,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	01/25/2023	1	203,354	258.05	8,345			3,647		780			(3,160)		769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L90	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023	1	144,536	269.19	5,969			4,393		11,745			(1,478)		876		0001
Purchased Call/S&P 500 INDEX/SPXA053SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	1	2,097,703	4115.77		160,265		92,687		92,687	(67,578)				10,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2021	09/29/2023	1	1,400,000	263.42	57,960			36,375		139,332			(14,391)		7,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	09/29/2023	1	999,999	263.42	43,011			27,030		99,523			(10,694)		5,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2021	09/29/2023	1	162,041	263.42	6,908			4,347		16,127			(1,725)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z92	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,943,204	272.6	79,866			55,520		9,623			(19,829)		11,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D55	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2021	02/17/2023	1	2,042,559	250.32	84,153			26,813		16,564			(20,894)		8,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	99,487	251.17		3,870		3,519		1,604			(365)		670		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	492,552	269.19	20,342			14,948		39,993			(5,058)		2,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2021	07/14/2023	1	1,550,000	266.12	64,635			33,699		138,116			(16,048)		7,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/14/2023	1	662,111	266.12	27,418			14,315		58,999			(6,817)		3,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2021	07/14/2023	1	137,501	266.12	5,250			2,745		12,252			(1,311)		701		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/14/2023	1	75,242	266.12	3,155			1,664		6,705			(792)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	09/01/2023	1	84,210	288.8	2,263			1,433		125			(606)		456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2020	08/12/2022	1	474,691	239.85	19,138			1,109		97,615			(4,752)		815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2020	08/12/2022	1	708,118	239.85	28,903			1,677		145,617			(7,186)		1,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/28/2023	1	492,406	270.01	20,533			11,947		37,793			(5,084)		2,654		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/26/2023	1	66,359	232.52	2,526			726		7,814			(627)		252		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/26/2023	1	62,569	232.52	2,373			685		7,368			(590)		237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/20/2024	1	1,412,319	290.93		53,386		50,595		47,958			(2,994)		9,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/23/2022	05/20/2024	1	147,512	290.93	5,709			5,418		5,009			(298)		1,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2020	09/02/2022	1	101,078	238.31	4,131			360		21,547			(1,033)		212		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2020	09/02/2022	1	96,236	238.31	3,853			337		20,514			(964)		201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2020	12/28/2022	1	50,495	247.16	2,057			512		8,509			(512)		178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2020	12/28/2022	1	307,931	247.16	12,571			3,112		51,889			(3,121)		1,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	12/28/2022	1	126,395	247.16	11,020			4,360		21,299			(4,365)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	1	367,576	269.57	15,181			6,165		1,009			(3,774)		1,652		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/05/2024	1	89,738	274.55		3,607		2,755		5,914			(862)		553		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/05/2024	1	179,857	274.55		7,200		5,507		11,852			(1,698)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	1	420,179	268.43	17,395			10,800		2,317			(4,301)		2,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/23/2023	1	1,100,000	268.98	45,650			20,442		3,762			(11,288)		5,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	05/23/2023	1	125,438	268.98	6,123			3,484		429			(1,927)		594		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/08/2023	1	967,261	242.25	39,449			13,566		73,468			(9,795)		4,011		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/08/2023	1	103,084	242.25	4,494			1,556		7,830			(1,120)		427		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/08/2023	1	88,094	242.25	3,920			1,361		6,691			(983)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	1	1,272,878	530.55	88,592			25,697		100,167			(22,026)		4,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2021	01/27/2023	1	310,327	530.55	22,555			6,551		24,421			(5,631)		1,180		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2020	07/08/2022	1	170,131	236.35	6,248			60		38,077			(1,551)		126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2020	12/27/2022	1	134,410	247.16	5,482			1,352		22,651			(1,363)		472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2020	11/11/2022	1	836,249	245.71	34,681			6,380		147,133			(8,658)		2,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2020	11/11/2022	1	65,904	245.71	2,730			503		11,595			(683)		200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024	1	300,000	281.8		11,529		9,309		14,638			(2,230)		1,904		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/08/2029	1	160,012	3207.3		9,432		8,804		4,001			(631)		2,045		0001

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

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Purchased Call/AI Powered Multi-Asset Index/AIM0001S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/08/2029	1	84,256	3207.3		5,225		4,889		2,107			(344)		1,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2022	02/08/2024	1	600,445	281.8		23,161		18,778		29,297			(4,454)		3,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/16/2024	1	1,905,438	281.91		75,265		61,940		92,859			(13,647)		12,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/07/2024	1	449,745	268.98		12,490		12,231		10,259			(276)		3,132		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/07/2024	1	237,568	268.98		6,721		6,591		5,419			(139)		1,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	1	671,772	259.2	27,744			10,706		3,577			(6,907)		2,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	1	878,401	268.43	36,366			22,503		4,810			(9,041)		4,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2020	12/22/2022	1	78,167	249.63	3,213			768		504			(797)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/15/2020	09/15/2022	1	52,730	242.86	2,167			226		219			(537)		121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	1	1,251,659	246.27		50,066		40,606		23,328			(9,615)		7,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/14/2023	1	788,403	270.94	32,876			18,496		57,989			(8,140)		4,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2020	12/29/2022	1	133,488	247.22	5,427			1,357		22,449			(1,347)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	1	779,357	276.52	32,343			15,323		1,663			(8,041)		3,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	1	704,019	268.43	29,146			18,081		3,882			(7,217)		3,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2021	05/26/2023	1	525,312	268.12	23,178			10,533		42,793			(5,755)		2,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/26/2023	1	288,391	268.12	12,746			5,800		23,493			(3,169)		1,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	1	1,865,396	287.23		71,631		63,770		73,470			(8,111)		12,447		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	1	1,351,648	264.83	55,823			40,424		128,846			(13,860)		8,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	171,340	264.83	7,123			5,165		16,333			(1,771)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	1	1,038,409	269.57	43,094			18,850		3,082			(10,670)		4,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	1	351,854	254.51	14,426			10,403		4,341			(3,577)		2,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	1	708,881	277.85	29,206			20,139		2,602			(7,241)		4,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023	1	1,000,000	269.57	41,300			16,509		2,671			(10,212)		4,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/08/2023	1	74,906	264.83	4,073			2,978		7,140			(1,021)		450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2020	09/02/2022	1	124,970	237.82	5,244			458		26,951			(1,311)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	1	1,216,709	244.56		49,277		38,591		24,079			(10,830)		7,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2020	09/02/2022	1	52,962	237.82	2,178			190		11,422			(545)		111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2021	05/05/2023	1	200,001	266.72	8,586			3,648		17,223			(2,132)		920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	05/05/2023	1	122,613	266.72	4,652			2,218		10,559			(1,299)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	79,362	243.51		3,071		2,983		1,747			(93)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2020	09/23/2022	1	102,544	238.23	4,215			488		977			(1,046)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2020	09/23/2022	1	75,626	238.23	3,962			464		721			(995)		182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/13/2024	1	958,578	292.85		36,234		33,991		29,535			(2,379)		6,556		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSVI0000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	05/13/2024	1	543,002	292.85		21,267		19,978		16,731			(1,315)		3,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSVI0000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/13/2024	1	553,814	292.85		20,556		19,337		17,064			(1,244)		3,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSVI0000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/13/2024	1	58,685	292.85		2,072		1,960		1,808			(120)		401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSVI0000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/13/2024	1	131,802	292.85		4,928		4,681		4,061			(253)		901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSVI000ASU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2020	10/28/2022	1	38,315	237.03	1,571			258		8,388			(390)		110		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2020	12/02/2022	1	297,092	228.6	11,476			2,444		40,705			(2,865)		968		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	1	79,762	254.75		3,206		2,558		3,604			(651)		503		0001
Purchased Call/S&P 500 INDEX/SPX715SSR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	2,465,587	4115.77		168,400		101,787		101,787	(66,613)				11,951		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/01/2024	1	223,507	254.75		8,975		7,190		10,098			(1,812)		1,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/01/2024	1	188,390	254.75		7,602		6,099		8,512			(1,527)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXB17MSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/12/2022	1	2,769,000	4468	58,703			6,849		761			(29,190)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXF13KS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	2,598,000	4589.38		51,700		30,764		7,213			(20,963)		10,016		0001
Purchased Call/S&P 500 INDEX/SPXB17KSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/08/2022	1	1,978,000	4320.82	61,318			1,189		32			(30,407)		1,464		0001
Purchased Call/S&P 500 INDEX/SPX7217SA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	1	3,351,000	4682.94	82,435			32,701		3,745			(40,879)		10,560		0001
Purchased Call/S&P 500 INDEX/SPX161PSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	07/01/2022	1	4,200,000	4800		23,110							(22,909)		1,099		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	1	2,950,000	3789.99		78,765		75,727		78,075			(3,237)		14,444		0001
Purchased Call/S&P 500 INDEX/SPX721KSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	1	1,526,000	4545.86		29,147		22,161		6,633			(7,148)		6,647		0001
Purchased Call/S&P 500 INDEX/SPXC00DS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	1	2,770,000	4697.53	45,151			15,803		1,540			(22,451)		8,170		0001
Purchased Call/S&P 500 INDEX/SPXC00FSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2022	1	5,074,000	4682.85	116,702			43,723		4,504			(57,556)		15,543		0001
Purchased Call/S&P 500 INDEX/SPXD00WSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/31/2023	1	1,290,000	4132.15		13,932		12,819		5,963			(1,145)		6,179		0001
Purchased Call/S&P 500 INDEX/SPX721FSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	1	2,687,000	4418.64		31,438		19,561		744			(12,005)		10,548		0001
Purchased Call/S&P 500 INDEX/SPX715QS5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/30/2023	1	1,228,000	4602.45		14,490		10,858		166			(3,652)		5,310		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715FSV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/01/2022	1	2,874,000	4352.34	83,633					3			(41,587)		752		0001
Purchased Call/S&P 500 INDEX/SPXE13USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	2,490,000	4509.37	37,101			5,771		539			(18,449)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXE13USP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	2,218,000	4509.37	43,695			7,102		630			(21,550)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXB17KSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/05/2022	1	2,427,757	4351	59,159			656		1			(29,498)		1,421		0001
Purchased Call/S&P 500 INDEX/SPX621V$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2021	07/26/2022	1	2,043,103	4422	48,210			3,339		87			(24,038)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXB17MSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	1	11,968,000	4436.52	271,674			26,413		2,765			(135,090)		18,793		0001
Purchased Call/S&P 500 INDEX/SPX721KSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	1	10,114,000	4545.86		237,679		180,715		52,339			(58,286)		44,054		0001
Purchased Call/S&P 500 INDEX/SPXF137SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/18/2022	1	2,237,135	4483	51,801			15,772		3,227			(25,901)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXF13LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	4,706,000	4620.64	57,884			27,268		5,032			(28,548)		16,152		0001
Purchased Call/S&P 500 INDEX/SPX621XSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	1,533,000	4441.67	31,886			4,340					(15,856)		2,837		0001
Purchased Call/S&P 500 INDEX/SPX715JSE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2021	09/30/2022	1	8,036,000	4307.54	186,435			46,996		23,919			(92,451)		20,172		0001
Purchased Call/S&P 500 INDEX/SPXG13FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023	1	2,642,000	4287.5		71,862		59,919		33,672			(12,404)		12,016		0001
Purchased Call/MSCI EAFE/MXE013285	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	1	1,535,000	2344.82	112,823			9,361		9,361	(97,687)				8,075		0001
Purchased Call/S&P 500 INDEX/SPX721SSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	1	6,069,000	4101.23		135,946		125,459		95,631			(10,801)		29,115		0001
Purchased Call/S&P 500 INDEX/SPXE13JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2022	1	2,375,000	4319.94	34,913					2			(17,313)		621		0001
Purchased Call/S&P 500 INDEX/SPXF13WS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	4,159,000	4589.38		49,908		29,697		7,594			(20,237)		16,034		0001
Purchased Call/S&P 500 INDEX/SPX721HS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	1,980,000	4384.65		32,670		21,599		10,396			(11,219)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXA054SH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/22/2023	1	2,212,788	3763		91,510		91,254		86,731			(510)		10,942		0001
Purchased Call/S&P 500 INDEX/SPX715JSB	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2021	09/21/2022	1	1,284,606	4355	34,421			7,884		2,494			(17,210)		3,063		0001
Purchased Call/S&P 500 INDEX/SPXG13GS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	1	2,306,000	4175.48		37,127		31,297		22,631			(5,900)		10,574		0001
Purchased Call/S&P 500 INDEX/SPXC00KS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/24/2021	11/22/2022	1	2,416,397	4683	65,640			26,403		2,774			(32,730)		7,615		0001
Purchased Call/S&P 500 INDEX/SPX7210ST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2023	1	2,668,341	4176		89,524		74,562		48,453			(15,537)		12,096		0001
Purchased Call/S&P 500 INDEX/SPX721FSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	1	1,905,000	4348.87		41,529		26,722		1,937			(15,060)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXF130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	14,718,000	100	183,975			91,734					(91,231)		51,965		0001
Purchased Call/S&P 500 INDEX/SPXD00SSW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023	1	6,716,000	100		64,474		56,659		3,562			(7,949)		31,442		0001
Purchased Call/S&P 500 INDEX/SPX721MSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	1	7,888,000	4392.59		186,157		148,312		66,466			(38,951)		35,216		0001
Purchased Call/S&P 500 INDEX/SPX721LS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/03/2023	1	2,991,176	4546		93,324		71,350		19,186			(22,110)		13,029		0001
Purchased Call/S&P 500 INDEX/SPX7212SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2021	09/27/2022	1	2,100,000	4443.11	31,710			7,687		1,909			(15,725)		5,185		0001
Purchased Call/S&P 500 INDEX/SPXG13SST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	1,794,000	3785.38		34,983		34,983		35,085					8,970		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7217$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	1	1,257,000	4697.96	14,581			5,744					(7,191)		3,948		0001
Purchased Call/S&P 500 INDEX/SPXF13II$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	5,224,000	100		64,255		38,235		4,310			(26,054)		20,140		0001
Purchased Call/S&P 500 INDEX/SPXG13C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	1	1,962,063	4399		49,493		39,291		16,859			(10,498)		8,684		0001
Purchased Call/S&P 500 INDEX/SPXG131$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	1	6,184,000	4384.65		74,208		49,268		25,250			(25,275)		25,177		0001
Purchased Call/S&P 500 INDEX/SPXDO0NS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	1	1,936,000	4510.93		37,171		30,515		1,707			(6,721)		8,761		0001
Purchased Call/S&P 500 INDEX/SPXDO0S7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/28/2022	04/28/2023	1	1,625,000	100		29,413		24,524		1,220			(5,077)		7,391		0001
Purchased Call/S&P 500 INDEX/SPX721HS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	3,480,000	4384.65		126,672		84,099		35,016			(43,144)		14,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/20/2023	1	107,460	235.04		2,853		1,613		942			(1,241)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	02/10/2023	1	58,711	180.6		2,380		1,682		1,456			(701)		230		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	1	615,142	251.07	22,810			11,893		30,283			(5,663)		3,134		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/14/2023	1	180,346	251.07	6,903			3,644		8,878			(1,740)		919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	1	2,833,953	285.03		108,540		96,017		123,124			(12,638)		18,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024	1	1,673,838	285.03		65,713		58,371		72,721			(7,572)		11,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000C$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2021	01/06/2023	1	48,953	250.69	2,021			528		7,447			(505)		177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000C$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2021	01/06/2023	1	391,679	250.69	15,874			4,155		59,581			(3,968)		1,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000C$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2021	01/06/2023	1	99,628	250.69	3,942			1,033		15,155			(987)		359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	06/30/2023	1	2,081,042	266.64	86,779			43,629		181,208			(21,546)		10,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	06/30/2023	1	616,034	266.64	25,529			12,853		53,642			(6,347)		3,080		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2021	12/08/2023	1	1,710,179	253.89	69,946			50,651		21,757			(17,367)		10,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2022	01/23/2024	1	542,378	244.56		21,966		17,229		10,823			(4,801)		3,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2021	04/27/2023	1	703,708	262.17	30,008			12,383		72,506			(7,451)		3,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/27/2023	1	689,139	262.17	32,305			13,386		71,005			(8,032)		3,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/23/2021	04/25/2023	1	681,385	269.57	28,141			11,519		1,946			(6,958)		3,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2023	1	692,207	265.69	28,657			14,250		62,605			(7,105)		3,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2021	06/28/2023	1	778,940	265.69	31,106			15,489		70,450			(7,723)		3,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/19/2021	02/15/2023	1	288,864	251.85	12,605			3,998		42,320			(3,143)		1,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2021	02/15/2023	1	59,999	251.85	3,545			1,156		8,790			(909)		238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2021	02/15/2023	1	143,819	251.85	10,159			3,916		21,070			(3,085)		571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/23/2021	04/24/2023	1	687,324	269.57	28,386			11,597		1,938			(7,029)		3,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/18/2023	1	2,998,992	266.02	125,358			65,778		268,460			(30,997)		15,360		0001
Purchased Call/S&P 500 INDEX/SPX7212SN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1	1,591,000	4352.63	23,229			5,695		2,360			(11,519)		3,950		0001
Purchased Call/S&P 500 INDEX/SPX1509SV	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/08/2022	1	5,138,000	100	43,673			849					(21,717)		3,803		0001
Purchased Call/S&P 500 INDEX/SPX1509ST	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/08/2022	1	4,523,000	100	38,446			748					(19,117)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXC00QS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/15/2022	1	2,644,000	4709.85	68,744			31,626		3,424			(34,089)		8,969		0001
Purchased Call/S&P 500 INDEX/SPX621SSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	1	1,493,000	100	20,454								(10,171)		391		0001
Purchased Call/S&P 500 INDEX/SPXC00CSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2021	11/02/2022	1	8,052,000	100	89,377			30,531					(44,321)		23,560		0001
Purchased Call/S&P 500 INDEX/SPXF135SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	1,766,000	100	35,850			10,456					(17,826)		4,758		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150D$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/22/2022	1	7,000,000	100	58,800			8,423					(28,999)		13,337		0001
Purchased Call/S&P 500 INDEX/SPX9050$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	10/14/2022	1	2,229,000	100	46,140			13,458					(22,943)		6,006		0001
Purchased Call/S&P 500 INDEX/SPX621Z$T	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	3,678,000	100	32,366			6,509					(15,963)		8,280		0001
Purchased Call/S&P 500 INDEX/SPX905J6K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	08/11/2022	1	1,369,696	4447	37,074			4,246		330			(18,640)		2,323		0001
Purchased Call/S&P 500 INDEX/SPX721F$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	1	12,586,000	4380.26		293,254		188,171		85,895			(106,857)		50,171		0001
Purchased Call/S&P 500 INDEX/SPX721D$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	5,424,000	4326.51		63,461		36,916		22,096			(26,775)		20,620		0001
Purchased Call/S&P 500 INDEX/SPX715S$Y	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/17/2022	06/16/2023	1	1,435,000	3858.58		26,691		26,022		31,578			(953)		7,036		0001
Purchased Call/S&P 500 INDEX/SPX721F$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	1	1,544,000	4348.87		16,830		10,829		949			(6,103)		6,155		0001
Purchased Call/S&P 500 INDEX/SPXD00HS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	03/30/2023	1	2,283,273	4613		67,998		51,519		12,814			(16,859)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXC00D$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/02/2022	1	1,555,898	4631	35,784			12,394		1,423			(17,892)		4,553		0001
Purchased Call/S&P 500 INDEX/SPX715D$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/06/2023	1	1,975,733	4501		59,524		36,376		10,529			(23,185)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXF13N$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	3,497,000	4725.79	73,087			35,430		3,888			(36,243)		12,142		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/15/2022	1	8,305,000	4709.85	193,507			89,024		9,962			(95,958)		28,172		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/16/2022	1	1,630,000	4668.67	19,071			8,875		6			(9,457)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXF13B$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	1,805,000	4680.06	44,403			15,498		1,448			(22,019)		5,324		0001
Purchased Call/S&P 500 INDEX/SPX150E$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/26/2022	1	2,113,000	100	37,611			5,851					(18,702)		4,175		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000B$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2020	11/10/2022	1	742,081	246.12	28,221			5,124		129,119			(7,007)		2,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000B$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2020	11/10/2022	1	329,475	246.12	12,918			2,359		57,327			(3,216)		994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024	1	138,362	283.67	5,775			5,130		6,392			(665)		920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/05/2024	1	60,759	283.67		2,999		2,690		2,807			(320)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	02/15/2023	1	1,106,265	250.29	45,578			14,337		8,752			(11,255)		4,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000B$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/20/2020	11/18/2022	1	654,124	246	26,112			5,049		114,128			(6,492)		2,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000B$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2020	11/18/2022	1	97,093	246	4,018			778		16,940			(1,003)		302		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2020	08/11/2022	1	865,457	240.59	33,670			1,899		174,778			(8,360)		1,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2020	08/11/2022	1	542,483	240.59	20,992			1,189		109,554			(5,219)		920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/18/2023	1	232,055	263.51	12,285			8,065		23,068			(3,063)		1,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/18/2023	1	138,593	263.51	7,011			4,609		13,777			(1,755)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205CSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2021	02/10/2023	1	3,469,190	250.16	142,931			44,222		27,181			(35,488)		13,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z5L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	1	1,310,443	256.72	53,859			38,014		14,548			(13,391)		7,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2020	09/30/2022	1	133,437	247.31	5,471			684		437			(1,356)		335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ESR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2021	05/03/2023	1	180,352	264.86	7,412			3,116		16,753			(1,838)		827		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			180,816		180,816	(177,229)				17,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2020	09/02/2022	1	175,677	238.81	6,841			598		37,003			(1,713)		368		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2020	09/02/2022	1	413,275	238.81	16,025			1,406		87,049			(4,017)		865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2020	09/02/2022	1	163,244	238.81	6,918			610		34,385			(1,749)		342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2023	1	411,250	267.11	17,067			11,409		35,858			(4,226)		2,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/20/2024	1	627,933	281.91		24,866		20,488		30,670			(4,484)		4,025		0001
Purchased Call/S&P 500 INDEX/SPXD00YSE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2022	06/09/2023	1	4,633,000	100		46,330		44,020		13,988			(2,666)		22,489		0001
Purchased Call/S&P 500 INDEX/SPXB17US1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	115,648	4170.7		11,091		7,638		3,926			(3,464)		480		0001
Purchased Call/S&P 500 INDEX/SPXC00SSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/21/2022	1	1,608,634	4649	40,434			19,485		2,686			(20,161)		5,553		0001
Purchased Call/S&P 500 INDEX/SPXG13KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	1,957,000	3941.48		11,351		10,225		9,819			(1,151)		9,276		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715PSW	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2023	1	2,071,000	4543.06		70,621		52,334		14,366			(18,666)		8,906		0001
Purchased Call/S&P 500 INDEX/SPX7211S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1	2,807,000	4170.7		46,877		32,284		27,358			(14,641)		11,639		0001
Purchased Call/S&P 500 INDEX/SPXF13KSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/12/2022	1	2,233,154	4711	44,542			20,291		2,245			(22,271)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXD00V9S6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/23/2022	05/23/2023	1	2,473,000	3973.75		46,740		41,976		38,784			(4,866)		11,704		0001
Purchased Call/S&P 500 INDEX/SPX905Z$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	1	4,746,000	4461.18		111,531		80,806		30,160			(30,862)		20,181		0001
Purchased Call/S&P 500 INDEX/SPXE13VSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2022	1	12,274,000	4522.68	148,515			24,957		2,519			(73,647)		25,293		0001
Purchased Call/S&P 500 INDEX/SPXF13KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/12/2022	1	2,007,188	4712	52,411			23,876		2,442			(26,205)		6,748		0001
Purchased Call/S&P 500 INDEX/SPX721WS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/20/2023	1	1,782,297	3675		82,120		81,889		78,247			(460)		8,789		0001
Purchased Call/S&P 500 INDEX/SPX721ES6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1	4,186,000	4515.55		49,813		29,367		9,466			(20,471)		16,064		0001
Purchased Call/S&P 500 INDEX/SPX905RSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/09/2022	1	3,039,000	100	62,907			28,134					(31,281)		10,123		0001
Purchased Call/S&P 500 INDEX/SPXD00D9K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/16/2022	03/16/2023	1	7,344,000	100		76,378		54,285		12,536			(22,181)		30,932		0001
Purchased Call/S&P 500 INDEX/SPX7211S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	10,069,000	4357.73	123,849			27,636		10,687			(61,415)		23,863		0001
Purchased Call/S&P 500 INDEX/SPXB17K$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	2,551,000	4320.82	48,469			940		33			(24,035)		1,888		0001
Purchased Call/S&P 500 INDEX/SPX7217SN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2021	11/22/2022	1	2,402,348	4683	52,434			21,150		2,571			(26,289)		7,571		0001
Purchased Call/S&P 500 INDEX/SPX7210SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	1	3,317,000	4175.2		86,905		71,583		51,638			(15,476)		15,036		0001
Purchased Call/S&P 500 INDEX/SPXD007S5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/23/2023	1	5,612,000	4225.5		66,222		43,236		33,567			(23,041)		22,658		0001
Purchased Call/S&P 500 INDEX/SPXG136S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	1	3,069,000	4520.16		37,442		27,589		9,429			(10,053)		13,124		0001
Purchased Call/S&P 500 INDEX/SPXE130SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	6,905,000	4436.52	82,860			8,674		796			(40,866)		11,285		0001
Purchased Call/S&P 500 INDEX/SPX721KSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	1	4,803,000	4525.12		113,831		87,176		26,720			(26,820)		20,996		0001
Purchased Call/S&P 500 INDEX/SPX7210SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	1	2,659,000	4175.2		39,087		32,196		24,028			(6,961)		12,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2022	02/20/2024	1	167,990	281.91		6,525		5,384		8,205			(1,147)		1,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/13/2022	05/15/2024	1	1,243,553	292.85		47,006		44,105		38,376			(3,078)		8,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/17/2022	06/06/2024	1	59,026	293.96		1,932		1,907		1,756			(35)		411		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024	1	499,676	262.13		19,348		18,046		16,279			(1,325)		3,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024	1	105,727	262.13		4,074		3,815		3,445			(274)		722		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024	1	210,570	262.13		8,475		7,981		6,860			(504)		1,437		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	05/10/2024	1	207,228	262.13		7,811		7,697		6,751			(158)		1,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000E$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/23/2021	04/24/2023	1	237,592	262.07	9,813			4,009		24,569			(2,430)		1,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2020	09/23/2022	1	115,611	236.76	4,810			559		25,531			(1,201)		279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2020	09/23/2022	1	136,396	236.76	5,571			648		30,121			(1,393)		329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2020	09/23/2022	1	255,277	236.76	10,448			1,217		56,373			(2,616)		616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2020	09/23/2022	1	100,046	236.76	4,027			488		22,093			(1,049)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	1	790,017	268.17	32,786			19,970		4,183			(8,151)		4,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2020	07/12/2022	1	94,746	237.76	4,009			61					(997)		86		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/15/2023	1	350,405	269.19	14,540			10,699		28,451			(3,630)		2,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2021	12/15/2023	1	175,905	269.19	6,979			5,142		14,283			(1,745)		1,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/15/2023	1	351,614	269.19	14,003			10,332		28,550			(3,505)		2,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/08/2022	1	67,537	501.17	5,194			271		7,425			(1,286)		110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/26/2023	1	1,646,503	612.86	128,098			95,415		59,441			(31,631)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28		6,780,901		3,744,288		3,744,288	(3,036,613)				331,351		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2020	09/28/2022	1	66,985	222.56	2,606			319		11,284			(647)		166		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ASH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2020	09/28/2022	1	194,710	222.56	7,375			908		32,799			(1,836)		483		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2020	09/28/2022	1	136,527	222.56	5,613			693		22,998			(1,405)		339		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2020	09/28/2022	1	701,688	222.56	26,389			3,235		118,201			(6,561)		1,742		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/07/2024	1	375,600	255.95	14,423			11,610		15,995			(2,825)		2,382		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/07/2024	1	968,136	255.95	38,090			30,702		41,229			(7,419)		6,139		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/07/2024	1	588,493	255.95	24,234			19,561		25,062			(4,694)		3,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2022	02/07/2024	1	319,691	255.95	13,140			10,650		13,614			(2,530)		2,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/30/2021	06/28/2023	1	249,999	265.69	10,181			5,076		22,611			(2,531)		1,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/01/2021	06/28/2023	1	174,139	265.69	7,577			3,799		15,750			(1,886)		868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/23/2021	06/28/2023	1	93,765	265.69	4,570			2,462		8,480			(1,227)		468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/07/2022	01/08/2024	1	399,746	274.55	16,110			12,321		26,372			(3,835)		2,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/05/2021	04/05/2023	1	600,000	259.2	24,780			9,463		3,194			(6,144)		2,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	04/05/2023	1	216,948	259.2	8,688			4,424		1,155			(2,870)		948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/26/2021	04/21/2023	1	44,592	262.07	1,805			734		4,611			(451)		200		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/13/2023	1	177,697	252.87	7,125			4,309		8,194			(1,772)		976		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/13/2023	1	58,821	252.87	2,340			1,421		2,712			(583)		323		0001
Purchased Call/S&P 500 INDEX/SPX905LS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	1	1,677,682	4514.07	174,311			45,068		45,068	(195,229)				9,158		0001
Purchased Call/S&P 500 INDEX/SPXA054S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	4116		295,979		287,922		287,922	(8,057)				18,515		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023	1	872,600	266.01	36,038			24,705		79,392			(8,948)		5,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	01/27/2023	1	50,768	530.55	9,229			4,223		3,995			(3,608)		193		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	1	2,793,000	3791.7	160,318			153,693		164,790			(7,028)		13,655		0001
Purchased Call/S&P 500 INDEX/SPX715S$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/08/2022	06/08/2023	1	2,580,661	4115.77	136,259			93,808		93,808	(42,451)				12,508		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/24/2020	12/23/2022	1	571,053	228.6	22,633			5,471		78,115			(5,619)		1,983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	02/01/2024	1	105,839	279.36	4,300			3,431		5,739			(873)		668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/01/2024	1	282,866	279.36	12,242			9,807		15,337			(2,472)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXA05OSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	1	2,508,000	4488.28	132,673			27,971		27,971	(104,702)				10,983		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/22/2024	1	57,560	263.72	2,300			2,190		1,737			(114)		396		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			6,190,863		6,190,863	(2,070,266)				403,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	1	1,164,073	265.01	48,193			23,964		6,018			(11,949)		5,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2021	02/17/2023	1	303,119	238.38	12,602			4,026		27,746			(3,146)		1,208		0001
Purchased Call/Shiller Barclays Global Index/SBG017FST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/29/2023	1	162,876	250.94	6,417			2,935		7,866			(1,589)		778		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023	1	1,848,261	250.02	72,637			37,871		96,619			(18,035)		9,417		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023	1	555,951	250.02	21,347			11,145		29,063			(5,307)		2,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/14/2023	1	251,355	250.02	8,666			4,537		13,140			(2,167)		1,281		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	07/14/2023	1	152,924	250.02	6,269			3,347		7,994			(1,598)		779		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/24/2022	1	340,944	228.07	13,350			2,692		47,643			(3,315)		1,082		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/05/2022	04/01/2024	1	58,841	284.53		2,163		1,910		2,610			(256)		390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/26/2022	05/24/2024	1	2,395,989	294.07		90,568		86,690		70,166			(4,348)		16,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/31/2022	05/24/2024	1	551,188	294.07		20,037		19,232		16,141			(830)		3,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/01/2022	05/24/2024	1	244,820	294.07		9,091		8,738		7,169			(365)		1,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/31/2022	1	200,364	517.3	14,927			1,251		15,873			(3,701)		413		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	1	900,000	240	30,675			10,084		76,313			(7,627)		3,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2021	02/24/2023	1	196,112	240	7,362			2,424		16,629			(1,838)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	1	298,381	269.03	12,383			5,579		1,031			(3,070)		1,416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2022	01/05/2024	1	774,891	263.91	31,461			23,997		6,460			(7,552)		4,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	883,672	244.56		35,789		28,060		17,633			(7,833)		5,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/26/2023	1	1,441,455	265.3	59,676			29,551		7,281			(14,776)		7,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/16/2022	03/14/2024	1	110,960	285.57	3,827			3,275		4,643			(557)		725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2021	09/07/2023	1	536,956	267.02	22,965			13,678		46,566			(5,702)		2,928		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/09/2021	09/07/2023	1	404,847	267.02	16,769			10,029		35,110			(4,169)		2,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	400,000	263.72		15,000		14,217		12,058			(840)		2,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/02/2022	1	1,259,894	260.93	47,624			10,130		1,542			(11,841)		4,105		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2020	12/02/2022	1	1,299,364	260.93	50,893			10,840		1,590			(12,706)		4,234		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/02/2022	1	137,377	260.93	5,491			1,171		168			(1,373)		448		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/02/2022	1	108,706	260.93	4,274			935		133			(1,091)		354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2023	1	885,621	264.4	36,665			24,930		85,476			(9,091)		5,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2021	11/10/2023	1	318,059	265.51	13,536			9,305		29,478			(3,379)		1,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	01/13/2023	1	650,655	250.47	26,990			7,327		99,564			(6,748)		2,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2021	01/13/2023	1	91,119	250.47	3,511			960		13,943			(881)		335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2021	01/13/2023	1	156,555	250.47	5,775			1,583		23,956			(1,458)		575		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2021	02/24/2023	1	134,949	240.57	5,144			1,689		11,129			(1,277)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2022	06/24/2024	1	114,414	230.56		4,405		4,387		4,089			(36)		806		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/11/2022	1	89,859	226.05	3,542			651		13,476			(881)		272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024	1	781,811	285.54		30,100		26,213		32,992			(3,989)		5,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/01/2021	12/01/2023	1	795,973	235.19	32,635			23,221		22,810			(8,092)		4,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2021	08/17/2023	1	357,573	272.26	13,659			7,741		24,864			(3,391)		1,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2021	08/17/2023	1	72,818	272.26	2,560			1,475		5,063			(646)		387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2021	03/17/2023	1	742,451	261.56	29,152			10,443		78,170			(7,278)		3,133		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/14/2024	1	1,356,093	292.85		51,260		48,092		41,816			(3,361)		9,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/14/2024	1	122,106	292.85		4,532		4,264		3,765			(274)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	1	837,692	264.73	34,345			25,665		6,677			(8,516)		5,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	10/12/2022	1	278,037	224.81	10,772			1,526		43,558			(2,675)		742		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/12/2022	1	462,486	224.81	17,692			2,510		72,454			(4,399)		1,234		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	1	435,925	251.74	16,957			12,811		22,615			(4,193)		2,678		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	1,059,023	262.13	43,350			38,764		33,815			(4,632)		7,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/30/2020	10/28/2022	1	108,451	237.03	4,681			769		23,743			(1,164)		311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/27/2020	10/28/2022	1	154,724	237.03	10,255			1,753		33,873			(2,652)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	1	448,382	244.7		17,935		15,098		9,089			(2,895)		2,905		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	2,841,706	263.78		107,132		95,801		82,737			(11,447)		18,990		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	423,476	263.78		16,697		14,992		12,330			(1,764)		2,830		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	1	409,044	263.78		16,267		14,647		11,909			(1,638)		2,733		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/12/2024	1	52,771	263.78		2,087		1,881		1,536			(208)		353		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	1,114,716	251.98	43,808			24,567		52,997			(10,892)		5,886		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023	1	304,357	251.98	11,474			6,443		14,470			(2,865)		1,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/13/2022	1	3,101,420	512.45	224,543			22,824		281,074			(55,522)		7,029		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S5R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	1	2,127,000	3957.52		110,179		92,878		59,015			(17,508)		9,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/11/2023	1	83,525	251.98	2,990			1,681		3,971			(747)		441		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/11/2023	1	154,968	251.98	5,510			3,133		7,368			(1,393)		818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/10/2024	1	765,653	287.23		31,055		27,723		30,156			(3,365)		5,109		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024	1	1,788,069	256.58		68,662		57,438		74,637			(11,287)		11,558		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2024	1	1,024,091	256.58		39,355		33,058		42,747			(6,424)		6,620		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/01/2024	1	160,933	256.58		6,849		5,875		6,718			(998)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			3,263,238		3,263,238	(2,311,431)				118,484		0001
Purchased Call/S&P 500 INDEX/SPX715JS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2022	1	6,964,174	4395.64	522,313			14,937		14,937	(861,802)				16,704		0001
Purchased Call/S&P 500 INDEX/SPXC00VSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/06/2023	1	1,589,000	4677.03		100,107		5,029		5,029	(95,078)				5,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	1	1,146,180	265.61	47,681			30,426		105,323			(11,839)		6,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023	1	67,105	265.61	2,749			1,756		6,166			(683)		378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/06/2023	1	335,853	265.61	12,961			8,282		30,862			(3,236)		1,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/25/2023	1	1,971,500	276.57	81,620			47,283		6,202			(20,265)		10,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2023	1	1,174,119	269.57	48,726			20,481		3,441			(12,081)		5,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	1	3,586,588	267.2	135,573			61,269		5,913			(33,615)		17,051		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/26/2023	1	980,966	267.2	36,970			16,800		1,617			(9,179)		4,664		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/12/2024	1	796,571	262.13		34,339		30,919		25,435			(3,458)		5,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2021	04/14/2023	1	417,082	260.37	24,925			10,614		45,915			(6,674)		1,852		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024	1	1,616,481	281.91		62,615		51,601		78,777			(11,070)		10,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/16/2024	1	69,176	281.91		2,815		2,323		3,371			(494)		442		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2020	08/17/2022	1	381,378	222.3	14,840			959		64,953			(3,685)		692		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2020	08/17/2022	1	890,983	222.3	34,910			2,260		151,745			(8,680)		1,616		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2020	08/17/2022	1	53,649	222.3	2,035			132		9,137			(507)		97		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	08/17/2022	1	296,136	222.3	10,111			692		50,436			(2,648)		537		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/13/2023	1	966,503	249.94	37,597			27,371		54,409			(9,322)		5,829		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/13/2023	1	3,449,999	249.94	133,481			97,444		194,215			(33,187)		20,806		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/13/2023	1	456,917	249.94	18,610			13,643		25,722			(4,633)		2,756		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/06/2022	1	281,086	221.48	10,737			74		49,190			(2,666)		180		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/06/2022	1	166,771	221.48	6,212			43		29,185			(1,544)		107		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/06/2022	1	93,367	221.48	3,566			25		16,339			(894)		60		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/29/2023	1	127,095	251.74	4,931			3,719		6,584			(1,226)		778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161553	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	311,531	267.2	11,974			5,449		514			(2,977)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901		466,859		382,901		382,901	(83,958)				20,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023	1	1,990,069	266.51	80,196			54,976		177,746			(19,912)		11,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG03052SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023	1	741,430	264.73	30,250			22,813		5,938			(7,521)		4,538		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/27/2023	1	3,290,061	266	136,538			67,706		293,893			(33,761)		16,383		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2020	07/22/2022	1	253,512	239.49	10,024			291		52,646			(2,492)		311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2020	07/22/2022	1	185,867	239.49	7,070			205		38,598			(1,765)		228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	1	1,469,446	263.12	55,692			15,453		1,779			(13,809)		5,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/19/2023	1	1,290,704	263.12	52,242			14,516		1,563			(12,971)		4,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/19/2023	1	729,153	263.12	29,236			8,157		883			(7,269)		2,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/19/2023	1	74,155	263.12	2,779			780		90			(697)		277		0001
Purchased Call/S&P 500 INDEX/SPXB00A$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/22/2023	1	1,494,523	4155.86	150,648			67,875		67,875	(240,722)				7,062		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	200,001	238.08	7,997			2,552		18,565			(1,988)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2021	11/03/2023	1	1,614,989	277.85	66,538			44,970		5,871			(16,520)		9,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024	1	1,962,349	289.78		74,962		68,895		69,492			(6,341)		13,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/18/2024	1	1,996,467	290.17		74,446		67,185		68,750			(7,343)		13,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/18/2024	1	74,622	290.17	2,862			2,587		2,570			(279)		501		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/18/2024	1	120,504	290.17	4,718			4,287		4,150			(448)		809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/18/2024	1	52,549	290.17	2,012			1,836		1,810			(178)		353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	04/18/2024	1	161,438	290.17	6,465			5,999		5,559			(473)		1,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2021	07/14/2023	1	561,849	265.39	24,240			12,638		51,513			(6,019)		2,863		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2020	09/02/2022	1	276,089	238.31	10,184			915		58,853			(2,622)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	365,383	228.03	14,652			12,076		8,797			(2,639)		2,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/20/2024	1	1,927,245	290.93	78,896			74,978		65,443			(4,015)		13,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/20/2024	1	148,397	290.93	6,320			6,073		5,039			(255)		1,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2020	07/15/2022	1	1,452,436	239.27	53,115			1,029		303,309			(13,260)		1,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2020	07/15/2022	1	63,821	239.27	2,454			48		13,328			(613)		65		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2020	07/15/2022	1	324,495	239.27	12,436			243		67,764			(3,135)		329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2020	08/04/2022	1	653,602	236.57	27,407			1,282		145,375			(6,805)		1,012		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2020	08/04/2022	1	250,272	236.57	10,558			496		55,666			(2,625)		388		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2020	08/04/2022	1	184,142	236.57	8,780			413		40,957			(2,195)		285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2020	08/04/2022	1	51,586	236.57	2,464			117		11,474			(619)		80		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	1	165,615	244.7		6,625		5,580		3,357			(1,066)		1,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2020	07/29/2022	1	410,356	239.3	15,502			599		85,585			(3,849)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023	1	836,416	245.13		30,446		26,048		12,045			(4,600)		3,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2020	08/03/2022	1	1,540,351	237.11	60,610			2,751		338,378			(15,049)		2,351		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2020	08/03/2022	1	317,416	237.11	12,905			587		69,729			(3,208)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2021	01/31/2023	1	3,020,095	530.55	210,803			61,967		239,467			(52,125)		11,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023	1	487,074	269.34	20,116			14,838		39,357			(4,988)		2,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2021	12/20/2023	1	1,416,678	269.34	56,069			41,415		114,471			(13,921)		8,600		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/20/2023	1	951,991	269.34	37,784			27,947		76,923			(9,394)		5,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2022	03/17/2023	1	66,542	248.54		1,839		1,277		683			(564)		281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2021	01/12/2023	1	725,612	250.71	28,827			7,732		110,256			(7,157)		2,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2021	01/12/2023	1	195,387	250.71	7,942			2,142		29,689			(1,974)		716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	1	1,988,053	284.17		76,540		66,959		89,419			(9,659)		13,132		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			4,271,396		4,271,396	(2,493,478)				87,098		0001
Purchased Call/S&P 500 INDEX/SPXF13R$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677		451,265		228,751		228,751	(222,514)				24,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	09/07/2023	1	72,783	267.02	2,922			1,750		6,312			(728)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	184,649	240.56		7,404		6,031		4,337			(1,379)		1,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/14/2024	1	1,548,722	285.57		56,077		47,912		64,797			(8,220)		10,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	1	600,000	269.57	24,780			9,823		1,491			(6,161)		2,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2022	04/14/2023	1	60,904	269.57		633		453		151			(181)		271		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3057$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	1	341,855	244.7		13,674		11,514		6,929			(2,204)		2,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2021	04/06/2023	1	900,000	260.19	37,391			14,350		99,715			(9,284)		3,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	1	479,294	273.46	19,747			13,101		2,173			(4,896)		2,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2023	1	420,391	274.14	17,446			9,490		1,395			(4,314)		2,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	06/30/2023	1	605,404	265.38	26,782			13,465		55,428			(6,650)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	06/30/2023	1	74,027	265.38	3,174			1,614		6,778			(800)		370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2021	06/08/2023	1	702,530	268.54	28,463			13,390		56,360			(7,067)		3,405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	157,709	241.87		6,261		5,351		3,573			(916)		1,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2020	07/08/2022	1	64,157	237.76	2,637			25					(656)		47		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2021	03/17/2023	1	425,135	261.56	15,376			5,516		44,761			(3,844)		1,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2021	03/17/2023	1	185,354	261.56	6,683			2,401		19,515			(1,673)		782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2021	03/17/2023	1	100,001	261.56	4,974			2,202		10,529			(1,529)		422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2021	03/17/2023	1	153,915	261.56	7,709			3,954		16,205			(2,752)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	60,091	248.21		2,356		2,104		1,070			(255)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	1	907,605	269.57	37,756			16,544		2,761			(9,336)		4,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	1	813,780	272.69	33,690			17,678		2,775			(8,331)		4,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023	1	1,325,757	276.52	55,019			26,225		2,829			(13,604)		6,473		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	1	500,000	268.98	20,750			9,229		1,654			(5,159)		2,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2021	05/19/2023	1	166,662	268.98	8,173			4,633		551			(2,595)		784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	1	683,306	269.57	28,426			12,367		2,028			(7,067)		3,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	1	2,487,936	282.33	98,273			81,940		119,729			(16,424)		16,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2022	02/28/2024	1	665,708	282.33	26,196			21,872		32,036			(4,348)		4,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	02/28/2024	1	124,761	282.33	5,104			4,267		6,004			(841)		805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	05/24/2024	1	216,933	293.6	8,172			8,010		6,500			(173)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	491,772	548	35,506			11,329		28,267			(8,828)		1,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	09/02/2022	1	148,297	247.43	16,110			2,728		210			(7,797)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	1	1,241,312	264.73		50,397		38,981		9,941			(11,614)		7,695		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			3,350,912		3,350,912	(3,322,936)				323,725		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	02/24/2023	1	145,383	240	9,093			3,319		12,327			(2,516)		588		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/09/2023	1	310,926	242.91	12,493			4,313		22,822			(3,102)		1,292		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/09/2023	1	326,747	242.91	13,518			4,687		23,983			(3,361)		1,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2020	09/09/2022	1	156,407	238.36	6,634			642		33,291			(1,656)		345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2020	09/09/2022	1	53,862	238.36	2,400			234		11,464			(602)		119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2024	1	1,591,638	289.78		60,801		55,866		56,285			(5,157)		10,774		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2022	04/29/2024	1	2,630,329	289.78		97,940		90,116		93,017			(7,937)		17,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	01/13/2023	1	222,180	250.7	9,102			2,471		33,767			(2,275)		816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/08/2024	1	111,657	285.07		4,426		3,771		4,765			(659)		726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	1	1,205,532	278.76		48,221		38,231		66,916			(10,134)		7,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/26/2024	1	316,632	278.76		11,994		9,523		17,575			(2,482)		1,987		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			3,650,334		3,650,334	(3,384,395)				309,723		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03		6,023,719		3,112,415		3,112,415	(2,911,303)				332,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2020	08/12/2022	1	69,127	251.85	2,841			164					(704)		119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/21/2024	1	200,000	281.91		7,920		6,527		9,774			(1,426)		1,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/21/2024	1	391,599	281.91		15,224		12,565		19,137			(2,673)		2,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/21/2024	1	537,022	281.91		21,906		18,105		26,243			(3,822)		3,446		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/21/2024	1	129,526	281.91		4,535		3,763		6,330			(786)		831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/21/2024	1	74,767	281.91		3,000		2,496		3,654			(506)		480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	1	929,423	284		35,783		31,434		42,125			(4,473)		6,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2022	03/28/2024	1	240,429	284		8,838		7,786		10,897			(1,062)		1,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	03/28/2024	1	1,601,615	284		62,937		55,364		72,592			(7,791)		10,579		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/01/2022	02/21/2024	1	208,504	281.91		8,328		6,940		10,189			(1,396)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			2,577,562		2,577,562	(1,691,916)				73,708		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/04/2023	1	213,079	229.15	8,378			2,155		28,547			(2,080)		765		0001
Purchased Call/S&P 500 INDEX/SPXF13JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			3,629,428		3,629,428	(1,920,171)				306,435		0001
Purchased Call/S&P 500 INDEX/SPXB13L$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			2,526,941		2,526,941	(1,662,073)				68,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/01/2022	04/03/2024	1	721,745	284.53		27,787		24,471		32,046			(3,412)		4,790		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			1,883,910		1,883,910	(1,316,673)				59,422		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	352,529	251.66	13,994			7,837		17,062			(3,475)		1,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	114,222	251.66	4,561			2,558		5,528			(1,134)		603		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			2,825,338		2,825,338	(2,792,893)				309,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/10/2023	1	100,000	266.01	4,022			2,761		9,098			(1,000)		584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/15/2021	11/10/2023	1	211,382	266.01	8,773			6,030		19,232			(2,190)		1,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/29/2021	07/28/2023	1	1,897,306	274.61	78,548			42,470		6,011			(19,502)		9,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/15/2021	09/15/2023	1	324,549	271.54	13,469			8,159		1,422			(3,340)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	3,803,389	4488.28	338,121			56,745		56,745	(281,377)				16,656		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	1	691,874	260.29		28,176		24,344		24,029			(3,860)		4,545		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/21/2024	1	183,789	260.29	7,767			6,720		6,383			(1,055)		1,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/21/2024	1	65,332	260.29	2,683			2,338		2,269			(348)		429		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	03/21/2024	1	98,347	260.29	4,477			4,129		3,416			(366)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2020	10/21/2022	1	102,430	250.89	4,189			647		298			(1,040)		285		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			2,763,735		2,763,735	(1,866,041)				89,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/03/2023	1	63,172	264.86	3,067			1,300		5,868			(765)		290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2021	05/03/2023	1	364,898	264.86	17,800			7,803		33,895			(4,603)		1,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2021	05/03/2023	1	1,679,036	264.86	73,600			30,979		155,963			(18,274)		7,699		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	1	469,013	257.92	18,338			12,436		16,802			(4,541)		2,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2021	09/13/2022	1	2,746,223	4332	118,450			24,281		81			(59,062)		6,224		0001
Purchased Call/S&P 500 INDEX/SPX721C$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	3,443,197	4397.94		293,016		40,954		40,954	(252,062)				12,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	06/28/2023	1	187,559	265.01	10,765			5,782		970			(2,874)		935		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61		5,904,566		3,316,673		3,316,673	(2,587,893)				300,891		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	3509	272,579			385,133		385,133	(276,994)				14,790		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2024	1	800,000	254.84		30,640		25,505		36,478			(5,232)		5,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	1	302,302	263.9	13,047			9,448		29,791			(3,240)		1,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	521,858	263.9	22,682			16,447		51,427			(5,639)		3,132		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/24/2023	1	547,955	256.31	17,744			12,524		21,815			(4,412)		3,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/14/2023	1	952,460	249.75	37,259			27,214		54,116			(9,251)		5,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	387,406	239.73		15,535		12,800		9,551			(2,801)		2,484		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			1,112,944		1,112,944	(796,635)				33,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	500,000	275.22	20,650			13,502		1,998			(5,120)		2,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2021	10/20/2023	1	149,532	275.22	6,531			4,300		598			(1,630)		855		0001

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

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Purchased Call/Janus SG Market Consensus Index II/JSG205P$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	1	758,233	263.63	31,391			16,515		4,515			(7,783)		3,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	1	1,686,798	263.35	69,833			34,053		9,416			(17,315)		8,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000F$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/06/2023	1	1,657,124	269.19	68,771			32,118		129,233			(17,005)		8,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/14/2023	1	650,330	266.02	27,119			14,159		58,174			(6,742)		3,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2021	07/14/2023	1	369,538	266.02	14,169			7,408		33,056			(3,537)		1,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023	1	840,006	269.57	34,692			13,839		2,212			(8,590)		3,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/30/2023	1	101,526	250.94	4,000			1,832		4,908			(989)		486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000H$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023	1	279,371	270.95	11,641			6,519		20,523			(2,890)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXA13U$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			563,464		563,464	(413,614)				18,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024	1	1,800,000	290.24		68,940		62,311		61,820			(6,705)		12,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/19/2024	1	619,979	290.24		23,582		21,403		21,293			(2,264)		4,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/19/2024	1	1,015,724	290.24		39,685		36,068		34,885			(3,761)		6,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/20/2023	1	140,026	269.34	5,506			4,089		11,314			(1,371)		850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2021	12/20/2023	1	76,116	269.34	2,998			2,233		6,150			(751)		462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000L$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/20/2023	1	60,950	269.34	2,537			1,895		4,925			(637)		370		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/04/2022	1	421,636	222.56	18,396			3,210		70,817			(4,593)		1,244		0001

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Purchased Call/Shiller Barclays Global Index/SBG017B$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/04/2022	1	117,759	222.56	5,857			1,039		19,779			(1,485)		347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	1	1,059,151	283.2		42,561		37,234		49,755			(5,371)		6,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	1	98,895	283.2		3,943		3,463		4,646			(493)		653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/19/2024	1	422,703	290.24		15,234		13,864		14,518			(1,387)		2,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/19/2024	1	222,277	290.24		8,493		7,751		7,634			(752)		1,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024	1	703,255	289.59		27,685		25,023		24,919			(2,693)		4,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/19/2024	1	135,886	289.59		5,321		4,829		4,815			(511)		913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/19/2024	1	140,308	289.59		5,645		5,130		4,972			(535)		943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	04/19/2024	1	75,316	289.59		3,360		3,150		2,669			(215)		506		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/12/2022	1	108,499	222.45	4,170			243		18,398			(1,043)		186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E9H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/23/2021	04/25/2023	1	334,461	262.07	13,847			5,668		34,595			(3,424)		1,514		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/14/2024	1	423,078	263.07		14,056		13,978		13,461			(136)		2,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2020	07/08/2022	1	1,457,845	236.02	61,211			593		328,766			(15,282)		1,079		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2020	07/08/2022	1	50,266	236.02	2,123			21		11,336			(544)		37		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023	1	1,837,311	270.95	76,616			42,905		134,966			(19,023)		9,701		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/11/2023	1	391,603	270.95	16,303			9,142		28,767			(4,053)		2,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2021	04/21/2023	1	370,787	262.07	15,323			6,239		38,339			(3,831)		1,667		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/21/2023	1	62,339	262.07	2,928			1,199		6,446			(734)		280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/24/2023	1	124,080	264.35	5,125			3,617		10,739			(1,274)		735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/24/2023	1	91,699	264.35	3,094			2,190		7,936			(774)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105XS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2020	07/07/2022	1	288,988	237.66	11,698			97					(2,912)		200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/24/2023	1	83,895	264.35	2,939			2,083		7,261			(736)		497		0001
Purchased Call/Shiller Barclays Global Index/SBG017CS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/06/2022	1	200,431	228.6	7,786			1,694		27,452			(1,936)		661		0001
Purchased Call/Shiller Barclays Global Index/SBG017CS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2020	12/06/2022	1	249,999	228.6	10,204			2,300		34,242			(2,616)		825		0001
Purchased Call/S&P 500 INDEX/SPX905763	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			1,466,612		1,466,612	(1,196,690)				77,112		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/15/2023	1	2,162,477	251.98	85,202			47,984		103,069			(21,068)		11,474		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	08/15/2023	1	312,889	251.98	12,901			7,589		14,913			(3,341)		1,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	1	379,234	260.38	15,700			9,964		3,219			(3,893)		2,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/26/2023	1	1,443,260	266	59,751			29,588		128,905			(14,795)		7,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2020	11/10/2022	1	75,820	246.12	3,071			562		13,192			(768)		229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2020	11/10/2022	1	55,084	246.12	2,305			443		9,584			(606)		166		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2021	11/10/2022	1	54,988	246.12	2,160			439		9,568			(600)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2021	05/05/2023	1	2,310,338	269.57	95,879			40,732		6,771			(23,805)		10,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2021	03/08/2023	1	1,592,060	260.57	59,265			20,380		173,946			(14,715)		6,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/12/2021	03/08/2023	1	127,449	260.57	5,263			1,822		13,925			(1,312)		528		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76		6,405,027		4,600,354		4,600,354	(1,804,673)				350,699		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/27/2024	1	127,576	254.84		5,056		4,215		5,817			(846)		823		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024	1	328,672	254.84		13,181		11,002		14,987			(2,191)		2,119		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	1	629,259	256.11	24,604			16,222		24,791			(6,084)		3,612		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/24/2023	1	886,171	256.11	36,192			23,929		34,912			(8,998)		5,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/24/2023	1	66,912	256.11	2,615			1,739		2,636			(652)		384		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/27/2022	1	202,080	221.45	7,893			282		35,361			(1,960)		275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2021	01/27/2023	1	194,811	247.1	7,939			2,306		32,810			(1,982)		741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	1	1,760,496	267.01	73,061			43,736		152,758			(18,140)		9,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2021	09/08/2023	1	54,622	267.01	2,230			1,339		4,740			(557)		298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2020	11/22/2022	1	545,684	245.88	24,301			4,827		95,495			(6,042)		1,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2020	11/22/2022	1	578,785	245.88	25,163			5,019		101,288			(6,265)		1,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2020	09/28/2022	1	140,860	237.56	5,526			677		30,524			(1,372)		350		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2020	09/28/2022	1	315,321	237.56	12,397			1,520		68,329			(3,082)		783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2020	09/28/2022	1	157,672	237.56	6,186			761		34,167			(1,540)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	123,900	240.35		4,956		4,133		2,990			(827)		800		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	1	1,834,456	253.61	72,094			45,418		82,099			(17,851)		10,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/16/2023	1	150,001	265.22	6,069			4,199		14,062			(1,507)		881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/16/2023	1	260,038	265.22	9,863			6,853		24,378			(2,452)		1,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	1	672,445	253.61	26,360			16,566		30,041			(6,554)		3,758		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	09/29/2023	1	938,967	253.61	37,764			23,766		41,948			(9,428)		5,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	09/29/2023	1	110,766	253.61	4,699			2,986		4,948			(1,180)		619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	1	2,475,754	269.8	103,239			59,807		191,525			(25,633)		13,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/25/2023	1	261,303	269.8	10,992			6,377		20,214			(2,733)		1,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I9S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	1	614,878	267.66	24,696			14,783		52,011			(6,132)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	1	2,107,000	4380.26		25,495		16,359		8,443			(9,290)		8,399		0001
Purchased Call/S&P 500 INDEX/SPXC00PSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/09/2022	1	3,024,508	4667	71,967			32,275		4,309			(36,083)		10,075		0001
Purchased Call/S&P 500 INDEX/SPX721LS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/03/2023	1	1,741,064	4546		31,950		24,427		7,249			(7,569)		7,584		0001
Purchased Call/S&P 500 INDEX/SPX721MSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	1	2,129,000	4392.59		35,341		28,097		13,128			(7,456)		9,456		0001
Purchased Call/S&P 500 INDEX/SPX7219SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1	6,092,000	4649.23	143,162			68,229		10,631			(70,993)		21,031		0001
Purchased Call/S&P 500 INDEX/SPX621ZSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	1,955,000	100	36,754			7,147					(18,276)		4,311		0001
Purchased Call/S&P 500 INDEX/SPXD00DSL	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/16/2022	03/16/2023	1	1,840,000	100		33,120		23,540		3,838			(9,618)		7,750		0001
Purchased Call/S&P 500 INDEX/SPXA051SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	1	8,366,000	100		89,516		70,528		15,904			(19,129)		37,092		0001

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Purchased Call/S&P 500 INDEX/SPXC008S8S	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	10/24/2022	1	3,456,000	100	39,744			12,591					(19,601)		9,742		0001
Purchased Call/S&P 500 INDEX/SPX1400SZ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	10/19/2021	10/19/2022	1	2,141,000	100	35,327			10,705					(17,518)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX161K$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2022	1	5,010,000	100	48,096			12,852					(23,850)		12,980		0001
Purchased Call/S&P 500 INDEX/SPXD000$0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	04/28/2023	1	3,056,000	100		57,147		47,781		11,154			(9,734)		13,899		0001
Purchased Call/S&P 500 INDEX/SPXG13AS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	2,135,000	4582.64		53,802		41,056		10,367			(12,824)		9,316		0001
Purchased Call/S&P 500 INDEX/SPX7219S5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	3,517,000	4712.02	74,209			33,188		3,837			(36,900)		11,715		0001
Purchased Call/S&P 500 INDEX/SPX715P$F	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2023	1	2,546,000	4461.18		66,960		48,514		17,836			(18,529)		10,826		0001
Purchased Call/S&P 500 INDEX/SPX621W$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	2,924,000	4432.35	66,667			7,163		540			(33,060)		4,840		0001
Purchased Call/S&P 500 INDEX/SPXG13KST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	3,951,000	3941.48		45,041		40,574		38,906			(4,566)		18,727		0001
Purchased Call/S&P 500 INDEX/SPXF13J$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2022	1	4,437,000	4712.02	53,688			24,256		2,960			(26,478)		14,916		0001
Purchased Call/S&P 500 INDEX/SPXB17WSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/22/2023	1	1,710,750	3760		74,743		74,325		68,054			(623)		8,459		0001
Purchased Call/S&P 500 INDEX/SPX715K$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/21/2022	1	573,476	4544.9	40,373			12,560		988			(20,075)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXF13W$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	2,024,000	4477.44		39,873		23,968		8,444			(16,058)		7,821		0001
Purchased Call/S&P 500 INDEX/SPXF13B$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2022	1	9,594,000	4685.25	116,087			42,010		4,716			(57,567)		28,848		0001
Purchased Call/S&P 500 INDEX/SPXD00FS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/25/2022	03/24/2023	1	9,867,000	4543.06		120,377		88,946		27,398			(32,079)		42,195		0001
Purchased Call/S&P 500 INDEX/SPX721I$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1	2,538,000	4170.7		85,277		58,731		45,395			(26,634)		10,523		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000I$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/10/2021	09/08/2023	1	173,969	267.66	6,773			4,060		14,716			(1,684)		950		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/11/2023	1	105,624	251.98	3,789			2,173		5,022			(966)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/26/2020	08/25/2022	1	333,808	238.4	13,372			1,012		71,039			(3,320)		654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/27/2020	08/25/2022	1	1,017,173	238.4	41,685			3,167		216,467			(10,364)		1,992		0001
Purchased Call/S&P 500 INDEX/SPX90598$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			2,345,649		2,345,649	(1,951,039)				134,761		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			2,588,860		2,588,860	(2,118,942)				140,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/24/2022	02/16/2024	1	58,086	281.91		2,025		1,678		2,831			(353)		371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/04/2022	02/16/2024	1	130,470	281.91		5,952		4,988		6,358			(984)		834		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7159\$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			2,049,545		2,049,545	(1,613,558)				104,722		0001
Purchased Call/Shiller Barclays Global Index/SBG017K\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/07/2023	1	70,130	257.92	2,749			1,865		2,515			(680)		408		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/07/2023	1	649,999	257.92	24,975			17,017		23,312			(6,209)		3,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z\$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	1	735,926	256.72	27,892			11,389		1,777			(13,869)		2,343		0001
Purchased Call/S&P 500 INDEX/SPXB17A\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			1,583,527		1,583,527	(1,207,421)				64,776		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2021	02/24/2023	1	203,897	240.57	6,721			2,209		16,815			(1,671)		825		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	3901		802,186		719,902		719,902	(82,284)				39,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2022	1	250,000	272.69	9,500			445					(4,685)		278		0001
Purchased Call/S&P 500 INDEX/SPXA17D\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			929,725		929,725	(633,123)				24,145		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			1,008,367		1,008,367	(741,200)				32,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00099J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/27/2020	08/26/2022	1	1,392,533	238.18	57,763			4,462		297,884			(14,342)		2,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00099J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/28/2020	08/26/2022	1	83,357	238.18	3,416			264		17,831			(849)		165		0001
Purchased Call/S&P 500 INDEX/SPXD002S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/02/2022	01/31/2023	1	1,882,984	4516		49,014		29,056		7,722			(19,984)		7,226		0001
Purchased Call/S&P 500 INDEX/SPXD00PSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2022	05/04/2023	1	2,655,000	100		37,170		31,436		354			(5,805)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXB170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1	2,771,000	4354.19	73,154			16,525		5,046			(36,277)		6,607		0001
Purchased Call/S&P 500 INDEX/SPX721958	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/12/2022	1	2,495,000	4712.02	63,623			28,744		3,195			(31,378)		8,388		0001
Purchased Call/S&P 500 INDEX/SPXE13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	15,277,000	4458.58	354,426			68,916		9,990			(176,240)		33,689		0001
Purchased Call/S&P 500 INDEX/SPXE13L\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	10,595,000	4369.55	126,081			2,452		21			(62,694)		7,843		0001
Purchased Call/S&P 500 INDEX/SPXB17MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2021	08/09/2022	1	2,021,284	4433	41,724			4,508		529			(20,805)		3,346		0001
Purchased Call/S&P 500 INDEX/SPXD00DSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	04/28/2023	1	2,203,000	100		39,213		32,787		5,912			(6,679)		10,019		0001
Purchased Call/S&P 500 INDEX/SPX161SSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	1	1,865,000	100		26,670		25,421		18,452			(1,453)		9,092		0001
Purchased Call/S&P 500 INDEX/SPXC00DS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/04/2022	1	6,829,000	4697.53	82,631			28,921		2,986			(41,088)		20,141		0001
Purchased Call/S&P 500 INDEX/SPXG13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	3,861,000	4160.68		86,873		81,608		55,907			(5,474)		18,687		0001
Purchased Call/S&P 500 INDEX/SPX7219SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	1	6,086,000	4620.64	142,412			67,087		11,554			(70,236)		20,889		0001
Purchased Call/S&P 500 INDEX/SPXE13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/05/2022	1	2,703,000	4352.34	44,870			494		8			(22,069)		1,582		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE130SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2022	1	3,224,000	4395.26	82,857			7,076		469			(40,864)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXC000S6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/15/2022	1	1,635,000	4709.85	25,833			11,885		1,459			(12,810)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXB17NS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/24/2022	1	2,152,000	4486.23	56,598			8,419		902			(28,066)		4,177		0001
Purchased Call/S&P 500 INDEX/SPXF13WSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	1,717,000	4477.44		45,844		27,557		9,054			(18,463)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXG133SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	3,135,000	4259.52		50,474		35,234		24,020			(15,488)		13,050		0001
Purchased Call/S&P 500 INDEX/SPXG13XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023	1	8,006,000	3973.75		92,870		83,404		76,289			(9,669)		37,889		0001
Purchased Call/S&P 500 INDEX/SPXF13SSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	1	1,895,000	100		37,900		20,882		868			(17,199)		7,031		0001
Purchased Call/S&P 500 INDEX/SPXC00XSL	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/14/2022	01/13/2023	1	4,863,000	100		60,788		33,188		1,731			(27,889)		17,863		0001
Purchased Call/S&P 500 INDEX/SPXF13ASA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2022	1	1,975,000	100	32,588			11,132		16,160			(16,160)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXB00SS8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/12/2022	1	2,254,000	100	29,302			3,419					(14,571)		3,868		0001
Purchased Call/S&P 500 INDEX/SPX715NS1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/15/2021	12/13/2022	1	2,516,575	4669	54,164			24,756		3,224			(27,007)		8,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	04/29/2024	1	53,778	289.78		2,066		1,903		1,902			(165)		364		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024	1	100,000	254.84		3,830		3,187		4,556			(655)		644		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/26/2024	1	113,657	254.84		4,500		3,750		5,178			(754)		732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	04/29/2024	1	456,867	289.78		19,156		17,846		16,156			(1,332)		3,093		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2021	07/29/2022	1	1,339,189	4292	54,241			4,219		186			(26,972)		1,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/11/2023	1	1,838,548	3954		92,558		80,956		53,452			(12,239)		8,540		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/25/2023	1	67,416	270.13	2,793			1,620		5,145			(694)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ZSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/26/2021	11/27/2023	1	1,168,288	256.72	48,017			33,948		13,015			(11,889)		6,939		0001
Purchased Call/S&P 500 INDEX/SPXA170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			1,072,579		1,072,579	(668,410)				25,157		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/23/2023	1	189,158	256.11	7,396			4,873		7,445			(1,831)		1,085		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/17/2024	1	132,990	264.72		5,393		4,893		3,688			(519)		892		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/14/2023	1	87,133	251.07	3,304			1,747		4,289			(834)		444		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2020	07/01/2022	1	120,259	220.29	4,870					21,815			(1,209)		31		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2020	07/01/2022	1	106,531	220.29	4,497					19,324			(1,123)		28		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			4,312,962		4,312,962	(2,468,038)				84,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2021	09/19/2023	1	158,231	265.5	6,582			4,024		14,573			(1,628)		875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2021	09/19/2023	1	277,985	265.5	10,606			6,501		25,602			(2,637)		1,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024	1	204,888	253.81	7,888			6,254		9,687			(1,658)		1,286		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024	1	645,949	253.81	25,425			20,185		30,540			(5,260)		4,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/26/2024	1	427,604	253.81	17,252			13,715		20,217			(3,550)		2,683		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	01/26/2024	1	65,247	253.81	2,740			2,182		3,085			(561)		409		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	01/26/2024	1	176,982	253.81	7,705			6,186		8,368			(1,526)		1,111		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	01/26/2024	1	69,849	253.81	3,063			2,501		3,302			(575)		438		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2021	06/20/2023	1	200,000	248.87	7,880			3,832		11,018			(1,948)		986		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2021	07/14/2023	1	100,441	266.02	4,149			2,185		8,985			(1,040)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2020	11/18/2022	1	63,785	243.18	2,615			503		569			(648)		198		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/09/2021	04/10/2023	1	95,440	260.38	3,951			1,538		10,504			(978)		421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/10/2020	07/08/2022	1	1,010,090	234.97	42,515			411		233,320			(10,570)		748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2020	07/08/2022	1	69,693	234.97	3,099			30		16,098			(774)		52		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017BSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/07/2022	1	393,934	228.3	15,581			3,408		54,542			(3,869)		1,304		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023	1	1,124,024	251.98	44,174			24,852		53,529			(10,938)		5,957		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/17/2024	1	1,659,774	264.72		62,573		56,230		46,023			(6,564)		11,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2023	1	802,125	266.07	33,449			17,919		71,750			(8,293)		4,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2021	07/26/2023	1	274,952	266.07	11,543			6,201		24,594			(2,870)		1,423		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/26/2023	1	413,057	266.07	17,776			9,536		36,948			(4,413)		2,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/23/2023	1	358,535	266	14,808			7,301		32,005			(3,682)		1,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2021	06/23/2023	1	444,387	266	18,043			8,909		39,669			(4,505)		2,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B9F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2020	07/01/2022	1	404,229	237.14	15,955			88,841					(3,961)		106		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/13/2023	1	84,413	249.94	3,567			2,651		4,752			(903)		509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/10/2024	1	195,257	287.23		7,926		7,086		7,690			(849)		1,303		0001
Purchased Call/S&P 500 INDEX/SPX615S3Q	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			582,972		582,972	(437,374)				18,830		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/26/2022	1	112,816	222.96	4,367			338		18,812			(1,086)		223		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	08/26/2022	1	144,735	222.96	5,829			453		24,135			(1,459)		286		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/16/2024	1	902,772	264.72		34,035		30,580		25,032			(3,575)		6,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2020	08/05/2022	1	4,394,383	272.44	180,609			8,719					(44,843)		6,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/14/2023	1	180,346	265.39	7,713			4,072		16,535			(1,944)		919		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205T$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/15/2021	09/15/2022	1	210,802	271.54	8,032			1,682					(3,983)		484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000GSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/14/2023	1	87,133	265.39	3,841			2,031		7,989			(970)		444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000D$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/05/2021	03/03/2023	1	348,664	257.54	15,637			5,292		42,444			(3,888)		1,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000D$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2021	03/03/2023	1	79,823	257.54	3,788			1,283		9,717			(946)		328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000D$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2021	03/03/2023	1	111,209	257.54	5,147			1,749		13,538			(1,289)		456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2020	07/01/2022	1	146,850	237.14	5,871					32,275			(1,466)		38		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0008$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2020	07/01/2022	1	73,098	237.14	3,150					16,065			(796)		19		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2021	02/09/2023	1	585,808	250.84	24,545			7,529		88,494			(6,094)		2,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2021	02/09/2023	1	79,680	250.84	3,539			1,094		12,037			(886)		312		0001
Purchased Call/S&P 500 INDEX/SPXG131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	1	1,407,768	4304.76		119,801		28,397		28,397	(91,405)				5,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/11/2022	02/12/2024	1	1,137,821	242.09		45,513		36,999		25,145			(8,654)		7,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023	1	735,505	264.73	30,156			22,617		5,890			(7,477)		4,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2020	09/14/2022	1	501,072	239.51	20,586			2,127		103,728			(5,118)		1,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2020	09/14/2022	1	401,936	239.51	16,446			1,706		83,205			(4,095)		917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2021	09/14/2022	1	65,858	239.51	4,004			505		13,633			(1,214)		150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	1	276,412	265.61	11,500			7,338		25,404			(2,855)		1,557		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023	1	85,624	265.61	3,507			2,241		7,869			(872)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2020	07/08/2022	1	70,704	237.76	3,096			30					(773)		52		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2020	09/27/2022	1	473,169	220.44	20,842			2,526		85,001			(5,182)		1,168		0001
Purchased Call/Shiller Barclays Global Index/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/04/2024	1	326,522	253.57		12,928		9,816		15,452			(3,121)		2,010		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023	1	2,184,327	251.88	85,844			48,073		104,412			(21,314)		11,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/18/2023	1	270,465	260.79	11,197			4,476		29,324			(2,769)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXA17Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			2,948,390		2,948,390	(1,790,511)				69,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2020	11/11/2022	1	392,866	245.11	15,515			2,846		70,245			(3,852)		1,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2020	11/11/2022	1	112,669	245.11	4,666			857		20,145			(1,160)		341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2020	11/11/2022	1	113,107	245.11	4,748			876		20,224			(1,189)		343		0001
Purchased Call/S&P 500 INDEX/SPX721G$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1	2,576,000	4304.76		164,349		45,573		45,573	(118,775)				10,379		0001
Purchased Call/S&P 500 INDEX/SPX521C$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2023	1	1,629,000	3404.75	145,307			32,361		373,557			(14,395)		8,601		0001
Purchased Call/S&P 500 INDEX/SPX621S$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2021	06/22/2023	1	84,094	4246.44	8,132			3,363		3,363	(12,412)				416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2021	01/11/2023	1	900,000	254.47	37,080			9,881		4,103			(9,194)		3,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2020	10/14/2022	1	336,784	238.86	13,226			1,921		70,672			(3,302)		907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2020	10/14/2022	1	123,578	238.86	5,241			769		25,932			(1,321)		333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/14/2022	1	117,108	238.86	14,453			4,251		24,574			(7,287)		316		0001
Purchased Call/S&P 500 INDEX/SPXB00X$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	2,160,000	4514.07	128,952			1,459		1,459	(177,803)				4,730		0001
Purchased Call/S&P 500 INDEX/SPX905Z$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	1	3,993,565	4511.61		208,065		38,042		38,042	(170,022)				17,014		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,223,818	4123.34		177,331		106,470		106,470	(70,862)				8,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2020	08/19/2022	1	54,632	248.22	2,379			161		26			(594)		101		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	08/26/2022	1	327,429	222.67	12,882			999		55,100			(3,220)		647		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2020	08/26/2022	1	51,416	222.67	1,958			158		8,652			(508)		102		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2020	08/26/2022	1	197,424	222.67	8,733			717		33,222			(2,301)		390		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			2,242,476		2,242,476	(1,080,165)				29,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2022	03/22/2024	1	2,400,000	284.24		92,640		80,501		107,265			(12,454)		15,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/25/2022	03/22/2024	1	430,512	284.24		17,524		15,249		19,241			(2,335)		2,830		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			2,933,232		2,933,232	(2,976,791)				323,824		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024	1	316,216	264.72		11,890		10,681		8,759			(1,251)		2,118		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/15/2024	1	863,047	264.72		33,009		29,735		23,906			(3,310)		5,781		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/15/2024	1	90,538	264.72		3,663		3,323		2,508			(354)		606		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2021	02/01/2023	1	732,533	231.8	30,433			9,000		88,676			(7,556)		2,818		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2021	02/01/2023	1	400,000	231.8	17,740			5,253		48,422			(4,411)		1,539		0001
Purchased Call/S&P 500 INDEX/SPX715S$P	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	2,872,008	4115.77		279,159		149,220		149,220	(129,939)				13,921		0001
Purchased Call/S&P 500 INDEX/SPX715RSC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2022	05/08/2023	1	3,335,478	4123.34		188,121		108,459		108,459	(79,662)				15,419		0001
Purchased Call/S&P 500 INDEX/SPXD00FS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	2,943,280	4511.61		253,711		36,594		36,594	(217,117)				12,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0001$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/17/2021	09/15/2023	1	1,155,345	265.5	47,831			29,135		106,332			(11,892)		6,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0001$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/20/2021	09/15/2023	1	290,979	265.5	11,223			6,845		26,780			(2,802)		1,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0001$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2021	09/15/2023	1	331,985	265.5	12,629			7,714		30,554			(3,157)		1,827		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I1SI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2021	09/15/2023	1	119,506	265.5	4,690			2,869		10,999			(1,174)		658		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/23/2023	1	1,375,868	256.64	52,593			37,047		53,719			(13,058)		8,140		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/23/2023	1	288,671	256.64	9,179			6,474		11,271			(2,285)		1,708		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	11/23/2023	1	139,162	256.64	3,226			2,295		5,433			(810)		823		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	520,045	256.11	20,282			13,334		20,427			(5,043)		2,973		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	1	370,334	256.11	14,937			9,834		14,547			(3,729)		2,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2021	03/08/2023	1	88,095	260.57	3,519			1,222		9,625			(882)		365		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2021	12/30/2022	1	704,564	247.2	28,844			7,261		118,543			(7,201)		2,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2024	1	973,147	289.78		37,174		34,161		34,438			(3,149)		6,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2023	1	503,347	263.96	20,990			13,263		49,162			(5,204)		2,828		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2021	10/04/2023	1	618,501	263.96	26,712			16,902		60,409			(6,632)		3,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2021	10/04/2023	1	250,001	263.96	11,252			7,129		24,418			(2,797)		1,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/04/2023	1	400,001	263.96	17,200			11,097		39,068			(4,354)		2,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/16/2021	08/11/2023	1	242,163	270.95	10,412			5,847		17,789			(2,599)		1,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2021	08/11/2023	1	176,042	270.95	7,777			4,373		12,932			(1,944)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	1	157,495	259.2	6,489			2,490		839			(1,611)		690		0001

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Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			1,881,133		1,881,133	(1,574,434)				105,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/18/2023	1	1,913,666	4037		99,341		79,857		38,041			(19,650)		8,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/12/2022	1	686,365	282.28	26,082			3,043					(12,969)		1,178		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	646,157	262.42		24,425		21,224		19,969			(3,283)		4,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/15/2024	1	87,001	292.85		3,232		3,041		2,685			(195)		596		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/12/2021	03/10/2023	1	686,422	259.78	29,515			10,273		77,188			(7,338)		2,857		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/20/2024	1	50,000	281.91		2,040		1,685		2,442			(356)		321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	02/20/2024	1	99,053	281.91		4,536		3,816		4,838			(724)		635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2021	12/30/2022	1	200,064	248.06	7,823			1,969		32,860			(1,953)		708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2021	12/30/2022	1	50,902	248.06	2,368			598		8,360			(593)		180		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	07/29/2022	1	517,071	219.26	21,343			827		96,548			(5,328)		729		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/12/2022	1	172,737	222.45	6,701			393		29,291			(1,689)		296		0001
Purchased Call/Shiller Barclays Global Index/SBG0179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/12/2022	1	211,013	222.45	8,490			499		35,781			(2,146)		362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/23/2022	1	586,343	247.46	23,481			5,676		97,996			(5,830)		2,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2020	12/23/2022	1	205,004	247.46	8,193			1,997		34,262			(2,051)		712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2020	12/23/2022	1	60,729	247.46	2,430			589		10,150			(607)		211		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000F$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2021	05/12/2023	1	156,972	266.47	7,051			3,169		13,671			(1,815)		730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000F$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2021	05/12/2023	1	299,997	266.47	13,104			5,694		26,127			(3,254)		1,396		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/22/2024	1	415,426	262.42		16,385		14,257		12,839			(2,183)		2,731		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/22/2024	1	283,048	262.42		10,786		9,412		8,747			(1,385)		1,861		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	03/22/2024	1	614,995	262.42		22,685		19,961		19,006			(2,749)		4,043		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	03/22/2024	1	208,294	262.42		6,913		6,100		6,437			(821)		1,369		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	03/22/2024	1	570,885	262.42		22,777		20,296		17,643			(2,506)		3,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2020	09/09/2022	1	499,092	239.28	19,523			1,893		103,911			(4,881)		1,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	1	80,743	228.46		3,101		3,096		3,068			(8)		571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000B$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2020	11/29/2022	1	509,316	247.52	20,124			4,186		85,160			(5,003)		1,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000B$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2020	11/29/2022	1	299,438	247.52	12,497			2,603		50,067			(3,111)		966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000B$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/04/2020	11/29/2022	1	51,557	247.52	2,191			459		8,621			(547)		166		0001
Purchased Call/S&P 500 INDEX/SPXG13PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/02/2023	1	471,890	4127		25,823		23,617		23,617	(2,206)				2,267		0001
Purchased Call/S&P 500 INDEX/SPXB00X$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	4,101,635	4514.07	293,267			3,102		3,102	(413,944)				8,981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	400,000	284.26		15,640		13,138		17,652			(2,553)		2,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/01/2024	1	481,000	284.26		19,900		16,739		21,227			(3,225)		3,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2020	08/05/2022	1	165,003	272.44	6,214			323					(1,666)		259		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/26/2021	02/24/2023	1	900,000	256.25	34,384			11,303		114,495			(8,549)		3,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2021	02/24/2023	1	200,298	256.25	8,395			2,763		25,481			(2,096)		810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2021	02/24/2023	1	107,634	256.25	4,591			1,513		13,693			(1,148)		435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	1	545,372	267.32	22,524			16,398		47,512			(5,585)		3,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/03/2023	1	1,649,569	232.75		61,694		41,986		20,057			(20,000)		6,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	1	492,455	237.75		18,270		13,589		4,515			(4,705)		2,122		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/20/2023	1	640,316	256.11	26,101			17,208		25,151			(6,525)		3,660		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	104,240	255.55		4,018		3,220		4,520			(810)		658		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	369,073	255.55		14,312		11,485		16,002			(2,870)		2,330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2021	09/15/2023	1	57,632	265.5	2,375			1,481		5,304			(606)		317		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/09/2022	1	449,290	259.33	17,028			1,637		174			(4,222)		991		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/09/2022	1	293,499	259.33	11,634			1,126		114			(2,905)		647		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/09/2022	1	87,488	259.33	3,522			341		34			(881)		193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/16/2023	1	67,851	265.22	2,702			1,882		6,361			(675)		399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	11/16/2023	1	61,271	265.22	2,980			2,157		5,744			(772)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1	500,000	270.78	20,650			8,084		332			(5,120)		2,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2021	04/12/2023	1	200,707	270.78	8,717			3,590		133			(2,273)		888		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	2,304,963	4488.28		143,830		28,207		28,207	(115,622)				10,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2021	03/22/2023	1	1,453,724	260.73	55,031			19,984		157,916			(13,663)		6,193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2021	03/22/2023	1	199,999	260.73	7,556			2,748		21,726			(1,879)		852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/09/2022	1	102,163	512.45	7,392			722		9,212			(1,856)		225		0001
Purchased Call/S&P 500 INDEX/SPXA052$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2023	1	2,425,518	4123.34		247,888		115,228		115,228	(132,660)				11,213		0001
Purchased Call/S&P 500 INDEX/SPX715P$K	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	1	3,679,000	4511.61		280,708		43,292		43,292	(237,415)				15,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	612,098	228.66	23,637			5,256		83,653			(5,877)		2,039		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	750,000	255.57		28,875		23,140		32,487			(5,823)		4,735		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	58,591	255.57		2,270		1,821		2,538			(455)		370		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024	1	517,128	255.57		20,194		16,228		22,400			(3,983)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			2,853,120		2,853,120	(2,021,915)				95,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2020	11/30/2022	1	822,761	246.69	33,985			7,106		140,761			(8,438)		2,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2021	02/23/2023	1	649,999	255.45	27,811			9,066		84,920			(6,905)		2,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2021	02/23/2023	1	121,821	255.45	5,179			1,695		15,916			(1,288)		492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2021	02/23/2023	1	300,000	255.45	13,893			4,573		39,194			(3,483)		1,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	02/23/2023	1	148,597	255.45	10,767			3,950		19,414			(2,998)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/03/2021	12/04/2023	1	515,873	247.77	21,151			15,158		8,641			(5,237)		3,085		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/11/2024	1	256,455	285.13		10,002		8,516		10,934			(1,519)		1,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/11/2024	1	731,557	285.13		28,967		24,698		31,189			(4,297)		4,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2022	03/11/2024	1	271,235	285.13		9,541		8,158		11,564			(1,393)		1,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2020	08/17/2022	1	718,049	239.01	28,330			1,832		150,676			(7,034)		1,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2020	08/17/2022	1	1,285,695	239.01	51,265			3,319		269,792			(12,746)		2,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/11/2023	1	809,375	264.18	33,670			21,599		78,469			(8,348)		4,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2021	10/11/2023	1	210,560	264.18	8,887			5,709		20,414			(2,206)		1,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/11/2023	1	307,938	264.18	13,090			8,420		29,854			(3,255)		1,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2020	12/29/2022	1	73,925	252.14	3,038			755		402			(753)		261		0001
Purchased Call/AI Powered US Equity Index/AIP000X$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/20/2023	1	374,870	2425.09		10,120		5,723		2,075			(4,401)		1,401		0001
Purchased Call/AI Powered US Equity Index/AIP000X$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/20/2023	1	104,473	2425.09		2,540		1,440		578			(1,101)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000X$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/20/2023	1	55,001	2425.09		1,585		927		305			(664)		206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024	1	348,425	280.96		14,200		11,670		17,722			(2,591)		2,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024	1	556,201	280.96		22,529		18,566		28,290			(3,983)		3,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	815,903	289.27		30,760		30,760		30,715					5,765		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	1	961,182	284.4		37,616		32,552		42,639			(5,101)		6,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024	1	238,716	284.4		9,141		7,943		10,590			(1,229)		1,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/22/2024	1	105,518	284.4		4,267		3,713		4,681			(569)		694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	1	332,926	268.51	15,350			11,264		27,740			(3,811)		2,012		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	467,000	268.51	19,844			14,582		38,911			(4,934)		2,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	12/15/2023	1	52,500	268.51		2,966		2,270		4,374			(708)		317		0001
Purchased Call/S&P 500 INDEX/SPX715T$7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/28/2022	06/27/2023	1	1,707,273	3907		61,814		61,643		57,668			(340)		8,501		0001
Purchased Call/S&P 500 INDEX/SPX721O$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	1	7,675,000	4271.78		178,828		146,313		88,743			(33,622)		34,674		0001
Purchased Call/S&P 500 INDEX/SPX161T$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	1	1,963,000	100		21,986		21,742		20,359			(422)		9,720		0001
Purchased Call/S&P 500 INDEX/SPXF135$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	1,615,000	100	22,772			6,775					(11,231)		4,413		0001
Purchased Call/S&P 500 INDEX/SPXB00K$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2022	1	1,967,000	100	46,618			1,284					(22,991)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXD00B$K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/09/2022	03/09/2023	1	7,558,000	100		79,359		54,874		11,012			(24,569)		31,400		0001
Purchased Call/S&P 500 INDEX/SPXF130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	2,528,000	4793.06	50,307			25,084		2,209			(24,947)		8,926		0001
Purchased Call/S&P 500 INDEX/SPX715L$6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2021	11/01/2022	1	2,085,379	4614	55,994			19,238		2,074			(27,997)		6,077		0001
Purchased Call/S&P 500 INDEX/SPXB17T$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/14/2023	1	2,046,777	4402		57,167		36,510		15,205			(21,003)		8,106		0001
Purchased Call/S&P 500 INDEX/SPX161S$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	1	5,046,000	100		47,432		42,859		19,111			(4,678)		23,953		0001
Purchased Call/S&P 500 INDEX/SPX150E$A	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/29/2022	1	2,351,000	100	32,679			5,311					(16,117)		4,766		0001
Purchased Call/S&P 500 INDEX/SPXF13C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2022	1	2,854,000	100	50,230			18,819					(24,773)		8,743		0001
Purchased Call/S&P 500 INDEX/SPX1509$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2021	07/01/2022	1	3,447,000	100	38,606								(19,145)		902		0001
Purchased Call/S&P 500 INDEX/SPX7211$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	1	10,318,000	4354.19	124,848			28,203		11,505			(61,911)		24,601		0001
Purchased Call/S&P 500 INDEX/SPX721M$U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	1	1,611,000	4392.59		33,187		26,440		12,070			(6,944)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXF13U$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/24/2023	1	2,354,985	4402		57,898		33,107		14,412			(24,813)		8,889		0001
Purchased Call/S&P 500 INDEX/SPX721D$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	3,015,000	4326.51		48,843		28,413		16,315			(20,608)		11,462		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	9,437,000	4326.51		214,220		124,615		67,574			(90,383)		35,876		0001
Purchased Call/S&P 500 INDEX/SPX905PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2022	1	8,971,000	4566.48	205,436			65,649		10,303			(101,874)		25,396		0001
Purchased Call/S&P 500 INDEX/SPXB17PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2022	1	7,892,000	4357.04	179,938			46,595		16,352			(88,743)		20,131		0001
Purchased Call/S&P 500 INDEX/SPXB17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	1	2,129,000	4436.52	39,599			3,850		432			(19,691)		3,343		0001
Purchased Call/S&P 500 INDEX/SPXD00Z3S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	1	2,143,000	3789.99		41,789		40,177		41,360			(1,717)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXF137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	2,709,000	4544.9	45,240			14,332		2,557			(22,312)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXG130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	1	1,861,856	4165		62,652		59,510		40,810			(3,624)		9,011		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2020	10/28/2022	1	706,839	238.14	30,275			4,983		150,748			(7,558)		2,026		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2020	10/28/2022	1	53,673	238.14	2,468			407		11,447			(617)		154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2020	10/28/2022	1	313,376	238.14	14,738			2,443		66,834			(3,695)		898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	1	2,246,286	235.29		82,888		65,897		26,350			(17,486)		9,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024	1	550,073	261.17		20,738		18,221		18,303			(2,589)		3,636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	1	521,077	284.17		19,877		17,461		23,437			(2,485)		3,442		0001
Purchased Call/S&P 500 INDEX/SPX715OSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2022	02/22/2023	1	1,899,000	4304.76		97,799		30,585		30,585	(67,214)				7,651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	1	1,478,437	266.8	61,355			40,283		130,216			(15,234)		8,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023	1	230,818	266.8	10,503			6,905		20,330			(2,611)		1,319		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024	1	337,729	255.57		13,519		10,879		14,629			(2,652)		2,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ASX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/24/2023	1	1,478,083	272.64	60,897			17,316		108			(15,058)		5,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/19/2024	1	845,911	290.18		32,229		29,251		29,139			(3,095)		5,683		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/19/2024	1	311,631	290.18		12,200		11,088		10,735			(1,156)		2,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2022	04/19/2024	1	165,831	290.18		6,246		5,693		5,712			(561)		1,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	04/19/2024	1	70,580	290.18		3,043		2,889		2,431			(158)		474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2020	08/17/2022	1	55,452	239.01	2,125			138		11,636			(529)		101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/17/2022	1	110,018	239.01	4,290			280		23,086			(1,075)		199		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2020	08/17/2022	1	309,012	239.01	11,015			755		64,843			(2,898)		560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	1	965,643	295.34		36,405		35,501		26,878			(1,049)		6,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/07/2024	1	282,333	295.34		11,041		10,782		7,859			(303)		1,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	06/07/2024	1	283,600	295.34		11,120		10,874		7,894			(261)		1,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/07/2024	1	428,238	295.34		16,530		16,187		11,920			(365)		2,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/20/2023	1	453,929	266.8	19,702			12,971		39,980			(4,919)		2,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2021	10/20/2023	1	154,880	266.8	6,920			4,562		13,641			(1,730)		885		0001
Purchased Call/AI Powered US Equity Index/AIP000I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/11/2023	1	2,192,568	2504.33		56,130		29,998		3,014			(26,143)		8,013		0001
Purchased Call/AI Powered US Equity Index/AIP000I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/11/2023	1	245,850	2504.33		6,246		3,347		338			(2,900)		898		0001
Purchased Call/AI Powered US Equity Index/AIP000I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/11/2023	1	323,735	2504.33		7,441		4,032		445			(3,444)		1,183		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/11/2023	1	344,546	2504.33		7,383		4,012		474			(3,406)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/02/2022	1	1,749,770	251.28	66,316			28,369		1,323			(32,976)		5,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000M$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	02/28/2024	1	60,462	282.33		2,574		2,161		2,910			(421)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	192,247	244.87		7,459		7,213		4,028			(276)		1,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	1	979,683	272.69	40,559			21,176		3,162			(10,084)		4,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/21/2023	1	353,135	249.87	14,232			10,532		20,012			(3,534)		2,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/05/2022	1	1,076,178	503.85	79,745			3,855		112,392			(19,827)		1,690		0001
Purchased Call/S&P 500 INDEX/SPXB141$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			2,019,322		2,019,322	(1,451,620)				68,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000E$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/17/2023	1	137,219	260.79	5,667			2,261		14,877			(1,403)		613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000C$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2021	01/05/2023	1	345,930	247.58	16,544			4,278		57,567			(4,108)		1,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000A$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2020	10/26/2022	1	906,309	239.79	33,600			5,407		185,825			(8,342)		2,577		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000A$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2020	10/26/2022	1	811,089	239.79	28,243			4,552		166,301			(7,022)		2,306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000M$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024	1	905,826	281.69		35,780		29,405		44,598			(6,528)		5,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000M$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024	1	375,430	281.69		14,701		12,115		18,484			(2,599)		2,399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000A$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/23/2020	10/21/2022	1	254,662	240.56	10,660			1,649		51,249			(2,650)		708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000A$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2020	10/21/2022	1	426,804	240.56	16,571			2,567		85,891			(4,137)		1,187		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	1	1,515,265	294.6		57,277		55,625		43,729			(1,726)		10,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	1	329,558	294.6		12,831		12,512		9,511			(370)		2,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	06/07/2024	1	1,054,660	294.6		42,709		41,764		30,437			(1,001)		7,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2021	08/04/2023	1	1,993,965	267.14	83,148			45,760		171,193			(20,645)		10,437		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/04/2023	1	399,999	267.14	17,624			9,713		34,342			(4,382)		2,094		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			8,450		8,450	(6,429)				282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2020	10/07/2022	1	55,023	277.51	2,256			304					(559)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205BSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2021	02/01/2023	1	786,964	245.53	32,502			9,599		8,526			(8,059)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	1	2,381,363	270.94	98,350			72,169		180,609			(24,419)		14,388		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2020	08/12/2022	1	200,575	240.02	7,454			434		41,076			(1,864)		344		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			1,906,920		1,906,920	(1,609,568)				124,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2021	03/09/2023	1	421,062	258.7	18,473			6,378		49,215			(4,587)		1,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2021	03/09/2023	1	326,747	258.7	14,146			4,904		38,191			(3,517)		1,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	1	1,500,000	228.03		56,250		36,194		24,405			(20,398)		5,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	02/17/2023	1	92,962	228.03		4,052		2,698		1,512			(1,374)		371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/21/2023	1	165,180	260.82	6,822			2,766		17,892			(1,694)		742		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2021	04/06/2023	1	200,000	260.19	8,109			3,125		22,159			(2,016)		876		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2021	04/06/2023	1	83,574	260.19	3,414			1,323		9,260			(856)		366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2021	04/06/2023	1	318,065	260.19	16,246			7,027		35,240			(4,545)		1,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2024	1	1,218,793	284.53		46,924		41,316		54,086			(5,769)		8,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/02/2024	1	245,049	284.53		9,577		8,467		10,874			(1,120)		1,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/18/2022	02/16/2024	1	1,140,947	239.73		45,752		37,652		27,842			(8,296)		7,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2020	07/01/2022	1	152,162	237.01	6,125					33,543			(1,529)		40		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/22/2021	01/23/2023	1	130,114	254.04	5,361			1,519		691			(1,327)		490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/22/2021	01/20/2023	1	3,194,584	254.04	131,617			36,904		16,348			(32,723)		11,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	1,336,988	270.94	50,531			37,131		101,401			(12,563)		8,078		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/15/2023	1	160,787	270.94	6,130			4,511		12,194			(1,530)		971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/03/2023	1	105,703	278.17		2,394		1,856		859			(552)		460		0001
Purchased Call/S&P 500 INDEX/SPXD00U$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	58,556	3901.36		6,125		4,639		4,639	(1,486)				277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/15/2023	1	76,336	270.94	2,764			2,048		5,790			(693)		461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2020	10/21/2022	1	72,120	240.56	2,392			372		14,514			(599)		201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/28/2023	1	450,000	269.16	18,993			14,238		36,668			(4,716)		2,752		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/28/2023	1	664,303	269.16	28,556			21,496		54,131			(7,100)		4,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/28/2023	1	125,225	269.16	5,509			4,152		10,204			(1,371)		766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/28/2023	1	79,775	269.16	4,075			3,106		6,501			(972)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	646,739	179.67	27,292			26,089		26,387			(1,271)		3,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/15/2024	1	1,168,338	280.55	48,516			39,860		60,487			(8,864)		7,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/14/2022	1	99,889	223.54	3,955			574		16,296			(983)		269		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2020	10/14/2022	1	104,134	223.54	4,146			602		16,989			(1,035)		281		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/14/2022	1	222,894	223.54	8,435			1,234		36,364			(2,115)		601		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2020	10/14/2022	1	110,416	223.54	3,591			533		18,014			(915)		298		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/20/2024	1	880,081	263.72		33,003		31,278		26,530			(1,851)		6,050		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/20/2024	1	82,633	263.72		3,274		3,107		2,491			(171)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	1	538,296	272.69	22,285			11,679		2,053			(5,518)		2,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023	1	964,429	251.88	38,060			21,343		46,100			(9,463)		5,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024	1	400,000	254.84		15,280		12,705		18,208			(2,624)		2,571		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/23/2024	1	962,130	254.84		38,019		31,656		43,796			(6,398)		6,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/23/2024	1	123,234	254.84		4,933		4,113		5,610			(824)		792		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	02/23/2024	1	233,348	254.84		9,743		8,135		10,622			(1,617)		1,500		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205VSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2022	1	109,820	260.38	4,173			1,115		25			(2,069)		285		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/06/2022	1	1,821,868	260.93	73,034			15,894		2,299			(18,158)		6,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/06/2022	1	52,765	260.93	2,057			451		67			(516)		174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2020	09/07/2022	1	242,136	238.81	9,419			886		50,997			(2,345)		526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/07/2022	1	475,507	238.81	19,414			1,828		100,149			(4,840)		1,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2020	09/07/2022	1	88,444	238.81	3,759			356		18,628			(944)		192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2020	09/07/2022	1	141,825	238.81	5,107			487		29,871			(1,293)		308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058S3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/16/2021	07/13/2022	1	2,425,191	4255	91,491			3,067		138			(45,745)		2,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/13/2023	1	1,925,726	267.32	84,140			61,425		167,767			(20,919)		11,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/13/2023	1	259,606	267.32	12,635			9,262		22,617			(3,146)		1,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/13/2023	1	252,447	267.32	10,983			8,096		21,993			(2,757)		1,522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	1,601,200	179.85		68,051		67,484		64,664			(1,122)		7,929		0001
Purchased Call/S&P 500 INDEX/SPXA052SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	2,355,846	4123.34		206,843		102,911		102,911	(103,933)				10,890		0001
Purchased Call/S&P 500 INDEX/SPX7218SS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	1	2,591,800	4701.21	199,569			5,415		5,415	(206,049)				8,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024	1	401,068	285.54		15,361		13,645		17,024			(1,770)		2,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/05/2024	1	820,509	285.54		33,821		30,084		34,828			(3,856)		5,454		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	04/05/2024	1	459,586	285.54		19,282		17,175		19,508			(2,128)		3,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/05/2024	1	148,056	285.54		6,730		6,062		6,284			(676)		984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2021	05/18/2023	1	85,314	267.5	3,588			1,600		7,125			(899)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023	1	806,106	247.77	33,050			23,698		13,502			(8,172)		4,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2022	1	519,094	270.47	19,777			272					(9,807)		333		0001
Purchased Call/S&P 500 INDEX/SPXF13BS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	4,909,000	4680.06	59,399			20,732		2,300			(29,455)		14,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	81,892	276.54		3,266		2,558		4,988			(718)		511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2021	02/02/2023	1	1,337,774	248.39	56,012			16,642		217,125			(13,907)		5,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000B$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2020	11/11/2022	1	618,079	244.78	26,033			4,782		111,485			(6,472)		1,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/26/2023	1	58,342	261.74	2,791			1,154		6,110			(695)		264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2021	04/26/2023	1	1,016,656	261.74	42,882			17,636		106,469			(10,647)		4,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	1	1,438,522	257.16	58,979			43,279		15,775			(14,644)		8,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/16/2021	07/15/2022	1	2,535,804	275.93	96,361			3,747					(47,916)		2,570		0001
Purchased Call/S&P 500 INDEX/SPX715PSJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	1	2,198,000	4511.61		137,155		23,749		23,749	(113,406)				9,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	1	1,800,000	279.57		70,920		58,888		97,642			(12,258)		11,568		0001
Purchased Call/S&P 500 INDEX/SPX7210$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	1,632,000	4271.78		232,886		110,776		110,776	(122,111)				10,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/18/2022	1	56,508	242.18	2,317			448		553			(576)		176		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	1	1,512,255	270.05	62,305			46,922		119,097			(15,469)		9,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023	1	499,999	270.05	21,126			15,932		39,377			(5,252)		3,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/05/2021	03/03/2023	1	202,587	257.97	8,890			3,008		24,296			(2,210)		832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2021	03/03/2023	1	219,281	257.97	9,274			3,147		26,298			(2,318)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2022	1	154,084	266.25	5,855			1,565		2,904			(2,904)		399		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/20/2024	1	611,144	263.72		23,544		22,375		18,423			(1,198)		4,201		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/20/2024	1	115,743	263.72		5,166		4,964		3,489			(208)		796		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/20/2024	1	507,213	263.72		20,233		19,255		15,290			(1,003)		3,487		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	199,999	255.66		8,050		6,734		8,762			(1,323)		1,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	418,324	255.66		16,853		14,157		18,326			(2,751)		2,704		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	1	684,257	255.66		24,088		20,262		29,976			(3,904)		4,423		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/01/2024	1	145,145	255.66		7,568		6,519		6,359			(1,057)		938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	1	174,200	296.18		5,923		5,809		4,678			(122)		1,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2021	03/10/2023	1	484,629	260.07	19,604			6,814		53,924			(4,867)		2,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2021	03/10/2023	1	91,241	260.07	3,740			1,305		10,152			(935)		380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024	1	329,258	296.18		11,017		10,865		8,843			(212)		2,304		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/14/2024	1	963,914	296.18		28,607		28,251		25,888			(511)		6,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/14/2024	1	661,815	296.18		17,474		17,377		17,774			(169)		4,631		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2022	03/01/2024	1	320,970	284.26		13,697		11,537		14,165			(2,173)		2,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/01/2024	1	152,873	284.26		6,341		5,348		6,746			(998)		988		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/15/2022	1	1,821,000	4229.18		74,843		2,911		127			(37,216)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXG13ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2022	04/14/2023	1	1,640,770	4399		119,110		97,115		33,527			(22,207)		7,287		0001
Purchased Call/AI Powered US Equity Index/AIP000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/02/2021	07/05/2022	1	1,773,323	2571.94	46,284			510					(22,765)		1,038		0001
Purchased Call/AI Powered US Equity Index/AIP000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2021	07/05/2022	1	1,324,060	2571.94	29,808			330					(14,863)		775		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/14/2023	1	54,313	251.98	2,052			1,156		2,587			(510)		288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2021	02/24/2023	1	229,330	256.39	9,302			3,054		29,038			(2,310)		928		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/26/2021	02/24/2023	1	132,405	256.39	5,020			1,650		16,765			(1,248)		536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2020	07/21/2022	1	767,198	238.76	30,365			835		162,160			(7,539)		920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2021	05/04/2023	1	149,999	266.24	6,299			2,660		13,174			(1,564)		689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024	1	485,894	279.57		21,743		18,079		26,358			(3,733)		3,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024	1	181,507	279.57		8,116		6,757		9,846			(1,366)		1,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2020	11/18/2022	1	175,441	246.02	7,046			1,361		30,593			(1,749)		545		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2020	11/18/2022	1	83,452	246.02	3,680			715		14,552			(920)		259		0001
Purchased Call/AI Powered US Equity Index/AIP000QS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/26/2022	1	1,518,065	2578.05	39,470			6,140		1			(19,626)		3,000		0001
Purchased Call/AI Powered US Equity Index/AIP000QS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/26/2022	1	416,432	2578.05	11,029			1,720					(5,530)		823		0001
Purchased Call/AI Powered US Equity Index/AIP000QS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/26/2022	1	50,839	2578.05	1,325			207					(666)		100		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2020	07/01/2022	1	309,516	237.01	10,891			68,231					(2,730)		81		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2020	11/23/2022	1	631,460	246.61	27,091			5,411		108,303			(6,726)		1,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2021	05/10/2023	1	21,781	268.89	895			385		1,712			(222)		101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2021	05/10/2023	1	1,047,593	268.89	39,623			17,059		82,345			(9,838)		4,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/20/2023	1	5,718,433	272.64	235,599			66,059		419			(58,576)		21,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2021	01/20/2023	1	61,361	272.64	2,696			1,145		5			(1,017)		229		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/27/2023	1	413,672	2440.02	10,549			7,003		2,242			(3,593)		1,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/15/2024	1	63,707	280.55	2,675			2,201		3,298			(486)		407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/15/2024	1	75,322	280.55	3,106			2,559		3,900			(550)		481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/15/2024	1	52,631	280.55	2,244			1,861		2,725			(390)		336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2020	09/21/2022	1	105,659	237.86	4,056			457		22,745			(1,007)		252		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2020	09/21/2022	1	890,338	237.86	34,174			3,860		191,663			(8,497)		2,123		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A9O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2020	09/21/2022	1	453,568	237.86	17,009			1,929		97,639			(4,235)		1,081		0001
Purchased Call/AI Powered US Equity Index/AIP1005SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/28/2023	1	3,890,778	2336.72		96,102		95,837		77,330			(527)		19,401		0001
Purchased Call/S&P 500 INDEX/SPX721BSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	3,221,005	4677.03		252,849		11,428		11,428	(241,421)				11,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2022	06/09/2023	1	2,082,927	220.76		76,027		72,437		61,235			(4,177)		10,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2020	10/07/2022	1	509,245	252.13	20,879			2,811		848			(5,177)		1,326		0001
Purchased Call/AI Powered US Equity Index/AIP1001$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/10/2023	1	1,165,543	2443.64		27,550		21,597		7,283			(5,996)		5,141		0001
Purchased Call/AI Powered US Equity Index/AIP1001$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/10/2023	1	90,806	2443.64		1,068		908		567			(163)		400		0001
Purchased Call/AI Powered US Equity Index/AIP000RSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	10/04/2022	1	2,770,598	2523.25	72,313			18,925		302			(35,859)		7,104		0001
Purchased Call/AI Powered US Equity Index/AIP000RSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/04/2022	1	1,116,462	2523.25	31,274			8,207		122			(15,551)		2,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2021	04/21/2023	1	81,730	260.82	3,704			1,510		8,853			(927)		367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/23/2021	04/21/2023	1	452,203	260.82	19,817			8,047		48,982			(4,927)		2,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/20/2022	1	1,116,657	274.72	28,331			13,611		9,415			(14,165)		3,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/20/2022	1	100,433	274.72	2,676			1,293		847			(1,353)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/20/2022	1	76,247	274.72	1,904			936		643			(973)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/20/2022	1	141,205	274.72		3,367		1,664		1,191			(1,703)		486		0001
Purchased Call/AI Powered US Equity Index/AIP000V$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/09/2022	1	1,129,260	2521.04	29,361			13,094		721			(14,560)		3,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/03/2021	11/03/2023	1	269,651	277.85	11,110			7,478		980			(2,755)		1,564		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2021	08/10/2023	1	199,929	270.19	8,635			4,811		15,165			(2,144)		1,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2021	08/10/2023	1	70,690	270.19	3,053			1,708		5,362			(759)		373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2021	08/10/2023	1	237,958	270.19	9,873			5,577		18,049			(2,478)		1,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2021	08/30/2022	1	1,497,000	4382.1	62,575			10,343		5			(31,030)		3,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/29/2022	1	141,730	263.19	5,767			1,446		138			(1,442)		500		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2020	08/05/2022	1	121,389	262.18	4,723			228		1			(1,173)		191		0001
Purchased Call/S&P 500 INDEX/SPX721C$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,787,000	4397.94		117,585		19,238		19,238	(98,346)				6,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	898,216	276.42		36,018		28,208		55,000			(7,916)		5,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/19/2024	1	202,815	276.42		9,091		7,139		12,419			(1,959)		1,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2022	1	407,210	260.59	15,433			6,377		16			(7,612)		1,310		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			13,758		13,758	(14,040)				1,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2022	03/22/2024	1	122,284	284.24		4,633		4,037		5,465			(601)		804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2021	03/10/2023	1	338,228	260.76	13,788			4,806		36,690			(3,442)		1,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	151,349	245.13		5,479		4,694		2,186			(821)		700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/08/2024	1	1,071,447	287.23		41,144		36,616		42,146			(4,672)		7,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	04/08/2024	1	983,817	287.23		38,294		34,127		38,699			(4,208)		6,554		0001
Purchased Call/S&P 500 INDEX/SPXC000$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	1	1,062,691	4701.21	64,612			2,064		2,064	(67,825)				3,529		0001

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Purchased Call/Shiller Barclays Global Index/SBG017CS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/16/2022	1	695,740	229.31	25,972			6,035		92,813			(6,484)		2,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2020	10/07/2022	1	309,883	238.47	13,164			1,782		65,664			(3,268)		807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/09/2020	10/07/2022	1	119,658	238.47	4,983			675		25,355			(1,239)		312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2020	10/07/2022	1	64,136	238.47	2,523			344		13,590			(632)		167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ISH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2021	09/18/2023	1	350,000	265.5	14,525			8,871		32,230			(3,596)		1,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2024	1	444,086	287.23	17,053			15,179		17,480			(1,934)		2,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S9S9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2020	08/12/2022	1	585,412	239.76	24,026			1,394		120,650			(5,974)		1,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2021	07/29/2022	1	682,793	274.61	26,014			2,018					(12,900)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1	333,010	259.2	13,753			5,384		1,786			(3,410)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXB00U$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	1	3,237,886	4441.67	228,595			1,862		1,862	(364,212)				6,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/06/2024	1	401,435	281.5	15,937			12,806		19,837			(3,179)		2,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/06/2024	1	474,232	281.5	19,020			15,326		23,435			(3,710)		3,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	1	219,101	282.7	7,394			6,139		10,343			(1,278)		1,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2020	10/07/2022	1	1,314,570	238.92	53,262			7,219		275,570			(13,297)		3,423		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2020	10/07/2022	1	592,459	238.92	22,814			3,097		124,196			(5,704)		1,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2020	10/07/2022	1	71,056	238.92	2,766			379		14,895			(697)		185		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205NSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	1	2,274,314	266.16	94,157			47,338		10,937			(23,378)		11,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	1	426,399	237.75		15,819		11,854		3,910			(3,987)		1,844		0001
Purchased Call/AI Powered US Equity Index/AIP000S$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/06/2022	1	1,598,867	2534.34	41,730			11,151		134			(20,694)		4,142		0001
Purchased Call/AI Powered US Equity Index/AIP000S$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/06/2022	1	425,414	2534.34	12,047			3,255		36			(5,991)		1,102		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2020	12/16/2022	1	1,503,835	247	61,127			14,164		254,730			(15,177)		5,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/18/2024	1	577,383	276.49		23,263		18,111		35,232			(5,170)		3,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2022	01/18/2024	1	189,497	276.49		7,608		5,947		11,563			(1,682)		1,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2022	01/18/2024	1	186,984	276.49		8,230		6,470		11,410			(1,767)		1,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2021	07/13/2023	1	199,999	265.37	8,343			4,326		18,349			(2,071)		1,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/22/2024	1	337,166	276.42		13,554		10,627		20,671			(2,967)		2,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	1	926,499	276.42		37,245		29,213		56,823			(8,141)		5,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/08/2023	1	985,480	264.4	41,559			28,336		95,114			(10,319)		5,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/08/2023	1	2,097,376	264.4	93,368			63,924		202,430			(23,246)		12,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	11/08/2023	1	54,124	264.4	2,115			1,493		5,224			(543)		315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	11/08/2023	1	214,419	264.4	10,786			7,772		20,695			(2,825)		1,250		0001
Purchased Call/Shiller Barclays Global Index/SBG01796J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/26/2022	1	175,207	222.59	6,935			536		29,557			(1,724)		346		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2021	08/04/2023	1	101,123	266.84	4,278			2,355		8,785			(1,062)		529		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34		4,756,419		3,470,257		3,470,257	(1,286,162)				225,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ASU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/24/2023	1	411,581	254.04	16,957			4,822		2,220			(4,193)		1,554		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2023	1	2,630,126	2383.62		65,227		61,454		38,222			(3,932)		12,748		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/08/2023	1	306,057	2383.62		6,144		5,853		4,448			(339)		1,483		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/08/2023	1	280,647	2383.62		4,545		4,342		4,078			(215)		1,360		0001
Purchased Call/AI Powered US Equity Index/AIP000SS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2022	1	835,699	2534.34	22,552			6,110		70			(11,245)		2,165		0001
Purchased Call/AI Powered US Equity Index/AIP000SS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/06/2022	1	311,420	2534.34	7,964			2,158		26			(4,004)		807		0001
Purchased Call/AI Powered US Equity Index/AIP000SS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2022	1	92,174	2534.34	2,506			683		8			(1,267)		239		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/11/2023	1	1,845,647	2359.79		45,957		39,753		32,097			(6,295)		8,573		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/11/2023	1	223,897	2359.79		5,758		5,022		3,894			(775)		1,040		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/11/2023	1	924,849	2359.79		26,384		23,077		16,084			(3,489)		4,296		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/11/2023	1	169,480	2359.79		4,700		4,122		2,947			(587)		787		0001
Purchased Call/S&P 500 INDEX/SPX905Z$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	1,958,000	4511.61		255,911		82,856		82,856	(173,055)				12,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/12/2021	02/10/2023	1	300,000	251	12,729			3,944		45,101			(3,165)		1,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2021	02/10/2023	1	68,045	251	3,001			931		10,230			(750)		267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	02/10/2023	1	133,394	251	10,443			4,170		20,054			(3,357)		524		0001
Purchased Call/S&P 500 INDEX/SPX715PSL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	1	2,285,303	4511.61		179,396		27,163		27,163	(152,233)				9,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/02/2023	1	516,793	269.19	21,395			9,929		40,261			(5,319)		2,483		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2021	06/02/2023	1	510,914	269.19	20,896			9,711		39,803			(5,217)		2,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000985	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2020	08/05/2022	1	694,465	238.96	29,149			1,411		145,977			(7,277)		1,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000985	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2020	08/05/2022	1	100,337	238.96	4,421			214		21,091			(1,105)		158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000985	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/05/2022	1	98,635	238.96	3,822			189		20,733			(974)		155		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/28/2023	1	1,547,137	2438.12		39,452		26,301		8,673			(13,187)		6,312		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/28/2023	1	492,061	2438.12		11,334		7,577		2,758			(3,768)		2,007		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/28/2023	1	941,748	2438.12		23,573		15,803		5,279			(7,793)		3,842		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/28/2023	1	119,834	2438.12		2,937		1,985		672			(965)		489		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/08/2023	1	1,282,292	2383.62		20,738		19,867		18,635			(924)		6,215		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/08/2023	1	173,933	2383.62		2,859		2,747		2,528			(120)		843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2022	04/25/2024	1	1,327,871	289.05		52,784		48,144		48,475			(4,700)		8,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/25/2024	1	783,637	289.05		31,693		28,946		28,607			(2,782)		5,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/25/2024	1	59,010	289.05		2,321		2,132		2,154			(198)		398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	04/25/2024	1	150,008	289.05		6,664		6,180		5,476			(509)		1,012		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	04/25/2024	1	115,574	289.05		5,798		5,653		4,219			(169)		780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	1	320,981	267.38	12,941			8,496		27,647			(3,213)		1,835		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9057$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			204,883		204,883	(171,479)				11,516		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			78,942		78,942	(64,413)				4,151		0001
Purchased Call/AI Powered US Equity Index/AIP0000$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2022	1	1,801,667	2547.75	44,997			2,500					(22,375)		2,161		0001
Purchased Call/AI Powered US Equity Index/AIP0000$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/21/2022	1	832,172	2547.75	21,692			1,208					(10,816)		998		0001
Purchased Call/AI Powered US Equity Index/AIP0000$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/21/2022	1	64,076	2547.75	1,693			95					(851)		77		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/01/2021	08/31/2023	1	700,000	268.95	28,578			16,746		56,143			(7,095)		3,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/23/2021	02/17/2023	1	576,297	252.51	27,204			8,704		82,705			(6,801)		2,297		0001
Purchased Call/AI Powered US Equity Index/AIP000S$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/11/2022	1	1,770,659	2532.68	46,214			12,986		187			(22,917)		4,703		0001
Purchased Call/AI Powered US Equity Index/AIP000S$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/11/2022	1	1,000,003	2532.68	27,714			7,831		106			(13,819)		2,656		0001
Purchased Call/AI Powered US Equity Index/AIP000S$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/11/2022	1	406,014	2532.68	12,701			3,619		43			(6,351)		1,078		0001
Purchased Call/AI Powered US Equity Index/AIP000S$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/11/2022	1	118,479	2532.68	4,091			1,179		13			(2,080)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	1	224,190	179.85		9,748		9,694		9,054			(81)		1,110		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/11/2023	1	594,906	181.45		22,487		19,452		18,621			(3,080)		2,763		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/03/2022	1	1,256,106	2606.69	32,784			11,289		30			(16,257)		3,690		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/03/2022	1	479,761	2606.69	12,731			4,420		12			(6,330)		1,409		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/03/2022	1	643,514	2606.69	17,315			6,029		16			(8,634)		1,890		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/03/2022	1	301,307	2606.69	8,417			2,939		7			(4,232)		885		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/03/2022	1	89,879	2606.69	2,393			840		2			(1,206)		264		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205P$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2022	1	318,840	277.91	12,148			870					(6,024)		434		0001
Purchased Call/AI Powered US Equity Index/AIP000RSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/26/2022	1	743,770	2568.82	19,412			4,653		9			(9,574)		1,826		0001
Purchased Call/AI Powered US Equity Index/AIP000RSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/26/2022	1	2,157,115	2568.82	46,118			11,114		27			(22,995)		5,296		0001
Purchased Call/AI Powered US Equity Index/AIP000RSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/26/2022	1	175,450	2568.82	3,784			914		2			(1,892)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	136,201	238.97		5,216		4,944		3,556			(292)		937		0001
Purchased Call/AI Powered US Equity Index/AIP000RSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/26/2022	1	80,584	2568.82	1,529			373		1			(766)		198		0001
Purchased Call/AI Powered US Equity Index/AIP000RSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/26/2022	1	146,140	2568.82	2,983			729		2			(1,500)		359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2021	05/18/2023	1	300,002	267.5	12,112			5,348		25,054			(3,007)		1,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2020	12/22/2022	1	225,503	246.09	9,832			2,363		39,140			(2,441)		781		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/23/2021	07/25/2022	1	419,873	176.31	10,959			725		8,313			(5,405)		549		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/07/2022	1	1,564,386	2545.84	40,830			11,115		94			(20,247)		4,074		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/07/2022	1	642,112	2545.84	15,897			4,340		38			(7,905)		1,672		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/07/2022	1	578,568	2545.84	13,554			3,700		35			(6,796)		1,507		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/07/2022	1	569,123	2545.84	13,670			3,742		34			(6,873)		1,482		0001
Purchased Call/AI Powered US Equity Index/AIP000IW$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/11/2023	1	111,192	2504.33		1,872		1,020		153			(852)		406		0001
Purchased Call/AI Powered US Equity Index/AIP000IW$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/11/2023	1	200,321	2504.33		2,362		1,313		275			(1,050)		732		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	03/29/2024	1	1,533,105	261.17		58,232		51,234		51,012			(7,199)		10,135		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	03/29/2024	1	78,704	261.17		3,107		2,737		2,619			(373)		520		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2021	06/16/2023	1	1,003,188	248.87	39,425			19,059		55,144			(9,802)		4,919		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/16/2023	1	799,999	248.87	31,149			15,079		43,975			(7,776)		3,923		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/16/2023	1	51,934	248.87	2,172			1,053		2,855			(543)		255		0001
Purchased Call/AI Powered US Equity Index/AIP000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	07/08/2021	07/05/2022	1	207,941	2571.94	4,205			47					(2,103)		122		0001
Purchased Call/AI Powered US Equity Index/AIP000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	07/09/2021	07/05/2022	1	80,347	2571.94	1,975			22					(990)		47		0001
Purchased Call/AI Powered US Equity Index/AIP000NSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	07/19/2021	07/05/2022	1	51,284	2571.94	741			8					(382)		30		0001
Purchased Call/AI Powered US Equity Index/AIP000T5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/04/2022	1	1,865,284	2609.33	48,684			16,992		44			(24,142)		5,501		0001
Purchased Call/AI Powered US Equity Index/AIP000T5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/04/2022	1	305,266	2609.33	8,066			2,823		7			(4,011)		900		0001
Purchased Call/AI Powered US Equity Index/AIP000T5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/04/2022	1	530,399	2609.33	14,548			5,106		12			(7,294)		1,564		0001
Purchased Call/AI Powered US Equity Index/AIP000T5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/04/2022	1	326,819	2609.33	8,546			3,016		8			(4,297)		964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2021	04/06/2023	1	89,164	259.84	3,682			1,419		10,005			(916)		390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/09/2021	04/06/2023	1	130,835	259.84	5,544			2,139		14,680			(1,380)		573		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/14/2023	1	814,578	2439.67		20,772		13,047		4,181			(7,740)		3,226		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/14/2023	1	166,898	2439.67	4,661			2,936		857			(1,729)		661		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/14/2023	1	1,477,635	2439.67	36,049			23,023		7,584			(13,245)		5,852		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/14/2023	1	144,965	2439.67	3,465			2,219		744			(1,267)		574		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/14/2023	1	88,536	2439.67	1,996			1,282		454			(716)		351		0001
Purchased Call/S&P 500 INDEX/SPX715HS0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			176,521		176,521	(162,437)				15,536		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028	1	20,299,048	4271.78		5,168,138		3,305,519		3,305,519	(1,862,619)				244,721		0001

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Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	02/23/2024	1	99,389	254.84		3,670		3,090		4,524			(584)		639		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	02/23/2024	1	172,621	254.84		8,454		7,249		7,858			(1,213)		1,109		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2021	02/22/2023	1	381,887	239.44	15,104			4,903		33,270			(3,750)		1,539		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2021	02/22/2023	1	257,446	239.44	10,763			3,499		22,429			(2,676)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	120,874	239.73		4,847		3,995		2,980			(873)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	772,951	264.73	31,536			23,826		6,190			(7,798)		4,748		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	2305	617,424			1,918,486		1,918,486	(924,129)				25,151		0001
Purchased Call/S&P 500 INDEX/SPX715OSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2022	02/22/2023	1	2,822,123	4304.76		252,298		58,443		58,443	(193,854)				11,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/13/2020	10/12/2022	1	726,640	238.89	28,136			3,986		152,412			(6,986)		1,939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/14/2020	10/12/2022	1	69,145	238.89	2,663			378		14,503			(662)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	1	362,922	228.03		13,573		8,787		5,921			(4,869)		1,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2022	1	554,458	266.06	21,069			5,920		21			(10,448)		1,473		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/29/2022	1	418,421	2578.05	10,921			1,775					(5,386)		848		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/29/2022	1	1,796,463	2578.05	47,029			7,686		1			(23,450)		3,642		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/29/2022	1	349,300	2578.05	9,510			1,559					(4,755)		708		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/29/2022	1	78,914	2578.05	2,220			368					(1,113)		160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES$	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/20/2021	05/04/2023	1	134,831	266.24	5,809			2,512		11,842			(1,473)		619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES$	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/16/2021	05/04/2023	1	98,593	266.24	4,962			2,441		8,659			(1,435)		453		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2021	05/12/2023	1	645,587	267.79	26,469			11,500		53,197			(6,572)		3,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	05/12/2023	1	757,846	267.79	32,828			14,283		62,447			(8,162)		3,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/23/2023	1	1,649,240	272.64	67,949			19,254		121			(16,825)		6,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2021	05/12/2023	1	68,794	267.79	2,934			1,278		5,669			(732)		320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	749,539	232.72	27,133			23,246		10,983			(4,066)		3,465		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/07/2022	1	83,122	2545.84	2,072			569		5			(1,045)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	1	1,189,421	267.16	49,123			31,778		7,123			(12,197)		6,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/17/2024	1	1,459,616	291.23	54,736			54,057		47,559			(973)		10,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2022	06/17/2024	1	651,425	291.23	25,678			25,395		21,226			(318)		4,568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/17/2024	1	506,909	291.23	17,005			16,911		16,517			(164)		3,555		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/17/2024	1	205,460	291.23	6,646			6,618		6,695			(55)		1,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/17/2024	1	135,517	291.23	4,676			4,676		4,416			(7)		950		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/02/2023	1	2,301,753	2436.48	58,695			39,453		13,374			(19,297)		9,429		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/02/2023	1	449,604	2436.48	11,194			7,587		2,612			(3,659)		1,842		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/14/2023	1	300,000	257.54	11,730			8,072		11,055			(2,900)		1,759		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/02/2023	1	608,852	2436.48	14,601			9,924		3,538			(4,746)		2,494		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/02/2023	1	295,277	2436.48	6,131			4,179		1,716			(1,959)		1,210		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000Z$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/02/2023	1	50,338	2436.48		1,317		931		292			(392)		206		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100		394,668		238,099		238,099	(156,569)				20,469		0001
Purchased Call/AI Powered US Equity Index/AIP0002$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/26/2022	1	118,900	2578.05	3,225			506					(1,626)		235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2020	11/18/2022	1	154,724	246.02	6,931			1,359		26,980			(1,752)		481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	1	384,619	278.81	15,962			9,165		1,048			(3,958)		2,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2023	1	749,714	268.84	31,113			20,514		61,078			(7,693)		4,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2021	10/24/2023	1	349,263	268.84	14,187			9,380		28,454			(3,527)		2,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/24/2023	1	66,911	268.84	2,581			1,716		5,451			(643)		384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2020	07/29/2022	1	520,105	238.4	19,547			756		110,843			(4,860)		733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/13/2024	1	869,674	285.13		33,917		28,893		37,122			(5,136)		5,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/13/2024	1	179,272	285.13		6,621		5,655		7,652			(972)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXB17A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			449,706		449,706	(342,896)				18,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2023	1	649,582	262.82	26,828			18,709		66,377			(6,643)		3,832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS/W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	1,000,000	179.14		28,700		16,184		27,700			(12,615)		3,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS/W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/20/2023	1	149,417	179.14		4,287		2,438		4,139			(1,851)		559		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/22/2021	11/22/2027	1	80,998	100	17,755			8,449		8,449	(8,881)				941		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024	1	56,221	282.7		2,178		1,811		2,654			(374)		361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024	1	69,152	282.7		2,681		2,232		3,264			(451)		444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2022	02/23/2024	1	80,898	282.7		3,686		3,099		3,819			(590)		520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	02/23/2024	1	80,288	282.7		3,451		2,985		3,790			(478)		516		0001
Purchased Call/AI Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	12/01/2022	1	1,234,225	2498.56	32,090			13,525		1,130			(15,913)		4,008		0001
Purchased Call/AI Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	12/01/2022	1	200,010	2498.56	5,969			2,537		183			(2,968)		650		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/03/2023	1	60,420	229.65	2,305			590		7,948			(573)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2022	1	131,207	277.85	4,986			1,717					(2,472)		385		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			2,440,457		2,440,457	(1,783,199)				86,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/19/2023	1	547,922	248.87	21,533			10,456		30,162			(5,332)		2,698		0001
Purchased Call/S&P 500 INDEX/SPX9057SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	1	1,881,409	3876.5	76,009			67,404		67,404	(51,545)				7,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2021	02/03/2023	1	202,329	249.52	18,772			6,678		31,789			(5,552)		782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/12/2024	1	1,103,823	285.13		43,049		36,663		47,088			(6,528)		7,199		0001
Purchased Call/AI Powered US Equity Index/AIP000VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/09/2022	1	499,998	2521.04	12,897			5,768		319			(6,413)		1,666		0001
Purchased Call/AI Powered US Equity Index/AIP000VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/09/2022	1	1,178,107	2521.04	30,020			13,463		752			(15,052)		3,924		0001
Purchased Call/AI Powered US Equity Index/AIP000VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/09/2022	1	445,443	2521.04	10,815			4,864		284			(5,438)		1,484		0001
Purchased Call/AI Powered US Equity Index/AIP000VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/09/2022	1	104,749	2521.04	2,636			1,199		67			(1,333)		349		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			440,837		440,837	(335,382)				14,737		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/17/2024	1	226,093	292.54		8,192		7,720		7,095			(483)		1,551		0001
Purchased Call/AI Powered US Equity Index/AIP1004$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/08/2023	1	74,965	2383.62		1,077		1,052		1,089			(28)		363		0001
Purchased Call/AI Powered US Equity Index/AIP1004$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/08/2023	1	107,168	2383.62		1,513		1,483		1,557			(34)		519		0001
Purchased Call/AI Powered US Equity Index/AIP000RSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/23/2022	1	2,244,117	2568.82	58,347			13,614		25			(29,013)		5,415		0001
Purchased Call/AI Powered US Equity Index/AIP000RSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/23/2022	1	710,330	2568.82	18,314			4,285		8			(9,182)		1,714		0001
Purchased Call/AI Powered US Equity Index/AIP000RSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/23/2022	1	114,544	2568.82	2,437			572		1			(1,225)		276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/03/2023	1	51,793	181.55		1,903		1,636		1,569			(271)		238		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/13/2023	1	102,471	.4676		4,357		397		397	(3,960)				376		0001
Purchased Call/AI Powered US Equity Index/AIP1005$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/28/2023	1	633,158	2336.72		14,488		14,488		12,584					3,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2020	09/21/2022	1	86,716	237.86	3,285			373		18,667			(819)		207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2020	09/21/2022	1	90,127	237.86	3,459			394		19,402			(867)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	1	262,233	276.32	10,778			7,462		1,063			(2,672)		1,542		0001
Purchased Call/AI Powered US Equity Index/AIP000T$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/31/2022	1	10,776	2592.16	281			95					(139)		31		0001
Purchased Call/AI Powered US Equity Index/AIP000T$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/31/2022	1	2,594,078	2592.16	72,043			24,347		85			(35,922)		7,529		0001
Purchased Call/AI Powered US Equity Index/AIP000T$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	10/31/2022	1	969,027	2592.16	28,478			9,732		32			(14,279)		2,813		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	.3901		40,659		36,489		36,489	(4,171)				1,984		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/24/2022	1	1,496,322	2568.2	38,904			5,787		1			(19,292)		2,904		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/24/2022	1	341,725	2568.2	9,168			1,368					(4,559)		663		0001

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Purchased Call/Al Powered US Equity Index/AIP000Q1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/24/2022	1	413,044	2568.2	10,557			1,588					(5,264)		802		0001
Purchased Call/Al Powered US Equity Index/AIP000Q1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/24/2022	1	59,993	2568.2	1,666			251					(833)		116		0001
Purchased Call/Al Powered US Equity Index/AIP000R4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/15/2022	1	1,533,641	2566.96	39,875			8,348		10			(19,773)		3,522		0001
Purchased Call/Al Powered US Equity Index/AIP000R4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/15/2022	1	649,441	2566.96	17,179			3,627		4			(8,542)		1,491		0001
Purchased Call/Al Powered US Equity Index/AIP000T5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/04/2022	1	62,285	2609.33	1,415			514		1			(729)		184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C5E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2021	01/11/2023	1	1,011,463	251.05	40,410			10,783		152,187			(10,033)		3,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C5E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2021	01/11/2023	1	317,322	251.05	12,058			3,267		47,745			(3,031)		1,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2021	05/19/2023	1	141,978	267.17	5,909			2,625		12,024			(1,467)		668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2021	05/19/2023	1	268,465	267.17	12,330			5,537		22,736			(3,091)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	75,094	226.95		2,884		2,820		2,991			(67)		525		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2023	1	323,427	264.85	13,358			9,596		30,811			(3,312)		1,938		0001
Purchased Call/Al Powered US Equity Index/AIP000R4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/15/2022	1	868,351	2566.96	21,711			4,596		6			(10,826)		1,994		0001
Purchased Call/Al Powered US Equity Index/AIP000R4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2022	1	213,443	2566.96	4,454			946		1			(2,240)		490		0001
Purchased Call/Al Powered US Equity Index/AIP000R4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/15/2022	1	81,193	2566.96	1,715			365		1			(864)		186		0001
Purchased Call/Al Powered US Equity Index/AIP000V2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/05/2022	1	596,448	2503.68	15,567			6,733		510			(7,678)		1,962		0001
Purchased Call/Al Powered US Equity Index/AIP000V2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/05/2022	1	1,497,451	2503.68	45,551			19,810		1,281			(22,713)		4,926		0001
Purchased Call/Al Powered US Equity Index/AIP000V2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/05/2022	1	199,994	2503.68	6,382			2,783		171			(3,191)		658		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/05/2022	1	91,776	262.18	3,252			157					(809)		144		0001

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Purchased Call/Merrill Lynch RPM Index/MLR061XS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/05/2022	1	62,939	262.18	2,216			107					(553)		99		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	1	1,400,000	284.67		54,040		46,765		61,345			(7,329)		9,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024	1	328,518	284.67		12,417		10,790		14,395			(1,669)		2,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2021	03/24/2023	1	600,001	259.1	25,797			9,465		69,129			(6,405)		2,566		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/11/2023	1	174,742	2359.79		5,183		4,559		3,039			(635)		812		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			46,090		46,090	(31,224)				1,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/18/2024	1	4,154,843	291.23		155,807		153,878		142,044			(2,767)		29,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/18/2024	1	92,927	291.23		3,117		3,100		3,177			(30)		652		0001
Purchased Call/AI Powered US Equity Index/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/01/2023	1	1,447,552	2399.39		38,279		32,235		16,336			(6,116)		6,616		0001
Purchased Call/AI Powered US Equity Index/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/01/2023	1	231,421	2399.39		6,907		5,832		2,612			(1,088)		1,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000AS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2020	09/27/2022	1	128,522	236.96	5,207			631		28,247			(1,295)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	1	509,831	247.77	20,903			14,956		8,539			(5,197)		3,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024	1	1,100,000	291.45		41,470		39,239		36,391			(2,389)		7,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/17/2024	1	912,582	291.45		33,661		31,894		30,191			(1,896)		6,260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/23/2022	05/17/2024	1	255,970	291.45		9,652		9,158		8,468			(506)		1,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/17/2024	1	301,497	291.45		12,041		11,441		9,974			(615)		2,068		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000P$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/17/2024	1	187,501	291.45		7,772		7,394		6,203			(387)		1,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0009$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2020	09/07/2022	1	146,852	238.81	5,774			561		30,929			(1,489)		319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2023	1	164,579	238.85		6,188		3,444		1,034			(2,747)		614		0001
Purchased Call/AI Powered US Equity Index/AIP000W$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2022	01/03/2023	1	1,000,000	2527.15		25,600		13,117		793			(12,484)		3,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/07/2024	1	851,275	286.26		32,355		27,333		34,334			(5,053)		5,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/07/2024	1	88,165	286.26		3,305		2,815		3,556			(493)		573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/07/2024	1	76,726	286.26		2,678		2,284		3,095			(396)		498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/07/2024	1	105,444	286.26		3,746		3,231		4,253			(519)		685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0001$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	09/08/2023	1	106,702	267.66		6,522		4,847		9,026			(1,697)		582		0001
Purchased Call/S&P 500 INDEX/SPXA053$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,358,708	4115.77		167,665		109,748		109,748	(57,917)				9,462		0001
Purchased Call/S&P 500 INDEX/SPXG13LSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	2,558,000	4158.24		65,485		60,013		42,006			(6,117)		12,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	1	360,699	264.55		14,717		11,179		2,918			(3,548)		2,222		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			248,222		248,222	(253,313)				23,985		0001
Purchased Call/AI Powered US Equity Index/AIP000RSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/04/2022	1	500,007	2523.25	14,143			3,722		55			(7,052)		1,282		0001
Purchased Call/AI Powered US Equity Index/AIP000RSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/04/2022	1	900,447	2523.25	27,614			7,348		98			(13,807)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/16/2020	10/17/2022	1	62,988	253.29	2,576			383		112			(638)		172		0001
Purchased Call/AI Powered US Equity Index/AIP000RSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/04/2022	1	153,893	2523.25	4,497			1,200		17			(2,255)		395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023	1	848,665	268.84	35,135			23,100		69,073			(8,735)		4,851		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/20/2023	1	266,625	268.84	10,503			6,915		21,701			(2,622)		1,524		0001
Purchased Call/S&P 500 INDEX/SPX500US8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/26/2018	12/22/2023	1	1,548,272	2649	217,734			64,483		829,434			(21,630)		9,416		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	06/16/2023	1	57,163	248.87	2,373			1,152		3,142			(594)		280		0001
Purchased Call/S&P 500 INDEX/SPXC00HSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/17/2023	1	1,876,000	4688.67	81,794			56,626		23,035			(20,280)		11,033		0001
Purchased Call/AI Powered US Equity Index/AIP000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/14/2022	1	1,077,501	2541.13	28,015			1,003					(13,892)		1,055		0001
Purchased Call/AI Powered US Equity Index/AIP000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/14/2022	1	499,993	2541.13	12,315			445					(6,124)		490		0001
Purchased Call/AI Powered US Equity Index/AIP000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/14/2022	1	600,012	2541.13	13,473			488					(6,718)		588		0001
Purchased Call/AI Powered US Equity Index/AIP000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/14/2022	1	56,769	2541.13	1,090			40					(548)		56		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/21/2024	1	950,139	285		35,672		30,821		40,985			(4,887)		6,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/21/2024	1	228,282	285		8,675		7,505		9,847			(1,178)		1,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2022	03/21/2024	1	65,332	285		2,391		2,083		2,818			(310)		429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024	1	910,672	276.42		36,700		28,483		55,717			(8,361)		5,670		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/17/2024	1	1,015,190	276.42		41,023		31,926		62,111			(9,129)		6,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	03/21/2024	1	101,695	285		4,971		4,584		4,387			(406)		668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023	1	216,903	270.57	8,936			6,739		16,742			(2,222)		1,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2021	04/06/2023	1	178,670	259.84	7,433			2,880		20,048			(1,863)		782		0001
Purchased Call/AI Powered US Equity Index/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/14/2023	1	80,412	2439.67		1,950		1,281		413			(670)		318		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/28/2023	1	1,821,337	2451.93		46,080		34,274		9,729			(11,867)		7,847		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2023	1	1,537,139	2451.93		41,884		31,239		8,211			(10,701)		6,622		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2023	1	776,134	2451.93		20,493		15,327		4,146			(5,194)		3,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/16/2023	1	8,356,169	273.62		188,014		165,224		115,876			(23,180)		39,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/16/2023	1	2,654,263	273.62		60,918		53,682		36,807			(7,364)		12,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/08/2024	1	221,717	287.23		8,993		8,036		8,721			(966)		1,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	196,642	248.55		7,708		6,743		3,481			(973)		1,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2020	10/21/2022	1	151,310	241.1	5,711			885		30,046			(1,426)		421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2020	10/21/2022	1	136,601	241.1	4,691			728		27,125			(1,173)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/01/2021	07/01/2022	1	983,663	269.28	37,478								(18,585)		257		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/24/2023	1	2,967,347	2440.02		75,371		49,828		15,963			(25,883)		12,006		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/24/2023	1	661,001	2440.02		16,528		10,957		3,556			(5,586)		2,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/17/2024	1	52,766	291.45		2,194		2,108		1,746			(89)		362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	1	159,042	294.09		6,143		5,966		4,706			(185)		1,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	1	285,001	294.09		11,358		11,076		8,433			(327)		1,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/07/2024	1	442,037	294.09		18,262		17,833		13,079			(502)		3,078		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	06/07/2024	1	150,816	294.09		6,246		6,108		4,462			(146)		1,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2021	04/12/2023	1	966,525	260.7	37,890			14,854		105,143			(9,407)		4,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2021	04/12/2023	1	91,587	260.7	3,664			1,438		9,963			(911)		405		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/27/2023	1	1,258,636	2440.02		28,469		19,005		6,822			(9,490)		5,124		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/27/2023	1	73,689	2440.02		1,776		1,199		399			(586)		300		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03		115,136		59,490		59,490	(55,646)				6,359		0001
Purchased Call/S&P 500 INDEX/SPXD00US1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	165,031	3901.36		12,311		10,079		10,079	(2,232)				780		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	02/27/2023	1	62,806	2440.02		1,260		855		340			(406)		256		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	02/27/2023	1	81,228	2440.02		1,751		1,195		440			(557)		331		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	02/27/2023	1	86,279	2440.02		2,247		1,646		468			(614)		351		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/19/2024	1	766,332	276.42		30,468		23,894		46,924			(6,598)		4,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/19/2024	1	56,580	276.42		2,612		2,074		3,465			(540)		353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	1	71,000	269.68	2,980			2,245		5,673			(740)		435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023	1	95,009	269.68	4,083			3,079		7,591			(1,015)		582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/29/2023	1	58,530	269.68		2,921		2,228		4,676			(696)		358		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			92,028		92,028	(81,740)				6,387		0001
Purchased Call/MSCI EAFE/MXE0500S0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/08/2021	11/08/2023	1	1,461,000	2377.93	113,666			14,427		14,427	(82,922)				8,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0009SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2020	08/26/2022	1	1,182,924	238.61	47,295			3,658		250,466			(11,759)		2,337		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2020	08/26/2022	1	84,805	238.61	3,209			249		17,956			(801)		168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2021	06/22/2023	1	639,556	264.13	26,223			12,841		61,407			(6,511)		3,163		0001
Purchased Call/Al Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2022	1	1,110,685	2498.56	29,877			12,733		1,017			(14,897)		3,607		0001
Purchased Call/Al Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/01/2022	1	99,992	2498.56	2,767			1,183		92			(1,391)		325		0001
Purchased Call/Al Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/01/2022	1	80,204	2498.56	2,520			1,080		73			(1,271)		260		0001
Purchased Call/Al Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/01/2022	1	99,992	2498.56	3,026			1,315		92			(1,538)		325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	08/04/2023	1	109,176	266.84	4,983			2,750		9,484			(1,244)		571		0001
Purchased Call/S&P 500 INDEX/SPX7150SD	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2023	1	141,813	4521.54		11,586		1,229		1,229	(10,358)				554		0001
Purchased Call/Al Powered US Equity Index/AIP000XS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/19/2023	1	2,596,354	2446.57		66,467		36,987		10,254			(29,500)		9,681		0001
Purchased Call/Al Powered US Equity Index/AIP000XS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/19/2023	1	79,391	2446.57		1,886		1,058		314			(834)		296		0001
Purchased Call/Al Powered US Equity Index/AIP000XS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2023	1	399,990	2446.57		8,544		4,807		1,580			(3,766)		1,491		0001
Purchased Call/Al Powered US Equity Index/AIP000XS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2023	1	756,431	2446.57		17,129		9,665		2,988			(7,470)		2,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	01/02/2024	1	1,200,000	270.57	49,560			37,442		92,732			(12,255)		7,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/02/2024	1	90,784	270.57		4,365		3,335		7,016			(1,034)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/12/2024	1	480,333	283.43		18,973		15,424		21,801			(3,608)		3,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	1	455,733	283.43		17,956		14,583		20,647			(3,428)		2,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2022	02/09/2024	1	261,723	283.43		9,400		7,645		11,857			(1,763)		1,662		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/09/2024	1	1,327,415	283.43		45,429		36,997		60,138			(8,471)		8,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024	1	93,883	292.54		3,373		3,191		2,946			(194)		644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/17/2024	1	54,413	292.54		1,908		1,808		1,708			(107)		373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/17/2024	1	63,064	292.54		2,445		2,345		1,979			(102)		433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/17/2024	1	873,907	292.54		34,772		33,644		27,424			(1,174)		5,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2020	11/23/2022	1	857,894	247.89	33,605			6,740		141,994			(8,355)		2,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/27/2020	11/23/2022	1	82,090	247.89	3,216			646		13,587			(802)		260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2020	11/23/2022	1	164,758	247.89	6,347			1,278		27,270			(1,591)		521		0001
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	175,037	4488.28		10,922		2,142		2,142	(8,780)				767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2020	12/07/2022	1	660,197	248.13	27,006			5,906		108,446			(6,705)		2,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2020	09/01/2022	1	472,120	236.82	19,896			1,697		104,237			(4,940)		981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2020	09/01/2022	1	196,122	236.82	8,480			727		43,301			(2,108)		407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2020	09/01/2022	1	85,557	236.82	3,786			326		18,890			(948)		178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/04/2020	09/01/2022	1	304,611	236.82	13,531			1,162		67,254			(3,369)		633		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2020	09/01/2022	1	145,542	236.82	6,287			544		32,134			(1,578)		302		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2021	02/24/2023	1	497,973	254.99	22,244			7,322		66,043			(5,553)		2,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2021	02/24/2023	1	239,440	254.99	10,864			3,581		31,756			(2,716)		969		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2021	02/22/2023	1	2,026,343	254.76	85,745			27,835		270,840			(21,289)		8,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2021	02/22/2023	1	200,001	254.76	8,856			2,879		26,732			(2,202)		806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2021	06/09/2023	1	1,900,000	267.73	78,850			37,304		157,745			(19,577)		9,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/09/2023	1	384,043	267.73	15,750			7,462		31,885			(3,916)		1,864		0001
Purchased Call/AI Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/01/2022	1	99,343	2498.56	3,108			1,363		91			(1,603)		323		0001
Purchased Call/AI Powered US Equity Index/AIP000USY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/01/2022	1	96,869	2498.56	2,863			1,266		89			(1,480)		315		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/13/2023	1	1,269,775	2337.38		31,363		29,981		28,533			(1,461)		6,199		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/13/2023	1	413,389	2337.38		10,132		9,712		9,289			(445)		2,018		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/13/2023	1	374,822	2337.38		9,330		8,968		8,423			(386)		1,830		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/13/2023	1	362,948	2337.38		7,571		7,359		8,156			(293)		1,772		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/13/2023	1	1,334,761	2337.38		27,953		27,246		29,994			(1,007)		6,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/09/2024	1	126,385	283.43		4,535		3,729		5,726			(810)		803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2021	09/13/2023	1	1,200,548	266.74	49,823			30,044		105,348			(12,353)		6,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ISD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2021	09/13/2023	1	305,386	266.74	11,929			7,204		26,798			(2,962)		1,676		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2021	09/13/2023	1	600,000	266.74	24,450			14,785		52,650			(6,079)		3,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2021	09/13/2023	1	413,433	266.74	16,181			9,825		36,279			(4,029)		2,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001SD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	09/13/2023	1	201,923	266.74	6,911			4,378		17,719			(1,800)		1,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	1	1,375,751	267.44	56,956			37,945		118,374			(14,141)		7,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009S9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2020	08/12/2022	1	791,713	239.76	30,677			1,782		163,168			(7,659)		1,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009S9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2020	08/12/2022	1	263,312	239.76	10,038			585		54,267			(2,513)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2022	1	100,350	245.75	4,114			874		788			(1,022)		327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/05/2024	1	189,293	281.5		7,496		6,022		9,349			(1,497)		1,198		0001
Purchased Call/AI Powered US Equity Index/AIP000XS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/13/2023	1	2,151,779	2491.17		55,086		29,991		3,871			(25,354)		7,904		0001
Purchased Call/AI Powered US Equity Index/AIP000XS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/13/2023	1	550,623	2491.17		13,162		7,186		991			(6,039)		2,023		0001
Purchased Call/S&P 500 INDEX/SPX9055S$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2022	1	157,535	4696.56	9,988			391		391	(10,307)				545		0001
Purchased Call/AI Powered US Equity Index/AIP000QS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/26/2022	1	1,561,425	2566.39	40,597			6,298		1			(20,132)		3,085		0001
Purchased Call/AI Powered US Equity Index/AIP000QS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/26/2022	1	338,327	2566.39	9,552			1,486					(4,750)		668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2021	08/23/2023	1	688,606	269.77	28,715			16,487		53,329			(7,120)		3,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2021	08/23/2023	1	1,300,495	269.77	53,607			30,822		100,716			(13,310)		6,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/23/2023	1	74,319	269.77	3,097			1,790		5,756			(771)		398		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000X$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/13/2023	1	2,134,210	2491.17		40,497		22,171		3,839			(18,336)		7,840		0001
Purchased Call/AI Powered US Equity Index/AIP000X$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/13/2023	1	241,793	2491.17		4,230		2,322		435			(1,909)		888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2021	06/09/2023	1	310,907	268.07	12,677			5,997		25,447			(3,147)		1,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/09/2023	1	293,566	268.07	11,838			5,608		24,028			(2,943)		1,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2021	06/09/2023	1	102,378	268.07	3,941			1,870		8,379			(984)		497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2021	06/09/2023	1	102,378	268.07	4,018			1,909		8,379			(1,004)		497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2021	06/09/2023	1	50,705	268.07	1,914			911		4,150			(479)		246		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/03/2022	1	76,897	2606.69	1,890			673		2			(969)		226		0001
Purchased Call/AI Powered US Equity Index/AIP000T$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	11/03/2022	1	60,814	2606.69		160		88		1			(72)		179		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	2,777,002	100	608,719			289,666		289,666	(304,482)				32,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/26/2021	03/24/2023	1	97,682	260.04	3,967			1,457		10,881			(986)		418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2021	03/24/2023	1	51,338	260.04	2,128			783		5,718			(531)		220		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2021	03/24/2023	1	66,053	260.04	2,820			1,039		7,358			(705)		282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2021	03/24/2023	1	72,544	260.04	2,963			1,093		8,081			(742)		310		0001
Purchased Call/S&P 500 INDEX/SPXD00USJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	65,045	3901.36		5,782		4,542		4,542	(1,241)				307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2020	09/16/2022	1	344,203	239.98	14,114			1,501		70,428			(3,509)		796		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2020	09/16/2022	1	392,218	239.98	13,761			1,466		80,252			(3,436)		907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009SZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2020	09/16/2022	1	85,920	239.98	2,871			308		17,580			(721)		199		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2020	09/16/2022	1	483,389	240.49	15,900			1,696		97,678			(3,975)		1,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2020	09/16/2022	1	147,798	240.49	4,751			509		29,865			(1,191)		342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2020	09/16/2022	1	97,394	240.49	3,159			339		19,680			(793)		225		0001
Purchased Call/AI Powered US Equity Index/AIP000T$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	11/02/2022	1	2,554,475	2601.14	66,672			22,775		70			(33,062)		7,474		0001
Purchased Call/AI Powered US Equity Index/AIP000T$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/02/2022	1	224,999	2601.14	6,097			2,088		6			(3,032)		658		0001
Purchased Call/AI Powered US Equity Index/AIP000T$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/02/2022	1	724,470	2601.14	19,995			6,906		20			(9,970)		2,120		0001
Purchased Call/AI Powered US Equity Index/AIP000T$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/02/2022	1	515,078	2601.14	14,414			4,993		14			(7,207)		1,507		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			210,271		210,271	(218,519)				19,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	08/01/2023	1	2,355,841	267.48	98,474			53,566		199,451			(24,349)		12,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2023	1	200,000	266.38	8,320			5,006		17,797			(2,057)		1,097		0001
Purchased Call/AI Powered US Equity Index/AIP000S$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/07/2022	1	63,850	2545.84	1,872			521		4			(957)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/15/2022	1	1,043,785	2534.37	27,138			1,052					(13,458)		1,058		0001
Purchased Call/AI Powered US Equity Index/AIP000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/15/2022	1	400,000	2534.37	9,484			369					(4,716)		405		0001
Purchased Call/AI Powered US Equity Index/AIP000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/15/2022	1	1,430,424	2534.37	29,073			1,134					(14,577)		1,450		0001
Purchased Call/AI Powered US Equity Index/AIP000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/15/2022	1	100,564	2534.37	2,495			98					(1,255)		102		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2021	05/19/2023	1	500,000	267.47	20,500			9,105		41,817			(5,090)		2,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/19/2023	1	99,999	267.47	4,266			1,897		8,363			(1,061)		470		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/23/2023	1	5,172,466	263.99	196,036			55,548		5,340			(48,540)		19,476		0001
Purchased Call/S&P 500 INDEX/SPX721MS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2024	1	2,717,000	4488.28		370,599		123,938		123,938	(246,661)				18,101		0001
Purchased Call/S&P 500 INDEX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2020	12/27/2024	1	9,990,000	4000	722,520			365,477		1,488,888			(72,613)		78,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000GS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/20/2023	1	300,000	261.82	12,450			6,054		31,404			(3,078)		1,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	1	1,000,000	281.17		43,532		35,354		50,221			(8,312)		6,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2022	02/09/2024	1	689,207	281.17	27,502			22,367		34,613			(5,159)		4,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2021	08/18/2023	1	925,682	270.52	38,017			21,657		69,378			(9,439)		4,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/18/2023	1	280,559	270.52	11,460			6,537		21,027			(2,849)		1,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/28/2024	1	866,541	293.16		32,842		31,487		26,623			(1,525)		5,992		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2024	1	1,027,119	293.16		38,825		37,214		31,450			(1,813)		7,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/24/2024	1	978,367	293.16		37,045		35,557		29,957			(1,535)		6,745		0001
Purchased Call/AI Powered US Equity Index/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/01/2023	1	85,130	2399.39		2,071		1,764		961			(321)		389		0001
Purchased Call/AI Powered US Equity Index/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/01/2023	1	131,631	2399.39		2,654		2,311		1,485			(361)		602		0001
Purchased Call/AI Powered US Equity Index/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/01/2023	1	65,071	2399.39		1,373		1,202		734			(173)		297		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/18/2024	1	555,513	291.23		17,987		17,912		18,992			(149)		3,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/27/2022	06/18/2024	1	87,472	291.23		2,943		2,935		2,990			(12)		614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/14/2022	01/12/2024	1	1,955,166	276.42		78,402		60,726		119,375			(17,985)		12,120		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2022	01/12/2024	1	73,598	276.42		2,953		2,290		4,494			(665)		456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/03/2021	08/23/2023	1	62,414	269.77	2,510			1,470		4,834			(632)		334		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			224,867		224,867	(222,285)				24,598		0001
Purchased Call/S&P 500 INDEX/SPX621ZS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	1	2,074,000	4520.03	31,525			5,905		643			(15,633)		4,509		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			55,249		55,249	(56,104)				6,017		0001
Purchased Call/AI Powered US Equity Index/AIP000QS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/26/2022	1	1,085,429	2566.39	31,331			4,887		1			(15,709)		2,145		0001
Purchased Call/AI Powered US Equity Index/AIP000QS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/26/2022	1	99,756	2566.39	2,836			444					(1,426)		197		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/28/2023	1	417,070	254.58	16,137			10,077		17,628			(4,007)		2,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2021	12/06/2023	1	944,107	264.85	38,035			27,362		89,939			(9,444)		5,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/06/2023	1	157,983	264.85	6,222			4,482		15,050			(1,547)		946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2021	12/06/2023	1	88,871	264.85	3,658			2,646		8,466			(911)		532		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	218,647	178.05	5,772			2,015		5,094			(2,862)		645		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/26/2022	1	150,000	176.19	3,900			605		3,600			(1,934)		296		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/26/2024	1	231,298	282.52		9,113		7,584		11,026			(1,558)		1,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	1	1,189,784	263.56	49,138			34,159		118,404			(12,200)		6,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/21/2023	1	323,883	268.47	13,415			9,928		27,056			(3,331)		1,968		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/12/2023	1	345,436	264.5	14,471			9,315		33,105			(3,593)		1,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/12/2023	1	116,777	264.5	5,157			3,333		11,191			(1,282)		662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000HS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2023	1	425,742	267.48	17,796			9,669		36,038			(4,406)		2,217		0001
Purchased Call/S&P 500 INDEX/SRM040SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIIZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			18,262		18,262	(17,941)				1,688		0001
Purchased Call/S&P 500 INDEX/SRM050QS7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027	1	598,227	100	123,833			73,614		73,614	(74,655)				6,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000BSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2020	12/06/2022	1	819,899	248.42	33,005			7,183		133,587			(8,206)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			69,414		69,414	(56,646)				3,615		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			95,843		95,843	(87,842)				8,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	1	2,483,587	290.63		93,383		86,200		84,575			(7,292)		16,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024	1	550,654	290.63		21,486		19,915		18,752			(1,650)		3,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/03/2024	1	380,883	290.63		15,071		14,008		12,970			(1,081)		2,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/07/2024	1	161,006	295.34		5,659		5,549		4,481			(117)		1,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2020	09/09/2022	1	318,304	239.28	13,210			1,282		66,271			(3,307)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	1	1,196,100	226.9		43,418		38,873		24,723			(4,851)		5,652		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	1	2,146,715	226.9		78,140		69,892		44,467			(8,802)		10,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2022	1	689,689	272.15	26,208			8,375					(12,996)		1,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000B$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2020	12/06/2022	1	328,955	248.42	12,328			2,779		53,597			(3,161)		1,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2020	10/13/2022	1	358,913	237.99	14,538			2,080		76,900			(3,610)		963		0001
Purchased Call/AI Powered US Equity Index/AIP000R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/21/2022	1	241,020	2541.6	6,935			1,571		7			(3,448)		575		0001
Purchased Call/AI Powered US Equity Index/AIP000R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/21/2022	1	637,840	2541.6	20,260			4,628		19			(10,102)		1,521		0001
Purchased Call/AI Powered US Equity Index/AIP000R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/21/2022	1	307,102	2541.6	9,704			2,223		9			(4,852)		732		0001
Purchased Call/AI Powered US Equity Index/AIP000R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/21/2022	1	65,802	2541.6	1,725			397		2			(872)		157		0001
Purchased Call/AI Powered US Equity Index/AIP000R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/21/2022	1	52,001	2541.6	1,377			318		2			(698)		124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	678,430	263.56	26,977			18,779		67,516			(6,707)		3,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	11/17/2023	1	136,527	263.56	7,169			5,192		13,587			(1,854)		803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	1	525,417	264.83	20,335			14,137		49,965			(5,049)		3,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	524,345	264.83	19,561			13,617		49,863			(4,863)		3,084		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	645,879	259.01		24,543		21,134		23,989			(3,492)		4,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/18/2024	1	840,656	259.01		33,982		29,301		31,223			(4,714)		5,509		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/18/2024	1	134,607	259.01		5,826		5,030		4,999			(801)		882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2023	1	183,307	262.82	7,571			5,283		18,731			(1,872)		1,082		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	1	194,034	280.52	7,373			2,823					(3,656)		601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/28/2023	1	271,715	262.83	12,354			5,129		27,306			(3,067)		1,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	04/28/2023	1	104,695	262.83	4,553			1,893		10,521			(1,132)		476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2021	04/28/2023	1	88,833	262.83	4,276			1,782		8,927			(1,069)		404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	1	285,466	292.45	9,888			9,793		9,232			(108)		2,007		0001
Purchased Call/AI Powered US Equity Index/AIP000S$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/11/2022	1	140,640	2532.68	5,775			1,727		15			(3,048)		374		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/26/2023	1	2,528,360	2380.02	62,956			57,535		37,190			(6,037)		12,020		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/26/2023	1	165,459	2380.02	4,489			4,114		2,434			(419)		787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024	1	441,117	282.52	17,380			14,451		20,992			(2,984)		2,835		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024	1	581,013	282.52	22,683			18,887		27,649			(3,817)		3,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2022	02/23/2024	1	668,468	282.52	25,979			21,662		31,811			(4,342)		4,296		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/24/2023	1	441,595	2440.02	9,947			6,613		2,376			(3,343)		1,787		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/24/2023	1	137,202	2440.02	3,361			2,241		738			(1,124)		555		0001
Purchased Call/S&P 500 INDEX/SPX7210$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	3,711,000	4271.78	216,351			85,606		85,606	(130,745)				16,681		0001
Purchased Call/AI Powered US Equity Index/AIP000I$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2022	1	2,647,528	2525.37	68,836			32,996		1,873			(34,135)		9,166		0001
Purchased Call/AI Powered US Equity Index/AIP000I$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/22/2022	1	536,136	2525.37	14,180			6,853		379			(7,051)		1,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	1	4,961,753	294.13		185,570		182,001		147,330			(3,813)		34,723		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I/$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/22/2022	1	704,376	2525.37	19,469			9,462		498			(9,788)		2,439		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			341,661		341,661	(335,657)				31,573		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36		197,771		177,673		177,673	(20,098)				9,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$II	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2021	02/03/2023	1	1,205,669	249.99	49,820			14,953		186,846			(12,438)		4,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$II	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2021	02/03/2023	1	100,000	249.99	4,356			1,311		15,497			(1,091)		386		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/15/2023	1	2,803,872	2338.82		69,256		66,585		62,430			(2,846)		13,728		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/15/2023	1	484,791	2338.82		10,057		9,804		10,794			(360)		2,374		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/15/2023	1	130,155	2338.82		2,868		2,804		2,898			(72)		637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/15/2021	04/12/2023	1	80,565	260.7	3,266			1,288		8,764			(813)		357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/12/2023	1	110,157	260.7	4,559			1,800		11,983			(1,137)		488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000E$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2021	04/12/2023	1	149,312	260.7	8,671			3,602		16,243			(2,281)		661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000D$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/19/2021	03/17/2023	1	600,001	261.88	24,195			8,655		62,410			(6,015)		2,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000D$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2021	03/17/2023	1	119,599	261.88	4,252			1,525		12,440			(1,063)		505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/13/2024	1	631,286	296.46		21,166		20,759		16,705			(436)		4,415		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/22/2022	1	913,957	2525.37	24,990			12,214		647			(12,635)		3,164		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/22/2022	1	54,775	2525.37	1,507			743		39			(764)		190		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94		202,008		132,113		132,113	(69,895)				11,154		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77		605,911		454,068		454,068	(151,843)				29,595		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024	1	228,276	294.13		8,382		8,266		6,778			(161)		1,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/14/2024	1	68,474	294.13		2,235		2,207		2,033			(40)		479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/13/2024	1	664,060	296.46		21,907		21,604		17,573			(421)		4,644		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/12/2023	1	2,352,450	2436.91		58,811		46,174		16,175			(12,729)		10,412		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/12/2023	1	1,209,877	2436.91		32,013		25,204		8,319			(6,860)		5,355		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2023	1	848,093	2436.91		21,706		17,232		5,831			(4,604)		3,754		0001
Purchased Call/S&P 500 INDEX/SPXD002$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/08/2023	1	60,041	4521.54		3,416		440		440	(2,976)				235		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/12/2023	1	169,024	2436.91		4,224		3,372		1,162			(859)		748		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/12/2023	1	290,212	2436.91		3,672		3,124		1,995			(556)		1,284		0001
Purchased Call/S&P 500 INDEX/SPX905P$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	4702	91,480			48,531		48,531	(50,067)				5,396		0001
Purchased Call/S&P 500 INDEX/SPXD006$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	1,287,794	4304.76		164,580		75,744		75,744	(88,837)				8,269		0001
Purchased Call/S&P 500 INDEX/SPXD006$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	31,206	4304.76		3,988		1,835		1,835	(2,153)				200		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	1	342,102	253.22		13,659		10,765		16,658			(2,904)		2,145		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/25/2024	1	365,289	253.22		14,123		11,177		17,787			(2,988)		2,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/25/2024	1	149,527	253.22		6,064		4,813		7,281			(1,256)		938		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	455,534	253.81		17,584		13,956		21,555			(3,680)		2,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/21/2022	1	109,320	228.44	4,369			1,047		15,041			(1,088)		377		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	12/21/2022	1	279,790	228.44	33,424			13,142		38,495			(13,687)		966		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/13/2022	1	576,730	220.98	22,811			377		102,439			(5,664)		544		0001
Purchased Call/AI Powered US Equity Index/AIP000V$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/05/2022	1	62,041	2503.68	1,816			801		53			(913)		204		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/25/2022	1	759,465	2548.54	18,887			1,256					(9,418)		994		0001
Purchased Call/Al Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/25/2022	1	570,567	2548.54	15,090			1,006					(7,545)		747		0001
Purchased Call/Al Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/25/2022	1	67,664	2548.54	1,866			125					(936)		89		0001
Purchased Call/Al Powered US Equity Index/AIP000RSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/21/2022	1	2,344,371	2541.6	60,954			13,769		68			(30,226)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			121,681		121,681	(86,190)				4,418		0001
Purchased Call/S&P 500 INDEX/SPX7215S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	68,994	4544.9	4,050			132		132	(5,348)				192		0001
Purchased Call/S&P 500 INDEX/SPXB17US1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	119,704	4170.7		11,480		4,064		4,064	(7,416)				496		0001
Purchased Call/S&P 500 INDEX/SPXB17KSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	252,928	4320.82	17,174			4		4	(32,800)				187		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/18/2023	1	149,595	246.25	5,894			2,356		9,282			(1,457)		669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/27/2023	1	1,020,139	267.44	41,540			27,712		87,776			(10,328)		5,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2021	10/27/2023	1	77,833	267.44	3,155			2,108		6,697			(788)		448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	10/27/2023	1	174,006	267.44	6,467			4,351		14,972			(1,621)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX905ISE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	1	2,530,000	4411.79	100,947			53,940		42,897			(24,961)		13,076		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100		73,912		50,564		50,564	(23,347)				3,797		0001
Purchased Call/S&P 500 INDEX/SPX721BSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	1	329,396	4701.21	25,363			688		688	(26,187)				1,094		0001
Purchased Call/Al Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/15/2022	1	94,583	2534.37	2,594			103					(1,311)		96		0001
Purchased Call/Al Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	07/15/2022	1	59,684	2534.37	1,745			71					(915)		61		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	4442	54,031			34,417		34,417	(33,124)				3,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2020	12/08/2022	1	354,016	248.23	14,704			3,236		57,973			(3,651)		1,176		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			261,910		261,910	(277,500)				25,402		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023	1	699,407	245.76	28,202			11,180		44,509			(7,012)		3,106		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017BS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2020	11/03/2022	1	923,842	220.66	38,643			6,644		164,411			(9,595)		2,714		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2020	11/03/2022	1	377,818	220.66	16,488			2,847		67,238			(4,099)		1,110		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2021	06/29/2023	1	153,363	264.98	6,465			3,228		14,261			(1,605)		766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00099E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2020	08/19/2022	1	126,649	238.04	4,969			336		27,193			(1,236)		234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00099E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2020	08/19/2022	1	969,140	238.04	39,370			2,668		208,088			(9,829)		1,793		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00099E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2020	08/19/2022	1	83,358	238.04	3,432			233		17,898			(858)		154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2021	05/24/2023	1	861,967	268.7	35,427			15,913		68,505			(8,784)		4,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023	1	153,057	257.92	5,969			4,040		5,471			(1,484)		888		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023	1	54,279	257.92	2,081			1,411		1,940			(520)		315		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/03/2023	1	242,627	257.92	9,294			6,316		8,673			(2,324)		1,407		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/03/2023	1	115,950	257.92	4,347			2,967		4,145			(1,090)		672		0001
Purchased Call/AI Powered US Equity Index/AIP000NSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/02/2021	07/01/2022	1	710,937	2571.94	18,484								(9,191)		186		0001
Purchased Call/AI Powered US Equity Index/AIP000NSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2021	07/01/2022	1	264,138	2571.94	6,344								(3,190)		69		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	07/28/2023	1	677,184	267.48	28,239			15,289		57,283			(7,021)		3,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2021	07/28/2023	1	687,695	267.48	26,944			14,609		58,172			(6,727)		3,568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	136,307	262.82	5,616			3,909		13,922			(1,396)		802		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/17/2023	1	514,707	262.82	23,050			16,068		52,572			(5,755)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/17/2023	1	82,045	262.82	3,908			2,732		8,380			(977)		483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2021	06/09/2023	1	102,642	267.73	4,022			1,908		8,522			(1,004)		498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2021	06/09/2023	1	494,294	267.73	19,718			9,367		41,038			(4,929)		2,399		0001
Purchased Call/S&P 500 INDEX/SPXD00USH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	631,766	3901.36		34,558		29,632		29,632	(4,926)				2,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2020	10/05/2022	1	1,317,907	238.57	51,707			6,828		278,699			(12,838)		3,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2020	10/05/2022	1	463,445	238.57	18,746			2,479		98,005			(4,661)		1,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2020	10/05/2022	1	78,553	238.57	3,237			431		16,612			(810)		202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2020	09/08/2022	1	159,152	238.8	6,198			591		33,522			(1,541)		348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/03/2024	1	149,203	290.63	5,693			5,299		5,081			(401)		1,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/03/2024	1	69,132	290.63		2,797		2,607		2,354			(193)		469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023	1	1,679,661	262.36	69,370			49,564		174,534			(17,224)		10,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023	1	124,296	262.36	5,462			3,908		12,916			(1,358)		741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2021	12/01/2023	1	51,370	262.36	2,385			1,709		5,338			(595)		306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/01/2023	1	121,885	262.36	5,398			3,878		12,665			(1,351)		727		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/30/2020	10/28/2022	1	47,382	237.16	2,032			334		10,341			(505)		136		0001
Purchased Call/S&P 500 INDEX/SPXB17U8X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	43,081	4170.7	3,567			1,365		1,365	(2,202)				179		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			233,947		233,947	(257,785)				20,930		0001
Purchased Call/AI Powered US Equity Index/AIP0000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/29/2022	1	1,200,000	2552.93	31,200			2,427					(15,514)		1,691		0001
Purchased Call/AI Powered US Equity Index/AIP0000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/29/2022	1	911,422	2552.93	23,341			1,820					(11,703)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			363,420		363,420	(277,494)				16,421		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			196,665		196,665	(153,452)				17,842		0001
Purchased Call/S&P 500 INDEX/SPX905CS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			39,944		39,944	(37,005)				2,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2020	08/26/2022	1	282,608	238.39	10,823			838		60,153			(2,702)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2020	08/26/2022	1	815,016	238.39	29,675			2,302		173,477			(7,419)		1,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2020	08/26/2022	1	197,424	238.39	8,174			671		42,022			(2,154)		390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/08/2022	1	504,671	238.8	20,647			1,971		106,298			(5,141)		1,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2020	09/08/2022	1	137,010	238.8	5,669			542		28,858			(1,417)		300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2020	11/02/2022	1	1,499,319	239.39	64,698			11,035		310,268			(16,064)		4,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2020	11/02/2022	1	327,064	239.39	14,441			2,477		67,682			(3,595)		957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ASX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2020	11/02/2022	1	107,617	239.39	6,267			1,141		22,270			(1,656)		315		0001
Purchased Call/Shiller Barclays Global Index/SBG017DS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2021	01/20/2023	1	86,842	232.12	3,517			998		10,389			(888)		325		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/19/2023	1	597,279	246.79	24,589			12,954		37,223			(6,105)		3,063		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2023	1	1,174,333	266.13	48,970			25,292		104,568			(12,142)		5,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2021	07/12/2023	1	299,195	266.13	12,007			6,210		26,642			(2,981)		1,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/12/2023	1	56,886	266.13	2,351			1,224		5,065			(586)		289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/12/2023	1	111,877	266.13	4,750			2,505		9,962			(1,203)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MS4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	1	2,429,558	275.38	100,584			47,587		5,647			(24,973)		11,793		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/27/2024	1	1,100,000	282.52	43,450			36,169		52,463			(7,420)		7,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/27/2024	1	200,653	282.52	7,855			6,548		9,570			(1,315)		1,294		0001
Purchased Call/AI Powered US Equity Index/AIPO000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	07/29/2022	1	99,488	2552.93	2,653			208					(1,334)		140		0001
Purchased Call/AI Powered US Equity Index/AIPO00RSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/28/2022	1	1,530,148	2545.47	39,784			9,754		57			(19,728)		3,799		0001
Purchased Call/AI Powered US Equity Index/AIPO00RSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/28/2022	1	418,297	2545.47	10,856			2,669		16			(5,398)		1,039		0001
Purchased Call/AI Powered US Equity Index/AIPO00RSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/28/2022	1	1,013,377	2545.47	23,289			5,774		38			(11,613)		2,516		0001
Purchased Call/AI Powered US Equity Index/AIPO00RSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/28/2022	1	170,445	2545.47	4,206			1,046		6			(2,103)		423		0001
Purchased Call/AI Powered US Equity Index/AIPO00RSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/28/2022	1	77,790	2545.47	1,684			420		3			(849)		193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2022	02/27/2024	1	190,366	282.52	7,419			6,192		9,079			(1,233)		1,227		0001
Purchased Call/AI Powered US Equity Index/AIPO00I#SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/03/2023	1	1,551,443	2527.15	39,014			20,046		1,230			(18,971)		5,552		0001
Purchased Call/AI Powered US Equity Index/AIPO00I#SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/03/2023	1	857,866	2527.15	17,581			9,058		680			(8,524)		3,070		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			123,060		123,060	(119,545)				11,870		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2021	01/26/2023	1	61,246	248.82	2,360			681		9,824			(587)		232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2023	1	306,253	267.84	12,710			8,397		25,939			(3,151)		1,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2021	10/25/2023	1	1,052,184	267.84	44,901			29,707		89,116			(11,148)		6,046		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/03/2023	1	3,014,335	2407.32		75,057		63,271		31,443			(11,927)		13,822		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/03/2023	1	375,012	2407.32		10,548		8,916		3,912			(1,652)		1,720		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2023	1	426,047	2407.32		9,773		8,330		4,444			(1,508)		1,954		0001
Purchased Call/S&P 500 INDEX/SRM0170S1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			1,017,263		1,017,263	(646,062)				19,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/23/2023	1	347,552	268.84	14,423			9,503		28,309			(3,571)		1,993		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/03/2023	1	203,611	2407.32		4,388		3,751		2,124			(667)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2023	1	872,270	234.58		31,576		28,967		11,565			(2,917)		4,172		0001
Purchased Call/S&P 500 INDEX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	1	3,136,944	4271.78		303,656		96,460		96,460	(207,196)				14,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	1	514,344	281.5		20,368		16,345		25,362			(4,085)		3,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/02/2024	1	216,110	281.5		8,644		6,956		10,656			(1,695)		1,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2021	01/20/2023	1	87,284	249.55	3,424			961		13,716			(855)		326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	1	1,844,282	268.39	75,984			56,490		154,581			(18,866)		11,216		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	1	777,676	259.01		29,552		25,457		28,914			(4,193)		5,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024	1	140,758	259.01		6,097		5,267		5,233			(836)		924		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017BSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	11/25/2022	1	418,255	228	16,602			3,481		58,575			(4,274)		1,332		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2023	1	290,358	2451.93		7,131		5,378		1,551			(1,793)		1,251		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2023	1	69,929	2451.93		1,745		1,319		374			(435)		301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2020	12/07/2022	1	140,398	248.13	5,743			1,265		23,062			(1,432)		465		0001
Purchased Call/S&P 500 INDEX/SPXG1355S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024	1	1,258,329	4266		47,386		40,429		30,840			(7,003)		8,180		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/23/2022	1	205,004	228.6	8,466			2,063		28,043			(2,119)		712		0001
Purchased Call/S&P 500 INDEX/SPX9050ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	87,513	4544.9	9,373			2,498		2,498	(9,932)				500		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	12/23/2022	1	101,829	228.6	10,366			3,543		13,929			(3,650)		354		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	1	67,251	246.25	2,650			1,057		4,170			(656)		300		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	1	172,828	264.85		6,297		5,986		4,907			(319)		1,191		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/23/2024	1	55,124	264.85		2,173		2,080		1,565			(104)		380		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/23/2024	1	1,078,171	264.85		40,790		38,826		30,613			(2,014)		7,428		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	292,136	222.43	11,584			2,016		49,264			(2,880)		862		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/04/2022	1	108,988	222.43	4,792			836		18,379			(1,196)		321		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	1,154,396	255.83	45,137			29,635		46,071			(11,207)		6,598		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	800,000	255.83	31,708			20,847		31,927			(7,884)		4,573		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	1	495,458	255.83	20,296			13,362		19,773			(5,067)		2,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/24/2024	1	2,062,259	293.16		79,844		76,743		63,146			(3,203)		14,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	05/24/2024	1	89,017	293.16		2,994		2,956		2,726			(55)		614		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/26/2023	1	400,001	257	15,098			10,010		14,989			(3,749)		2,301		0001
Purchased Call/S&P 500 INDEX/SPXB1411SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			35,966		35,966	(25,855)				1,214		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2020	07/28/2022	1	150,027	221.28	5,532			206		26,387			(1,376)		208		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2020	07/28/2022	1	83,424	221.28	2,903			108		14,673			(723)		116		0001
Purchased Call/Shiller Barclays Global Index/SBG017DST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2021	03/10/2023	1	338,705	243.3	13,726			4,771		24,362			(3,408)		1,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017DST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2021	03/10/2023	1	236,699	243.3	9,982			3,484		17,025			(2,495)		985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2022	1	3,662,498	539.45	270,292			66,831		224,246			(67,018)		12,896		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2020	10/21/2022	1	656,859	222.95	26,810			4,147		109,127			(6,666)		1,827		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/21/2022	1	130,406	222.95	5,176			802		21,665			(1,292)		363		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/21/2022	1	52,389	222.95	1,584			246		8,704			(396)		146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/14/2024	1	495,551	294.13		15,786		15,633		14,715			(175)		3,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/23/2022	06/14/2024	1	753,453	294.13		22,004		21,882		22,372			(213)		5,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/14/2024	1	108,217	294.13		3,043		3,030		3,213			(25)		757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/15/2021	11/15/2023	1	49,241	266.2	2,034			1,402		4,453			(504)		289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/16/2021	11/15/2023	1	3,424,309	266.2	134,553			92,910		309,668			(33,408)		20,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/22/2024	1	38,751	281.6		1,606		1,328		1,921			(280)		249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/17/2021	11/15/2023	1	135,387	266.2	5,218			3,608		12,243			(1,297)		795		0001

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Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/12/2023	1	423,756	2359.5		10,509		10,017		7,789			(573)		2,066		0001
Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/12/2023	1	282,149	2359.5		5,714		5,476		5,186			(252)		1,376		0001
Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/12/2023	1	196,240	2359.5		4,038		3,881		3,607			(167)		957		0001
Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/12/2023	1	499,907	2359.5		8,540		8,301		9,189			(331)		2,437		0001
Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/12/2023	1	975,229	2359.5		16,698		16,275		17,926			(603)		4,754		0001
Purchased Call/AI Powered US Equity Index/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/12/2023	1	127,838	2359.5		2,332		2,279		2,350			(59)		623		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/15/2023	1	2,737,143	2421.42		69,523		49,222		20,522			(20,381)		11,506		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/15/2023	1	1,094,433	2421.42		29,889		21,220		8,206			(8,704)		4,601		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/15/2023	1	321,419	2421.42		9,272		6,638		2,410			(2,682)		1,351		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2023	1	307,738	2421.42		9,184		6,593		2,307			(2,638)		1,294		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2023	1	111,434	2421.42		3,288		2,367		835			(925)		468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	1	300,001	282.36		12,271		10,266		14,433			(2,017)		1,939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	65,729	282.36		2,798		2,350		3,162			(457)		425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2022	01/25/2024	1	672,458	279		26,465		20,859		36,927			(5,627)		4,216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/25/2024	1	300,000	279		12,376		9,795		16,474			(2,618)		1,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/25/2024	1	57,884	279		2,382		1,895		3,179			(488)		363		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/03/2023	1	234,088	2407.32		4,095		3,510		2,442			(593)		1,073		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/03/2023	1	205,128	2407.32		3,592		3,088		2,140			(512)		941		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/03/2023	1	204,863	2407.32		3,330		2,870		2,137			(466)		939		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/03/2023	1	70,318	2407.32		1,388		1,217		733			(174)		322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	1	721,845	264.47	32,398			20,020		69,094			(8,044)		4,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/22/2023	1	256,180	264.47	11,537			7,139		24,521			(2,868)		1,421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/22/2023	1	79,676	264.47	3,600			2,231		7,626			(899)		442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	1	1,808,504	290.71		67,819		67,167		63,453			(743)		12,718		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/21/2024	1	183,135	290.71		6,312		6,277		6,425			(61)		1,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2022	06/21/2024	1	131,293	290.71		4,936		4,929		4,607			(14)		923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2024	1	1,334,433	283.49		51,776		44,603		61,617			(7,346)		8,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/20/2024	1	566,128	283.49		22,745		19,648		26,141			(3,120)		3,716		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	01/19/2023	1	526,644	232.34	21,262			5,908		62,471			(5,279)		1,964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2022	1	298,694	177.24	7,766			1,006		5,466			(3,851)		542		0001
Purchased Call/S&P 500 INDEX/SPXC004SD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/07/2022	1	25,288	4391.34	1,889			85		85	(3,197)				66		0001
Purchased Call/S&P 500 INDEX/SPX715KS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/21/2022	1	164,365	4544.9	11,571			283		283	(16,495)				457		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/02/2020	09/30/2022	1	708,464	236.91	30,413			3,823		155,834			(7,561)		1,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2020	09/30/2022	1	246,536	236.91	10,510			1,345		54,228			(2,661)		619		0001

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Purchased Call/S&P 500 INDEX/SRM0400SN	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			313,562		313,562	(338,779)				38,160		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			18,868		18,868	(20,791)				1,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/24/2022	06/21/2024	1	599,601	292.45		18,370		18,294		19,391			(151)		4,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/27/2022	06/21/2024	1	841,684	292.45		26,823		26,749		27,220			(111)		5,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/28/2022	06/21/2024	1	1,094,346	292.45		37,943		37,891		35,391			(105)		7,696		0001
Purchased Call/AI Powered US Equity Index/AIP000RSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/19/2022	1	300,000	2562.35	7,358			1,635		3			(3,679)		707		0001
Purchased Call/AI Powered US Equity Index/AIP000RSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/19/2022	1	1,079,313	2562.35	23,807			5,276		11			(11,871)		2,542		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100		139,018		85,295		85,295	(53,723)				6,577		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			8,032		8,032	(8,069)				815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/02/2020	10/28/2022	1	241,662	237.16	10,913			1,796		52,745			(2,725)		693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/13/2020	10/28/2022	1	60,504	237.16	3,709			622		13,205			(940)		173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/13/2022	10/28/2022	1	52,357	237.16	8,599			3,616		11,427			(5,016)		150		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			81,045		81,045	(78,376)				7,192		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	4398		113,723		76,721		76,721	(37,003)				6,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/29/2021	01/27/2023	1	97,598	247.87	3,800			1,102		16,088			(945)		371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/24/2022	02/22/2024	1	385,991	281.6		13,734		11,401		19,137			(2,377)		2,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/01/2022	02/22/2024	1	197,877	281.6		8,018		6,683		9,810			(1,342)		1,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/18/2022	05/17/2024	1	925,659	291.64		34,897		32,884		30,332			(2,056)		6,350		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024	1	664,725	291.64		24,866		23,529		21,782			(1,433)		4,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/17/2024	1	610,071	291.64		22,299		21,129		19,991			(1,256)		4,185		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/17/2024	1	191,482	291.64		7,583		7,205		6,274			(388)		1,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	09/08/2023	1	627,776	266.38	26,053			15,617		55,821			(6,477)		3,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2021	09/08/2023	1	124,233	266.38	5,233			3,141		11,047			(1,306)		678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2021	09/08/2023	1	67,916	266.38	2,807			1,690		6,039			(703)		371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/08/2023	1	55,564	266.38	2,261			1,382		4,941			(573)		303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	09/08/2023	1	150,000	266.38	5,597			3,536		13,338			(1,470)		819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ESM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/28/2023	1	174,779	264.89	7,218			2,997		16,206			(1,792)		795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ESM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	04/28/2023	1	830,703	264.89	32,646			13,573		77,024			(8,117)		3,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/12/2024	1	207,140	276.42		8,340		6,478		12,647			(1,869)		1,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	1	1,237,335	290.27		47,273		43,637		42,864			(3,691)		8,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024	1	57,503	290.27		2,282		2,115		1,992			(175)		390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/03/2024	1	294,971	290.27		12,479		11,583		10,218			(943)		2,003		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/04/2024	1	181,586	283.17		7,561		6,687		8,573			(882)		1,206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/04/2024	1	70,174	283.17		3,214		2,859		3,313			(367)		466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	04/04/2024	1	179,777	283.17		8,361		7,446		8,488			(924)		1,194		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/19/2023	1	3,366,733	2448.59		84,168		67,706		20,608			(16,603)		15,082		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/19/2023	1	678,480	2448.59		17,368		14,010		4,153			(3,388)		3,039		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2023	1	531,148	2448.59		12,347		10,043		3,251			(2,381)		2,379		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/19/2023	1	205,633	2448.59		3,996		3,259		1,259			(762)		921		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/19/2023	1	219,026	2448.59		4,369		3,573		1,341			(803)		981		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/19/2023	1	94,809	2448.59		1,855		1,557		580			(302)		425		0001
Purchased Call/AI Powered US Equity Index/AIP000NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/08/2022	1	400,000	2540.81	12,487			243					(6,209)		296		0001
Purchased Call/S&P 500 INDEX/SRM0400SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100		90,855		51,803		51,803	(39,052)				4,350		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/31/2022	1	95,538	222.98	3,856			324		15,917			(959)		197		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	08/31/2022	1	183,310	222.98	7,267			614		30,541			(1,809)		378		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	08/31/2022	1	108,043	222.98	4,196			356		18,001			(1,052)		223		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			63,292		63,292	(53,971)				4,279		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	08/31/2022	1	142,292	222.98	6,177			528		23,707			(1,562)		293		0001
Purchased Call/Shiller Barclays Global Index/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	08/31/2022	1	66,403	222.98	2,701			232		11,063			(686)		137		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			19,128		19,128	(19,878)				1,790		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			233,644		233,644	(218,028)				18,755		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000A9B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/02/2020	09/30/2022	1	194,618	237.29	8,177			1,028		42,429			(2,033)		489		0001
Purchased Call/AI Powered US Equity Index/AIP000V$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/06/2022	1	1,156,898	2507.43	30,079			13,092		932			(14,916)		3,818		0001
Purchased Call/AI Powered US Equity Index/AIP000V$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/06/2022	1	899,942	2507.43	26,653			11,633		725			(13,253)		2,970		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/15/2023	1	1,360,378	252.44	52,812			25,352		60,679			(13,112)		6,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	02/23/2024	1	53,275	282.52	2,155			1,800		2,535			(358)		342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/31/2024	1	965,000	277.69	38,600			30,700		56,238			(7,932)		6,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/31/2024	1	111,450	277.69	4,888			3,899		6,495			(994)		702		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2022	01/31/2024	1	1,732,571	277.69	74,185			59,083		100,970			(15,163)		10,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	01/31/2024	1	203,085	277.69	9,537			7,648		11,835			(1,918)		1,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	01/31/2024	1	231,534	277.69	11,373			9,133		13,493			(2,249)		1,459		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/26/2023	1	195,114	2380.02	5,067			4,657		2,870			(422)		928		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/26/2023	1	1,879,764	2380.02	46,859			43,184		27,650			(3,785)		8,937		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/26/2023	1	399,296	2380.02	10,595			9,846		5,873			(829)		1,898		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	05/26/2023	1	118,025	2380.02	2,967			2,789		1,736			(185)		561		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	05/26/2023	1	57,715	2380.02	942			901		849			(44)		274		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	07/29/2022	1	330,633	220.2	12,297			476		60,060			(3,057)		466		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024	1	1,315,673	4506		50,627		41,174		23,939			(9,497)		8,357		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023	1	578,328	248.57	22,555			16,637		34,899			(5,592)		3,511		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/20/2023	1	1,645,535	248.57	68,450			50,561		99,300			(16,995)		9,989		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/20/2023	1	262,527	248.57	11,311			8,367		15,842			(2,812)		1,594		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/20/2023	1	444,697	248.57	19,769			14,683		26,835			(4,922)		2,699		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	12/20/2023	1	92,402	248.57		4,580		3,449		5,576			(1,134)		561		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2021	05/03/2023	1	830,343	247.29	32,716			13,751		48,889			(8,112)		3,808		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	05/03/2023	1	1,056,672	247.29	42,773			18,003		62,215			(10,620)		4,845		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	1	473,879	248.4	18,481			13,277		28,673			(4,582)		2,839		0001
Purchased Call/S&P 500 INDEX/SPX715JSA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2023	1	1,248,000	4395.64	134,160			45,558		45,558	(162,442)				6,921		0001
Purchased Call/S&P 500 INDEX/SPX900NST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2020	09/22/2022	1	1,135,000	3315.57	135,633			179,828		179,828	(329,250)				2,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/18/2021	06/16/2023	1	683,781	261.82	28,240			13,652		71,498			(7,021)		3,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/08/2022	1	140,351	240.02	3,719			72					(1,844)		104		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			8,770		2,939			(1,092)		2,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/21/2021	06/16/2023	1	2,400,000	261.82	109,908			53,206		250,949			(27,439)		11,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2021	06/16/2023	1	51,935	261.82	2,396			1,162		5,430			(599)		255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2022	06/16/2023	1	700,000	261.82		73,764		73,764		73,193			(210)		3,432		0001
Purchased Call/AI Powered US Equity Index/AIP000V$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/13/2022	1	1,555,872	2518.95	40,453			18,388		1,089			(20,060)		5,246		0001
Purchased Call/AI Powered US Equity Index/AIP000V$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/13/2022	1	154,160	2518.95	3,824			1,743		108			(1,901)		520		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/13/2022	1	2,201,361	2518.95	59,881			27,369		1,541			(29,858)		7,423		0001
Purchased Call/AI Powered US Equity Index/AIP000V8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/13/2022	1	700,696	2518.95	18,003			8,298		490			(9,002)		2,363		0001
Purchased Call/AI Powered US Equity Index/AIP000V8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/13/2022	1	103,000	2518.95	2,455			1,138		72			(1,241)		347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	10/25/2023	1	333,726	267.84	13,207			8,750		28,265			(3,284)		1,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2021	10/25/2023	1	56,467	267.84	2,241			1,495		4,783			(561)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2020	08/31/2022	1	81,639	508.69	6,776			568		7,751			(1,680)		168		0001
Purchased Call/S&P 500 INDEX/SPX905Y8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7		795,136		611,644		611,644	(183,492)				41,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/13/2024	1	314,061	296.46		9,195		9,081		8,311			(164)		2,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/13/2024	1	727,520	296.46		20,736		20,535		19,252			(230)		5,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V8V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	1	1,281,957	260.18	52,945			33,963		10,988			(13,127)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXB00S8F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/12/2022	1	3,850,000	4468	55,055			6,423		454			(27,376)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			141,859		141,859	(95,781)				4,586		0001
Purchased Call/S&P 500 INDEX/SPX715LSH	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	1	45,227	4701.7	4,889			916		916	(4,417)				264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/02/2023	1	184,426	267.61	7,636			5,136		15,781			(1,896)		1,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	11/02/2023	1	355,650	267.61	13,170			8,896		30,433			(3,275)		2,060		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/13/2023	1	974,617	2337.38		21,707		21,218		21,901			(547)		4,758		0001
Purchased Call/Shiller Barclays Global Index/SBG017K8G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023	1	300,000	257.54	11,700			8,032		11,020			(2,909)		1,752		0001
Purchased Call/Shiller Barclays Global Index/SBG017K8G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/10/2023	1	762,730	257.54	30,001			20,623		28,016			(7,490)		4,455		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905D\$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	1	1,720,000	4188.13	75,680			34,098		45,265			(18,764)		8,165		0001
Purchased Call/AI Powered US Equity Index/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/13/2023	1	737,701	2337.38		16,096		15,778		16,577			(362)		3,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F\$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2021	05/17/2023	1	212,321	268.64	8,726			3,836		16,890			(2,164)		996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F\$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2021	05/17/2023	1	1,302,150	268.64	50,507			22,232		103,587			(12,540)		6,106		0001
Purchased Call/AI Powered US Equity Index/AIP1000\$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/13/2023	1	1,178,705	2416.37	31,083			21,956		9,311			(9,162)		4,936		0001
Purchased Call/AI Powered US Equity Index/AIP1000\$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/13/2023	1	130,532	2416.37	3,698			2,620		1,031			(1,083)		547		0001
Purchased Call/AI Powered US Equity Index/AIP1000\$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/13/2023	1	247,026	2416.37	7,396			5,283		1,951			(2,151)		1,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P\$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/29/2024	1	1,753,736	293.16	66,467			63,728		53,922			(3,083)		12,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2021	09/14/2023	1	235,379	265.52	10,186			6,165		21,643			(2,529)		1,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2021	09/14/2023	1	120,861	265.52	5,025			3,054		11,113			(1,249)		664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2021	09/14/2023	1	319,311	265.52	12,290			7,490		29,360			(3,073)		1,755		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/28/2023	1	73,068	2451.93		1,823		1,383		390			(443)		315		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	03/28/2023	1	60,219	2451.93		1,387		1,070		322			(325)		259		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	03/28/2023	1	135,543	2451.93		2,969		2,297		724			(677)		584		0001
Purchased Call/S&P 500 INDEX/SPX905IWS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			4,057		4,057	(2,785)				374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L\$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2021	12/22/2023	1	200,965	268.39	8,297			6,185		16,844			(2,071)		1,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L\$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/22/2023	1	145,452	268.39	6,346			4,744		12,191			(1,589)		885		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	1,837,693	266.09		68,913		62,287		47,225			(6,703)		12,346		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	577,497	266.09		21,898		19,874		14,841			(2,103)		3,880		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	1	899,999	266.09		30,271		27,512		23,128			(2,869)		6,047		0001
Purchased Call/Al Powered US Equity Index/AIP000I$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/06/2023	1	562,711	2504.61		13,864		7,299		733			(6,567)		2,030		0001
Purchased Call/Al Powered US Equity Index/AIP000I$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/06/2023	1	134,923	2504.61		3,427		1,809		176			(1,618)		487		0001
Purchased Call/Al Powered US Equity Index/AIP000I$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/06/2023	1	55,577	2504.61		850		459		72			(391)		200		0001
Purchased Call/Al Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/24/2023	1	3,707,952	2450.58		93,811		69,316		19,887			(24,999)		15,857		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0001$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2021	09/22/2023	1	228,953	264.47	10,267			6,380		21,915			(2,570)		1,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2021	01/27/2023	1	149,490	246.64	6,461			1,872		25,491			(1,604)		568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/29/2021	01/27/2023	1	183,642	246.64	7,625			2,212		31,315			(1,896)		698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000C$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2021	01/27/2023	1	140,000	246.64	6,227			1,811		23,873			(1,557)		532		0001
Purchased Call/Al Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/31/2023	1	1,297,282	2448.66		32,821		24,820		7,373			(8,183)		5,620		0001
Purchased Call/Al Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/31/2023	1	1,326,488	2448.66		34,101		25,860		7,539			(8,432)		5,746		0001
Purchased Call/Al Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/31/2023	1	1,341,449	2448.66		34,475		26,216		7,624			(8,308)		5,811		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	10/21/2022	1	64,544	222.95	3,118			502		10,723			(806)		180		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2023	1	427,610	265.18	17,746			12,042		40,102			(4,388)		2,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/07/2023	1	302,378	265.18	12,258			8,352		28,357			(3,048)		1,761		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2020	12/28/2022	1	1,408,676	539.45	102,077			25,273		86,250			(25,344)		4,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/28/2022	1	148,635	539.45	10,316			2,575		9,101			(2,583)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	12/28/2022	1	90,218	539.45	6,718			1,682		5,524			(1,687)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/28/2022	1	332,004	539.45	25,757			6,475		20,328			(6,475)		1,169		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3		2,870		2,601		968			(273)		599		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	1	443,035	265.18	18,342			12,414		41,396			(4,560)		2,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/03/2023	1	70,433	265.18	2,794			1,894		6,581			(698)		408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/03/2023	1	285,486	265.18	11,541			7,843		26,675			(2,885)		1,656		0001
Purchased Call/AI Powered US Equity Index/AIP1002$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/21/2023	1	3,533,715	2420.15		87,990		71,858		30,768			(16,679)		15,884		0001
Purchased Call/AI Powered US Equity Index/AIP1002$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/21/2023	1	653,489	2420.15		16,550		13,553		5,690			(3,026)		2,937		0001
Purchased Call/AI Powered US Equity Index/AIP1002$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/21/2023	1	731,127	2420.15		16,045		13,176		6,366			(2,897)		3,286		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			120,914		120,914	(119,108)				8,473		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2021	03/01/2023	1	300,000	239.24	11,587			3,873		26,396			(2,877)		1,226		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2021	03/01/2023	1	134,294	239.24	5,467			1,838		11,816			(1,361)		549		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	603,754	256.76		23,124		19,004		24,761			(4,219)		3,858		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	1,556,584	256.76		55,775		45,964		63,838			(9,861)		9,945		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/16/2024	1	178,869	256.76		6,451		5,368		7,336			(1,089)		1,143		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			242,538		242,538	(241,813)				20,290		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	03/31/2023	1	115,283	2448.66		2,794		2,131		655			(668)		499		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	03/31/2023	1	70,546	2448.66		1,643		1,256		401			(389)		306		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	03/31/2023	1	73,729	2448.66		1,732		1,336		419			(406)		319		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	03/31/2023	1	53,454	2448.66		1,268		989		304			(281)		232		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	1	639,494	259.01		24,301		20,929		23,752			(3,453)		4,194		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/19/2024	1	118,807	259.01		5,147		4,445		4,413			(707)		779		0001
Purchased Call/Shiller Barclays Global Index/SBG017ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	09/23/2022	1	113,876	220.44	5,693			674		20,462			(1,449)		275		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2021	01/19/2023	1	333,987	232.34	13,556			3,782		39,618			(3,370)		1,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	1	820,993	256.8		31,267		25,688		33,600			(5,712)		5,241		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/15/2024	1	223,371	256.8		8,472		6,970		9,142			(1,538)		1,426		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/15/2024	1	52,621	256.8		1,805		1,498		2,154			(313)		336		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	246,185	257.02	9,032			5,930		9,176			(2,243)		1,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/18/2024	1	713,836	283.49		27,697		23,849		32,926			(3,940)		4,678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2022	03/18/2024	1	747,624	283.49		30,855		26,605		34,485			(4,281)		4,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/07/2024	1	751,803	292.94		28,343		26,318		22,961			(2,130)		5,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	364,533	293.3		14,069		13,528		11,146			(559)		2,526		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/31/2024	1	1,272,521	293.3		46,900		45,283		38,908			(1,801)		8,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	05/31/2024	1	198,957	293.3		7,747		7,490		6,083			(287)		1,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/31/2024	1	321,687	293.3		12,481		12,084		9,836			(413)		2,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	05/31/2024	1	62,034	293.3		2,422		2,348		1,897			(77)		430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	05/31/2024	1	97,999	293.3		4,173		4,074		2,996			(116)		679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	242,758	276.59		9,654		7,561		14,756			(2,122)		1,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/19/2024	1	126,920	276.59		5,006		3,926		7,715			(1,084)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	1	697,261	216.92		25,450		25,380		24,718			(139)		3,477		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76		77,362		55,565		55,565	(21,797)				4,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ASL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/16/2020	10/14/2022	1	466,672	237.94	19,927			2,890		100,098			(4,954)		1,257		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			48,761		48,761	(39,910)				2,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000CSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2021	01/20/2023	1	177,481	249.55	6,906			1,942		27,890			(1,726)		663		0001
Purchased Call/S&P 500 INDEX/SPX905LS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	1	496,318	4514.07	51,567			13,333		13,333	(57,756)				2,709		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100		577,248		394,906		394,906	(182,342)				29,653		0001
Purchased Call/S&P 500 INDEX/SRM0500SL	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/20/2022	05/22/2028	1	1,826,984	100		488,170		426,043		426,043	(62,127)				22,186		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	978,025	253.61	38,436			24,234		43,809			(9,504)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXB1799P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			15,407		15,407	(11,081)				592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2024	1	900,000	283.43		35,550		28,909		40,872			(6,751)		5,736		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/13/2024	1	626,204	283.43		21,497		17,529		28,438			(3,986)		3,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/18/2023	1	600,000	249.58	21,660			9,564		31,204			(5,378)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28		653,148		360,656		360,656	(292,492)				31,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/07/2024	1	878,020	282.58		34,770		27,988		41,325			(6,811)		5,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2020	09/23/2022	1	116,330	220.91	4,402			510		20,616			(1,093)		281		0001
Purchased Call/S&P 500 INDEX/SRM0400SX	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100		581,645		331,635		331,635	(250,010)				27,850		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			88,109		88,109	(62,408)				3,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2020	07/28/2022	1	35,685	238.82	1,455			54		7,529			(361)		49		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2020	07/28/2022	1	145,112	238.82	5,627			210		30,618			(1,399)		201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2020	07/28/2022	1	90,358	238.82	3,318			124		19,065			(826)		125		0001
Purchased Call/AI Powered US Equity Index/AIP000XSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/30/2023	1	1,615,171	2426.42		50,024		29,516		9,204			(20,533)		6,184		0001
Purchased Call/AI Powered US Equity Index/AIP000XSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/30/2023	1	199,986	2426.42	6,279			3,715		1,140			(2,567)		766		0001
Purchased Call/AI Powered US Equity Index/AIP000XSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/30/2023	1	55,978	2426.42	1,616			964		319			(658)		214		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/14/2023	1	1,442,131	2413.51	36,630			25,833		11,875			(10,839)		6,051		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/14/2023	1	2,340,115	2413.51	63,217			44,706		19,269			(18,583)		9,818		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/14/2023	1	1,183,127	2413.51	34,320			24,337		9,742			(10,022)		4,964		0001
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	600,182	4123.34	86,966			52,215		52,215	(34,752)				4,090		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/14/2023	1	60,748	2413.51	1,923			1,379		500			(554)		255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2021	01/19/2023	1	742,738	250.91	30,253			8,406		112,138			(7,511)		2,770		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017A$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	09/29/2022	1	142,826	222.35	6,423			809		24,216			(1,615)		357		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/29/2022	1	74,466	222.35	2,840			352		12,626			(705)		186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2020	07/27/2022	1	683,726	238.76	27,262			975		144,496			(6,769)		930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2020	07/27/2022	1	65,423	238.76	2,543			91		13,826			(633)		89		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2023	1	150,768	263.92	6,242			2,615		14,531			(1,543)		690		0001
Purchased Call/AI Powered US Equity Index/AIP1001$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/18/2023	1	780,439	2437.84		19,511		15,641		5,423			(3,902)		3,490		0001
Purchased Call/AI Powered US Equity Index/AIP1001$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/18/2023	1	862,630	2437.84		23,347		18,768		5,994			(4,618)		3,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2023	1	55,229	263.92	2,281			954		5,323			(565)		252		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/16/2023	1	1,628,130	2373.88		40,540		35,626		24,874			(4,998)		7,622		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/16/2023	1	1,128,163	2373.88		30,078		26,505		17,236			(3,636)		5,282		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/16/2023	1	871,950	2373.88		19,901		17,586		13,321			(2,357)		4,082		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/16/2023	1	414,764	2373.88		9,554		8,513		6,337			(1,108)		1,942		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/16/2023	1	66,018	2373.88		1,568		1,405		1,009			(166)		309		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/16/2023	1	99,323	2373.88		2,343		2,111		1,517			(237)		465		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/27/2023	1	529,761	250.56	20,974			11,280		27,042			(5,207)		2,745		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	07/27/2023	1	144,128	250.56	5,735			3,106		7,357			(1,434)		747		0001
Purchased Call/AI Powered US Equity Index/AIP1004$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/12/2023	1	222,241	2359.5		3,972		3,893		4,085			(90)		1,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/10/2023	1	126,728	265.32	5,285			3,387		11,784			(1,307)		717		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2021	10/10/2023	1	599,999	265.32	23,926			15,358		55,793			(5,949)		3,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2023	1	1,374,132	265.36	56,614			39,903		128,313			(14,037)		8,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/24/2023	1	1,256,290	265.36	49,284			34,785		117,309			(12,253)		7,440		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	1	1,111,810	257.34		42,582		34,627		44,154			(8,086)		7,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	1	600,000	257.34		22,290		18,175		23,828			(4,133)		3,824		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	02/13/2024	1	144,229	257.34		7,959		7,117		5,728			(851)		919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/04/2023	1	647,923	268.33	27,018			14,890		53,006			(6,717)		3,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	08/04/2023	1	499,589	268.33	21,262			11,734		40,871			(5,308)		2,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/08/2023	1	164,215	268.44	6,749			2,887		13,155			(1,671)		759		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	69,800	223.12	2,819			436		11,534			(701)		194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2023	1	500,000	268.33	20,900			11,570		40,943			(5,168)		2,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2021	04/20/2023	1	481,703	260.01	20,991			8,460		53,727			(5,212)		2,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2021	03/29/2023	1	667,121	260.3	28,192			10,509		73,627			(7,000)		2,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2021	03/29/2023	1	119,752	260.3	4,840			1,807		13,216			(1,203)		517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2021	03/29/2023	1	95,518	260.3	3,860			1,469		10,542			(979)		412		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/17/2023	1	257,845	262.82	11,940			8,381		26,336			(2,989)		1,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024	1	1,328,109	276.42		53,390		41,419		81,227			(12,181)		8,262		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			368,907		368,907	(370,589)				37,432		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	807,137	257.34		30,833		25,041		31,961			(5,887)		5,127		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	1	100,000	257.34		3,672		2,987		3,960			(689)		635		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	1	260,009	257.34		9,629		7,842		10,296			(1,795)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXC00DS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2022	1	2,199,000	4697.53	35,844			12,738		1,257			(17,678)		6,562		0001
Purchased Call/S&P 500 INDEX/SPX715FSW	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/05/2022	1	2,537,000	4352.34	54,038			595		8			(26,579)		1,485		0001
Purchased Call/S&P 500 INDEX/SPX621XSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	2,137,000	4441.67	24,789			3,374					(12,327)		3,955		0001
Purchased Call/S&P 500 INDEX/SPX721ESP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	1	2,192,000	4477.44		33,318		20,028		7,081			(13,419)		8,470		0001
Purchased Call/S&P 500 INDEX/SPX905YSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	1	1,919,000	4357.86		53,348		37,917		18,548			(15,493)		8,083		0001
Purchased Call/S&P 500 INDEX/SPX721DS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	1	5,579,000	4349.93		65,832		37,903		20,903			(27,956)		21,159		0001
Purchased Call/S&P 500 INDEX/SPXE13PSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	15,775,000	4423.15	189,300			17,209		1,516			(93,872)		24,073		0001
Purchased Call/S&P 500 INDEX/SPX721MS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	3,269,000	4412.53		86,302		67,520		27,962			(18,915)		14,443		0001
Purchased Call/S&P 500 INDEX/SPX715FSL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2021	07/01/2022	1	7,562,000	4319.94	170,145					8			(84,373)		1,979		0001
Purchased Call/S&P 500 INDEX/SPX721CS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	1	1,716,000	100		28,314		15,922		976			(12,489)		6,414		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	1	2,399,000	4443.05	28,068			5,799		1			(13,919)		5,473		0001
Purchased Call/S&P 500 INDEX/SPX7211SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	5,870,000	100	55,765			12,751					(27,653)		14,080		0001
Purchased Call/S&P 500 INDEX/SPX161KSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2022	1	5,893,000	100	64,234			19,465					(31,853)		16,249		0001
Purchased Call/S&P 500 INDEX/SPXC00PSA	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2021	12/13/2022	1	4,504,000	100	53,598			24,363					(26,579)		15,187		0001
Purchased Call/S&P 500 INDEX/SPX150DS3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2021	08/18/2022	1	1,421,000	100	16,057			2,123					(7,963)		2,603		0001
Purchased Call/S&P 500 INDEX/SPX161PSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/27/2023	1	3,678,000	100		43,033		31,889		6,392			(11,374)		15,817		0001
Purchased Call/S&P 500 INDEX/SPXE000SM	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	06/21/2023	1	1,951,000	100		40,581		39,686		47,401			(1,001)		9,634		0001
Purchased Call/S&P 500 INDEX/SPX621ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	10,996,000	4458.58	134,151			26,085		4,867			(66,707)		24,249		0001
Purchased Call/S&P 500 INDEX/SPX721HS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	1,979,000	4384.65		33,643		22,336		10,799			(11,459)		8,057		0001
Purchased Call/S&P 500 INDEX/SPX905TS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/30/2021	12/30/2022	1	1,925,000	100	33,110			16,693					(16,419)		6,815		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00U8K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2021	08/25/2022	1	3,893,000	100	34,648			5,250					(17,181)		7,624		0001
Purchased Call/S&P 500 INDEX/SPX1509SF	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/02/2021	07/05/2022	1	4,480,000	100	38,080			420					(18,730)		2,622		0001
Purchased Call/S&P 500 INDEX/SPX150ASS	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2022	1	1,744,000	100	31,915			1,857					(15,826)		2,141		0001
Purchased Call/S&P 500 INDEX/SPX150ASR	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2022	1	1,752,000	100	18,571			1,080					(9,209)		2,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	05/17/2023	1	106,449	268.64	3,856			1,817		8,468			(1,020)		499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023	1	509,171	261.19	22,243			15,892		55,064			(5,523)		3,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023	1	50,696	261.19	2,354			1,685		5,482			(585)		302		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	268,017	262.59	9,625			9,625		8,828			(13)		1,894		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/27/2024	1	222,649	262.16	8,170			8,170		7,494			(11)		1,572		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	1	4,719	256.63	181			149		195			(33)		30		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024	1	441,128	256.63	15,969			13,179		18,272			(2,804)		2,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/17/2024	1	371,981	291.64	14,999			14,391		12,189			(628)		2,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/17/2024	1	101,195	291.64	4,171			4,007		3,316			(169)		694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/17/2024	1	281,244	291.64	11,061			10,672		9,216			(433)		1,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/17/2024	1	64,278	291.64	2,662			2,576		2,106			(90)		441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2022	05/17/2024	1	142,139	291.64	5,400			5,338		4,658			(70)		975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2021	04/05/2023	1	1,069,563	260.39	43,705			16,712		117,666			(10,851)		4,676		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2021	04/05/2023	1	163,362	260.39	6,713			2,571		17,972			(1,669)		714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	1	1,034,481	266.17	42,828			26,464		92,919			(10,633)		5,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/22/2023	1	588,583	266.17	24,435			15,120		52,868			(6,075)		3,264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/22/2023	1	349,374	266.17	14,544			9,012		31,381			(3,631)		1,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2021	09/22/2023	1	223,562	266.17	8,794			5,457		20,081			(2,199)		1,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2021	08/18/2023	1	2,000,000	270.22	83,400			47,509		151,786			(20,707)		10,650		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/18/2023	1	240,600	270.22	9,972			5,689		18,260			(2,479)		1,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2021	08/18/2023	1	298,295	270.22	11,999			6,864		22,639			(3,000)		1,588		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	66,940	3901.36		9,680		8,151		8,151	(1,529)				461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	1	301,997	266.94	12,818			8,540		26,483			(3,183)		1,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/27/2023	1	71,712	266.94	2,993			1,997		6,289			(744)		413		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	330,090	257.34		12,642		10,277		13,096			(2,404)		2,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017AST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/14/2022	1	432,122	224.33	16,238			2,352		68,749			(4,032)		1,164		0001
Purchased Call/S&P 500 INDEX/SPX721AS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/22/2021	12/22/2022	1	217,878	4696.56	17,212			578		578	(17,771)				754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023	1	403,276	265.75	15,600			7,983		36,425			(3,873)		2,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2021	07/07/2023	1	82,774	265.75	3,373			1,733		7,476			(843)		418		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/06/2024	1	1,118,574	292.94		42,170		39,154		34,135			(3,173)		7,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/06/2024	1	774,947	292.94		27,698		25,752		23,649			(1,978)		5,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/06/2024	1	1,097,570	292.94		37,768		35,163		33,494			(2,649)		7,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/06/2024	1	449,228	292.94		16,393		15,284		13,709			(1,129)		3,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/06/2024	1	134,906	292.94		4,965		4,667		4,117			(303)		918		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/25/2023	1	891,073	2422.75		22,188		18,215		7,602			(4,012)		4,032		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/25/2023	1	773,851	2422.75		16,728		13,770		6,602			(2,987)		3,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2020	07/06/2022	1	1,676,201	237.28	64,639			445		367,175			(16,049)		1,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2020	07/06/2022	1	145,324	237.28	5,482			38		31,833			(1,363)		93		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2020	07/06/2022	1	53,135	237.28	2,125			15		11,639			(533)		34		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2020	07/06/2022	1	109,464	237.28	4,941			40		23,978			(1,438)		70		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	1	528,066	253.81		20,383		16,183		25,008			(4,260)		3,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	07/29/2022	1	140,026	496.6	13,223			537		16,736			(3,449)		197		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	961,815	264.91		38,305		34,621		26,432			(3,726)		6,462		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	157,485	264.91		6,331		5,746		4,328			(608)		1,058		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	1	157,514	264.91		5,631		5,118		4,329			(534)		1,058		0001

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Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	101,118	257.59		3,698		3,039		3,969			(675)		646		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024	1	122,174	257.59		4,449		3,661		4,795			(807)		781		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	766,415	257.59		26,302		21,675		30,080			(4,650)		4,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/02/2022	05/31/2024	1	581,098	292.7		21,965		21,208		18,289			(844)		4,027		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/19/2023	1	300,001	246.79	13,615			7,212		18,696			(3,390)		1,539		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/19/2023	1	444,410	246.79	20,709			10,985		27,696			(5,163)		2,279		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/19/2023	1	70,353	246.79	3,372			1,791		4,384			(844)		361		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024	1	1,149,852	262.01		42,660		42,660		39,024			(58)		8,125		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024	1	76,453	262.01		2,571		2,571		2,595					540		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/07/2021	05/05/2023	1	446,762	268.44	18,317			7,792		35,763			(4,554)		2,055		0001
Purchased Call/AI Powered US Equity Index/AIP000WS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2021	12/28/2022	1	1,423,776	2531.78	37,018			18,356		938			(18,357)		5,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2020	11/04/2022	1	415,816	240.74	20,295			3,537		83,225			(5,067)		1,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/20/2020	11/04/2022	1	98,260	240.74	5,098			905		19,667			(1,292)		290		0001
Purchased Call/AI Powered US Equity Index/AIP000SS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/05/2022	1	2,054,410	2533.15	53,620			14,181		169			(26,590)		5,295		0001
Purchased Call/AI Powered US Equity Index/AIP000SS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/05/2022	1	57,021	2533.15	1,499			398		5			(745)		147		0001
Purchased Call/AI Powered US Equity Index/AIP000SS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/05/2022	1	1,300,013	2533.15	37,079			9,943		107			(18,488)		3,351		0001
Purchased Call/AI Powered US Equity Index/AIP000SS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/05/2022	1	229,655	2533.15	6,246			1,680		19			(3,123)		592		0001
Purchased Call/AI Powered US Equity Index/AIP000SS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/05/2022	1	50,638	2533.15	1,388			375		4			(704)		131		0001

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Purchased Call/Shiller Barclays Global Index/SBG017A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/23/2022	1	158,299	220.91	6,062			703		28,054			(1,507)		382		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	09/23/2022	1	471,258	220.91	22,954			2,719		83,516			(5,843)		1,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/08/2022	02/07/2024	1	2,072,845	282.58		79,075		63,739		97,561			(15,403)		13,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2022	02/07/2024	1	353,966	282.58		13,115		10,586		16,660			(2,540)		2,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/10/2022	02/07/2024	1	165,596	282.58		6,153		4,987		7,794			(1,185)		1,050		0001
Purchased Call/AI Powered US Equity Index/AIP100A$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/05/2023	1	167,345	2383.62		4,167		3,891		2,411			(307)		808		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2020	07/29/2022	1	280,717	221.03	10,529			407		49,748			(2,614)		396		0001
Purchased Call/Shiller Barclays Global Index/SBG017B9U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/07/2022	1	109,504	223.09	4,747			448		18,171			(1,188)		238		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2024	1	1,140,443	261.38		42,881		38,175		37,872			(4,856)		7,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/03/2021	04/28/2023	1	394,210	263.92	16,863			7,021		37,969			(4,210)		1,793		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/04/2021	04/28/2023	1	96,767	263.92	4,422			1,843		9,320			(1,105)		440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/05/2021	04/28/2023	1	460,000	263.92	21,508			8,979		44,305			(5,384)		2,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/09/2023	1	209,647	265.32	8,742			5,599		19,492			(2,165)		1,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/09/2021	04/05/2023	1	155,587	260.39	6,405			2,466		17,117			(1,597)		680		0001
Purchased Call/AI Powered US Equity Index/AIP000V$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/02/2022	1	2,249,401	2503.68	58,484			25,018		1,881			(29,082)		7,329		0001
Purchased Call/AI Powered US Equity Index/AIP000V$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/02/2022	1	554,640	2503.68	14,783			6,341		464			(7,412)		1,807		0001
Purchased Call/AI Powered US Equity Index/AIP000V$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/02/2022	1	786,957	2503.68	23,860			10,264		658			(11,996)		2,564		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/02/2022	1	55,857	2503.68	1,777			767		47			(896)		182		0001
Purchased Call/S&P 500 INDEX/SPX905K$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			190,961		190,961	(183,761)				16,999		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			72,919		72,919	(67,607)				6,187		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	90,339	257.32		3,469		2,813		3,581			(666)		574		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	727,380	257.32		27,815		22,590		28,832			(5,311)		4,620		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	1	132,239	257.32		4,861		3,954		5,242			(912)		840		0001
Purchased Call/AI Powered US Equity Index/AIP000N$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/08/2022	1	841,948	2540.81	27,056			528					(13,566)		623		0001
Purchased Call/AI Powered US Equity Index/AIP000N$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/08/2022	1	82,449	2540.81	2,340			46					(1,176)		61		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	1	332,967	233.27	12,447			3,374		38,068			(3,095)		1,223		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2021	01/13/2023	1	84,840	233.27	3,157			857		9,700			(789)		312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2022	04/04/2024	1	3,422,627	283.17		134,286		118,607		161,590			(15,820)		22,731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/19/2024	1	454,892	283.49		17,650		15,201		20,993			(2,508)		2,983		0001
Purchased Call/AI Powered US Equity Index/AIP100$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/05/2023	1	634,400	2383.62		16,565		15,556		9,141			(1,050)		3,061		0001
Purchased Call/AI Powered US Equity Index/AIP100$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/05/2023	1	752,866	2383.62		18,613		17,527		10,848			(1,131)		3,633		0001
Purchased Call/AI Powered US Equity Index/AIP100$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/05/2023	1	444,378	2383.62		10,054		9,547		6,403			(585)		2,144		0001
Purchased Call/AI Powered US Equity Index/AIP100$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/05/2023	1	133,483	2383.62		2,667		2,540		1,923			(148)		644		0001
Purchased Call/AI Powered US Equity Index/AIP100$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/05/2023	1	79,351	2383.62		1,278		1,220		1,143			(61)		383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/09/2024	1	1,195,554	291.79		43,432		40,449		38,669			(3,034)		8,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/09/2024	1	348,564	291.79		13,642		12,775		11,274			(918)		2,377		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/06/2023	1	657,663	248.4	28,329			20,380		39,794			(7,034)		3,940		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/06/2023	1	148,689	248.4	6,459			4,653		8,997			(1,606)		891		0001
Purchased Call/S&P 500 INDEX/SRM0500SF	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	240,072	100	52,456			26,114		26,114	(27,232)				2,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/26/2023	1	1,084,839	268.39	44,912			33,453		91,016			(11,090)		6,622		0001
Purchased Call/S&P 500 INDEX/SRM0500SF	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	3,185,928	100	696,125			346,549		346,549	(361,386)				37,167		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/15/2023	1	208,540	252.44	7,683			3,750		9,302			(1,939)		1,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/06/2023	1	514,209	265.18	21,340			14,471		48,217			(5,284)		2,991		0001
Purchased Call/AI Powered US Equity Index/AIP000VS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/06/2022	1	831,965	2507.43	25,867			11,321		670			(12,898)		2,746		0001
Purchased Call/AI Powered US Equity Index/AIP000VS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/06/2022	1	176,799	2507.43	5,070			2,238		142			(2,535)		583		0001
Purchased Call/AI Powered US Equity Index/AIP000VS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/06/2022	1	84,851	2507.43	2,418			1,070		68			(1,212)		280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	09/11/2023	1	290,488	266.38	12,055			7,246		25,846			(2,985)		1,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2021	09/01/2023	1	300,000	268.62	13,335			7,865		24,390			(3,311)		1,624		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/31/2023	1	450,000	250.54	18,321			10,735		23,422			(4,549)		2,434		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2022	02/09/2024	1	1,722,733	257.38		65,981		53,513		68,071			(12,671)		10,942		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024	1	635,822	257.38		24,234		19,682		25,123			(4,627)		4,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024	1	800,000	257.38		29,341		23,863		31,611			(5,504)		5,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	02/09/2024	1	78,440	257.38		4,312		3,854		3,099			(464)		498		0001
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/27/2022	1	2,067,066	2543.14	53,744			3,849					(26,651)		2,811		0001
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/27/2022	1	317,409	2543.14	8,773			630					(4,362)		432		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/27/2022	1	685,122	2543.14	19,709			1,427					(9,828)		932		0001
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/27/2022	1	73,370	2543.14	2,018			147					(1,017)		100		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/14/2022	02/14/2024	1	727,559	281.58		28,666		23,350		35,974			(5,340)		4,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2022	02/14/2024	1	813,830	281.58		32,227		26,469		40,239			(5,896)		5,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/18/2024	1	218,076	283.49		8,754		7,559		10,059			(1,204)		1,429		0001
Purchased Call/AI Powered US Equity Index/AIP1004SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/15/2023	1	1,657,311	2338.82		35,827		35,123		36,901			(801)		8,115		0001
Purchased Call/AI Powered US Equity Index/AIP1004SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/15/2023	1	301,380	2338.82		6,596		6,522		6,710			(129)		1,476		0001
Purchased Call/AI Powered US Equity Index/AIP1004SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/15/2023	1	56,974	2338.82		1,409		1,401		1,269			(12)		279		0001
Purchased Call/AI Powered US Equity Index/AIP1004SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/15/2023	1	180,767	2338.82		4,314		4,301		4,025			(25)		885		0001
Purchased Call/AI Powered US Equity Index/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/17/2023	1	1,315,610	2438.12		33,417		23,975		8,047			(9,613)		5,552		0001
Purchased Call/AI Powered US Equity Index/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/17/2023	1	488,526	2438.12		12,844		9,240		2,988			(3,670)		2,062		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/25/2023	1	1,577,356	2422.75		34,402		28,398		13,456			(6,065)		7,138		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/25/2023	1	534,895	2422.75		12,799		10,654		4,563			(2,227)		2,421		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/25/2023	1	63,234	2422.75		1,279		1,068		539			(220)		286		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/25/2023	1	175,892	2422.75		3,666		3,069		1,501			(604)		796		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/25/2023	1	441,619	2422.75		6,600		5,652		3,767			(962)		1,999		0001
Purchased Call/AI Powered US Equity Index/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	04/25/2023	1	367,773	2422.75		5,767		5,025		3,137			(754)		1,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/14/2021	06/14/2023	1	107,812	266.65	4,474			2,139		9,365			(1,109)		527		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/06/2022	1	65,645	2507.43	1,763			785		53			(894)		217		0001
Purchased Call/AI Powered US Equity Index/AIP000V$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/06/2022	1	50,073	2507.43	1,487			683		40			(773)		165		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/12/2023	1	1,553,413	2363.89		38,680		33,751		26,032			(5,193)		7,227		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/12/2023	1	173,888	2363.89		4,807		4,206		2,914			(634)		809		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/12/2023	1	1,288,060	2363.89		34,606		30,365		21,585			(4,314)		5,992		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/12/2023	1	457,625	2363.89		13,158		11,578		7,669			(1,608)		2,129		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/12/2023	1	198,425	2363.89		5,063		4,557		3,325			(518)		923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	05/31/2024	1	389,642	292.7		15,588		15,071		12,263			(578)		2,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/31/2024	1	425,188	292.7		16,938		16,399		13,382			(561)		2,946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	05/31/2024	1	1,504,752	292.7		60,303		58,465		47,359			(1,916)		10,427		0001
Purchased Call/S&P 500 INDEX/SPXG130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	18,004	4115.77		2,544		1,668		1,668	(876)				125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	05/31/2024	1	114,613	292.7		4,691		4,554		3,607			(143)		794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2021	01/20/2023	1	210	249.89	8			2		33			(2)		1		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2021	01/20/2023	1	237,361	249.89	9,157			2,571		36,931			(2,286)		887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	1	1,640,915	574.74	115,192			49,843		67,918			(28,561)		7,634		0001
Purchased Call/AI Powered US Equity Index/AIP1000$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/17/2023	1	798,850	2438.12		20,753		14,972		4,886			(5,806)		3,371		0001
Purchased Call/AI Powered US Equity Index/AIP1000$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/17/2023	1	98,719	2438.12		2,666		1,929		604			(741)		417		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/17/2023	1	57,442	2438.12		1,589		1,166		351			(432)		242		0001
Purchased Call/Al Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	03/17/2023	1	82,872	2438.12		2,082		1,586		507			(508)		350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000S5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/15/2024	1	560,840	289.51		21,536		19,347		19,893			(2,265)		3,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000S5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/18/2022	04/15/2024	1	726,411	289.51		28,654		25,812		25,765			(2,873)		4,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000S5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/19/2022	04/15/2024	1	299,020	289.51		11,465		10,342		10,606			(1,135)		2,003		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/14/2023	1	97,573	245.76	3,998			1,616		6,209			(1,014)		433		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	1,934,478	256.44		73,897		62,528		95,106			(11,439)		12,576		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	830,456	256.44		32,472		27,590		40,828			(4,989)		5,399		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/08/2024	1	144,091	256.44		5,805		4,946		7,084			(865)		937		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/08/2024	1	242,912	256.44		9,853		8,406		11,942			(1,456)		1,579		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/08/2024	1	99,670	256.44		5,514		4,845		4,900			(675)		648		0001
Purchased Call/Al Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/17/2022	1	1,869,379	2599.9	48,791			18,683		95			(24,195)		5,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023	1	950,951	574.74	71,842			31,214		39,360			(17,837)		4,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	908,406	514.73	68,857			11,983		84,231			(17,120)		2,679		0001
Purchased Call/Al Powered US Equity Index/AIP000VSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/12/2022	1	469,500	2520.04	12,254			5,536		314			(6,044)		1,578		0001
Purchased Call/Al Powered US Equity Index/AIP000VSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/12/2022	1	267,729	2520.04	6,574			2,987		179			(3,278)		900		0001
Purchased Call/Al Powered US Equity Index/AIP000VSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/12/2022	1	1,112,094	2520.04	29,978			13,656		743			(14,989)		3,739		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V8F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/12/2022	1	120,559	2520.04	3,055			1,407		81			(1,536)		405		0001
Purchased Call/AI Powered US Equity Index/AIP000V8F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/12/2022	1	55,390	2520.04	1,541			739		37			(806)		186		0001
Purchased Call/AI Powered US Equity Index/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	05/02/2023	1	1,505,353	2402.6		37,483		31,494		16,470			(6,059)		6,892		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89		587,059		588,355		588,355	1,296				28,481		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/22/2022	1	91,471	228.43	3,640			875		12,590			(904)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2022	01/13/2023	1	244,349	264.73		9,212		5,015		406			(4,240)		898		0001
Purchased Call/S&P 500 INDEX/SRM0500SL	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	115,016	100		30,732		26,821		26,821	(3,911)				1,397		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	1	609,738	254.29		22,275		18,848		28,725			(3,448)		3,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/08/2024	1	722,599	254.29		27,847		23,726		34,042			(4,148)		4,697		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	03/08/2024	1	56,247	254.29		3,358		3,167		2,650			(195)		366		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2024	1	1,000,956	255.73		38,537		30,967		43,094			(7,686)		6,341		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2024	1	934,834	256.63		33,513		27,697		38,722			(5,846)		5,998		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/21/2024	1	141,445	256.63		5,087		4,233		5,859			(858)		908		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/21/2024	1	120,509	256.63		4,391		3,659		4,992			(736)		773		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2023	1	909,167	250.13	35,730			19,828		47,870			(8,859)		4,788		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/09/2023	1	1,700,000	250.13	68,848			38,260		89,510			(17,094)		8,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/09/2023	1	52,945	250.13	2,115			1,207		2,788			(538)		279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2021	05/24/2023	1	799,628	268.7	31,664			14,242		63,551			(7,862)		3,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/26/2021	05/24/2023	1	127,464	268.7	5,076			2,286		10,130			(1,262)		604		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			173,524		173,524	(176,101)				19,157		0001

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Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028	1	1,786,952	4271.78		454,958		290,989		290,989	(163,969)				21,543		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	11/03/2022	1	115,254	220.66	6,973			1,311		20,511			(1,892)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	1	262,249	245.81		9,520		8,759		3,851			(782)		1,256		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100		37,354		22,871		22,871	(14,483)				2,045		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/28/2023	1	528,574	254.58	20,015			12,551		22,341			(4,976)		2,951		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2020	11/02/2022	1	459,702	219.74	19,121			3,261		84,080			(4,748)		1,345		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			75,642		75,642	(59,123)				3,511		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	02/01/2023	1	2,134,826	2451.78		54,652		32,369		8,482			(22,310)		8,211		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	1,746,476	250.17	67,938			49,196		96,968			(16,868)		10,483		0001
Purchased Call/S&P 500 INDEX/SPX905I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			156,086		156,086	(147,643)				13,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2021	05/08/2023	1	110,216	268.44	4,541			1,964		8,829			(1,140)		510		0001
Purchased Call/AI Powered US Equity Index/AIP1002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2023	1	2,096,271	2390.52		42,969		37,017		26,494			(6,037)		9,691		0001
Purchased Call/AI Powered US Equity Index/AIP1002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/08/2023	1	1,051,542	2390.52		20,045		17,317		13,290			(2,769)		4,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2020	12/14/2022	1	318,919	247.14	13,343			3,047		53,832			(3,313)		1,079		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2020	12/14/2022	1	1,203,604	247.14	48,507			11,137		203,161			(12,077)		4,071		0001
Purchased Call/AI Powered US Equity Index/AIP1002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/08/2023	1	116,203	2390.52		2,292		1,997		1,469			(311)		537		0001
Purchased Call/AI Powered US Equity Index/AIP1002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/08/2023	1	50,942	2390.52		1,123		981		644			(150)		235		0001
Purchased Call/AI Powered US Equity Index/AIP1002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/21/2023	1	98,355	2420.15		2,083		1,740		856			(347)		442		0001
Purchased Call/AI Powered US Equity Index/AIP1002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/21/2023	1	126,622	2420.15		3,172		2,664		1,102			(514)		569		0001
Purchased Call/AI Powered US Equity Index/AIP1002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	04/21/2023	1	320,815	2420.15		4,887		4,165		2,793			(732)		1,442		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/03/2022	1	1,591,756	2539.05	39,470			10,278		94			(19,681)		4,060		0001
Purchased Call/AI Powered US Equity Index/AIP000S$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/03/2022	1	1,100,348	2539.05	27,571			7,199		65			(13,786)		2,807		0001
Purchased Call/AI Powered US Equity Index/AIP000S$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/03/2022	1	419,807	2539.05	11,438			3,020		25			(5,735)		1,071		0001
Purchased Call/AI Powered US Equity Index/AIP000YSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2023	1	2,805,867	2425.97		71,550		46,517		18,062			(25,091)		11,305		0001
Purchased Call/AI Powered US Equity Index/AIP1003$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/19/2023	1	56,358	2365		1,636		1,501		947			(139)		265		0001
Purchased Call/AI Powered US Equity Index/AIP0000SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	08/02/2022	1	1,336,407	2551.66	34,747			3,063					(17,231)		2,009		0001
Purchased Call/AI Powered US Equity Index/AIP0000SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/02/2022	1	1,297,238	2551.66	35,104			3,103					(17,456)		1,950		0001
Purchased Call/AI Powered US Equity Index/AIP0000SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/02/2022	1	499,998	2551.66	13,146			1,165					(6,555)		752		0001
Purchased Call/AI Powered US Equity Index/AIP0000SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/02/2022	1	121,740	2551.66	3,352			300					(1,676)		183		0001
Purchased Call/AI Powered US Equity Index/AIP0007$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2020	07/22/2022	1	319,951	2365.63	10,893			316		497			(2,708)		393		0001
Purchased Call/AI Powered US Equity Index/AIP0007$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2020	07/22/2022	1	150,052	2365.63	5,358			156		233			(1,338)		184		0001
Purchased Call/Shiller Barclays Global Index/SBG0178$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/14/2022	1	499,511	221.02	20,724			371		88,614			(5,145)		489		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	374,743	237.67	14,853			4,595		35,430			(3,688)		1,471		0001
Purchased Call/Shiller Barclays Global Index/SBG017D$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	1	51,300	237.67	2,143			665		4,850			(536)		201		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100		593,943		432,946		432,946	(160,997)				26,948		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/23/2022	1	11,047	220.24	495			58		1,997			(124)		27		0001
Purchased Call/AI Powered US Equity Index/AIP000W$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/28/2022	1	370,754	2531.78	9,728			4,837		244			(4,837)		1,305		0001
Purchased Call/AI Powered US Equity Index/AIP000W$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/28/2022	1	1,437,089	2531.78	37,951			19,028		947			(18,923)		5,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/10/2021	05/05/2023	1	413,808	268.44	17,312			7,375		33,125			(4,322)		1,904		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000\$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	233,813	3256.74	12,532			10,298		2,955			(1,242)		2,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173\$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/21/2022	1	63,952	244.83	1,688			525		29			(840)		178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E\$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/11/2021	05/05/2023	1	241,295	268.44	9,294			3,965		19,315			(2,324)		1,110		0001
Purchased Call/S&P 500 INDEX/SRM0400\$P	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			80,997		80,997	(79,427)				8,066		0001
Purchased Call/S&P 500 INDEX/SPXE13X\$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			141,722		141,722	(140,539)				13,692		0001
Purchased Call/AI Powered US Equity Index/AIP000W\$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/28/2022	1	495,419	2531.78	12,870			6,471		326			(6,435)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2020	11/07/2022	1	2,530,772	514.73	192,339			34,129		235,738			(47,624)		7,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D\$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/29/2021	03/24/2023	1	715,736	259.85	29,941			11,016		80,279			(7,475)		3,061		0001
Purchased Call/S&P 500 INDEX/SPX905E\$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			315,113		315,113	(286,795)				23,328		0001
Purchased Call/S&P 500 INDEX/SRM0400\$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100		29,245		22,587		22,587	(6,657)				1,459		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/21/2023	1	2,814,984	2440.47		70,093		57,084		19,248			(13,443)		12,654		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/21/2023	1	994,906	2440.47		20,783		16,973		6,803			(3,940)		4,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017A\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2020	09/23/2022	1	331,706	220.24	14,745			1,715		59,957			(3,686)		800		0001
Purchased Call/Shiller Barclays Global Index/SBG017A\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2020	09/23/2022	1	137,500	220.24	5,912			689		24,854			(1,480)		332		0001
Purchased Call/Shiller Barclays Global Index/SBG017A\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	09/23/2022	1	301,938	220.24	10,625			1,288		54,577			(2,767)		729		0001
Purchased Call/S&P 500 INDEX/SRM0400\$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			13,140		13,140	(13,862)				1,207		0001
Purchased Call/AI Powered US Equity Index/AIP1004\$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/09/2023	1	4,544,385	2359.5		112,246		106,946		83,320			(6,167)		22,059		0001
Purchased Call/AI Powered US Equity Index/AIP1004\$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/09/2023	1	132,651	2359.5		2,666		2,547		2,432			(126)		644		0001
Purchased Call/AI Powered US Equity Index/AIP1004\$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/09/2023	1	212,166	2359.5		4,277		4,098		3,890			(190)		1,030		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000Y$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/22/2023	1	268,846	2425.97		6,259		4,081		1,731			(2,184)		1,083		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/22/2023	1	800,012	2425.97		19,974		13,131		5,150			(6,933)		3,223		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/22/2023	1	175,689	2425.97		4,946		3,261		1,131			(1,708)		708		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/22/2023	1	56,865	2425.97		1,469		988		366			(488)		229		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/16/2023	1	4,729,611	2318.89		116,821		113,893		125,019			(4,172)		23,190		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/16/2023	1	311,381	2318.89		8,147		7,965		8,231			(204)		1,527		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/16/2023	1	265,003	2318.89		6,796		6,663		7,005			(151)		1,299		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/24/2023	1	595,319	2450.58		15,161		11,234		3,193			(3,948)		2,546		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/24/2023	1	435,493	2450.58		11,933		8,867		2,336			(3,083)		1,862		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/24/2023	1	65,749	2450.58		1,623		1,219		353			(412)		281		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/28/2022	1	1,205,747	2546.41	31,470			13,004		332			(15,521)		3,878		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/28/2022	1	1,847,955	2546.41	41,649			17,305		509			(20,767)		5,943		0001
Purchased Call/AI Powered US Equity Index/AIP000I$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/06/2023	1	1,150,000	2504.61		29,440		15,413		1,498			(14,115)		4,149		0001
Purchased Call/AI Powered US Equity Index/AIP000I$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/06/2023	1	881,022	2504.61		21,369		11,219		1,147			(10,215)		3,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000C$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2021	02/08/2023	1	617,538	250.3	25,905			7,911		94,818			(6,432)		2,413		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/27/2024	1	161,993	2440.02		5,445		4,570		2,482			(892)		1,045		0001
Purchased Call/AI Powered US Equity Index/AIP000I$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/09/2023	1	134,711	2497.72		3,462		1,831		203			(1,641)		490		0001
Purchased Call/AI Powered US Equity Index/AIP000I$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/09/2023	1	789,404	2497.72		21,226		11,289		1,189			(9,941)		2,870		0001
Purchased Call/AI Powered US Equity Index/AIP000I$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/09/2023	1	284,340	2497.72		7,583		4,044		428			(3,540)		1,034		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/09/2023	1	56,024	2497.72		1,263		683		84			(586)		204		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2020	09/23/2022	1	103,454	220.44	4,707			564		18,589			(1,212)		250		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2020	09/23/2022	1	93,345	220.44	3,968			462		16,773			(993)		225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2021	05/11/2023	1	737,559	267.26	29,115			12,575		62,151			(7,229)		3,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2021	03/01/2023	1	1,350,477	256.77	56,328			18,828		168,817			(13,985)		5,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2021	03/01/2023	1	600,000	256.77	26,124			8,744		75,003			(6,495)		2,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	1	900,000	283.34		35,190		29,438		41,417			(5,785)		5,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	512,056	283.34		20,855		17,518		23,564			(3,404)		3,310		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/09/2024	1	148,995	257.34		5,124		4,250		5,900			(879)		946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/30/2022	1	872,350	264.73	32,888			16,627		1,351			(16,353)		3,088		0001
Purchased Call/S&P 500 INDEX/SRM040$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			199,290		199,290	(196,314)				13,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/18/2020	12/16/2022	1	276,715	246.98	11,350			2,634		46,898			(2,822)		941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/16/2022	1	83,267	246.98	3,402			797		14,112			(853)		283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/30/2024	1	276,432	293.16		10,740		10,327		8,503			(427)		1,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/30/2024	1	141,659	293.16		5,243		5,062		4,358			(202)		981		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024	1	408,827	261.38		15,970		14,256		13,577			(1,731)		2,728		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023	1	61,461	253.29	2,395			1,457		2,771			(595)		338		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023	1	300,001	253.29	11,228			6,839		13,526			(2,792)		1,651		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023	1	469,012	253.29	15,424			9,421		21,146			(3,856)		2,581		0001
Purchased Call/S&P 500 INDEX/SRM050O$5	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026	1	1,245,000	100	262,073			349,454		349,454	(279,550)				12,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	05/02/2024	1	2,183,845	289.55	84,926			78,277		78,234			(6,748)		14,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/02/2024	1	463,188	289.55	18,972			17,584		16,593			(1,459)		3,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000F$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2021	06/14/2023	1	1,100,001	266.65	46,450			22,235		95,552			(11,533)		5,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000F$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	06/14/2023	1	199,821	266.65	8,183			4,028		17,357			(2,080)		977		0001
Purchased Call/S&P 500 INDEX/SRM040O$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			130,066		130,066	(137,808)				12,615		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/18/2023	1	1,542,688	2457.18		39,493		21,868		5,091			(17,637)		5,738		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/18/2023	1	636,950	2457.18		14,941		8,296		2,102			(6,650)		2,369		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			10,682		2,597			(1,262)		2,437		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/18/2023	1	394,402	2457.18		8,579		4,803		1,302			(3,805)		1,467		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/18/2023	1	468,289	2457.18		9,133		5,128		1,545			(4,037)		1,742		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/18/2023	1	126,176	2457.18		2,612		1,470		416			(1,142)		469		0001
Purchased Call/AI Powered US Equity Index/AIP000X$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/18/2023	1	65,926	2457.18		1,161		658		218			(504)		245		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/28/2024	1	976,924	255.47		37,514		31,279		43,173			(6,269)		6,304		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/28/2024	1	1,030,329	255.47		40,048		33,437		45,533			(6,647)		6,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000O$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/15/2024	1	112,690	289.51		4,441		4,012		3,997			(434)		755		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/15/2024	1	90,577	289.51		3,551		3,221		3,213			(343)		607		0001
Purchased Call/AI Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2023	1	140,753	2365		3,519		3,150		2,372			(393)		665		0001
Purchased Call/AI Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/22/2023	1	749,894	2365		18,378		16,545		12,638			(1,873)		3,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/06/2020	11/04/2022	1	588,234	241.17	23,074			4,016		116,484			(5,737)		1,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2020	11/04/2022	1	108,989	241.17	5,202			907		21,582			(1,299)		321		0001
Purchased Call/AI Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/17/2022	1	879,572	2599.9	21,882			8,449		45			(10,881)		2,724		0001
Purchased Call/AI Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/17/2022	1	628,734	2599.9	15,010			5,812		32			(7,485)		1,947		0001
Purchased Call/AI Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/17/2022	1	832,826	2599.9	17,746			6,890		42			(8,922)		2,579		0001
Purchased Call/AI Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/17/2022	1	69,261	2599.9	1,371			535		4			(691)		214		0001
Purchased Call/AI Powered US Equity Index/AIP000US9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	11/17/2022	1	66,739	2599.9	824			348		3			(451)		207		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			103,809		103,809	(107,717)				11,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/14/2024	1	1,200,000	281.58		48,030		39,503		59,333			(8,733)		7,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/14/2024	1	151,916	281.58	5,967			4,915		7,511			(1,058)		969		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/14/2024	1	53,595	281.58		1,896		1,570		2,650			(332)		342		0001
Purchased Call/Shiller Barclays Global Index/SBG01798F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2020	08/19/2022	1	181,515	221.71	7,401			502		31,471			(1,848)		336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/07/2023	1	439,188	268.33	18,314			10,127		35,956			(4,535)		2,307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000994	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/07/2020	08/05/2022	1	1,246,668	237.29	55,111			2,664		272,648			(13,702)		1,958		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2020	08/05/2022	1	80,960	237.29	3,743			182		17,706			(937)		127		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/02/2023	1	4,674,458	2383.62		115,927		108,198		67,141			(8,599)		22,458		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/02/2023	1	52,750	2383.62		1,322		1,238		758			(88)		253		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/02/2023	1	278,431	2383.62		7,245		6,799		3,999			(463)		1,338		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/02/2023	1	226,325	2383.62		5,575		5,247		3,251			(342)		1,087		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/02/2023	1	50,247	2383.62		1,132		1,074		722			(66)		241		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/02/2023	1	81,854	2383.62		1,628		1,550		1,176			(91)		393		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2023	1	725,193	251.05	28,500			16,638		36,686			(7,066)		3,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2021	11/24/2023	1	207,374	265.36	8,010			5,661		19,364			(2,000)		1,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/24/2023	1	62,855	265.36	2,013			1,425		5,869			(503)		372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/24/2024	1	240,676	292.77		9,445		8,991		7,509			(466)		1,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	1	841,499	292.77		33,686		32,244		26,254			(1,617)		5,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/24/2024	1	96,951	292.77		3,818		3,670		3,025			(153)		668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	743,363	558.99	54,042			19,855		37,112			(13,436)		3,179		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	229,383	255.92		8,808		7,415		9,931			(1,422)		1,486		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	1	1,800,000	255.92		63,302		53,362		77,931			(10,000)		11,663		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/04/2024	1	62,697	255.92		2,146		1,822		2,714			(332)		406		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/04/2024	1	120,577	255.92		4,288		3,655		5,220			(637)		781		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/04/2024	1	156,539	255.92		6,771		5,804		6,777			(990)		1,014		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			465,420		465,420	(458,929)				42,926		0001
Purchased Call/S&P 500 INDEX/SRM0500S9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,833,137	100	384,042			225,551		225,551	(228,946)				20,785		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2020	07/13/2022	1	541,860	237.08	22,010			363		119,219			(5,465)		511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2021	01/19/2023	1	230,805	250.91	8,886			2,479		34,847			(2,209)		861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2021	01/19/2023	1	77,651	250.91	2,473			694		11,724			(620)		290		0001
Purchased Call/AI Powered US Equity Index/AIP000SSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2022	1	2,732,886	2559.98	71,055			20,724		137			(35,332)		7,364		0001
Purchased Call/AI Powered US Equity Index/AIP000SSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/14/2022	1	356,119	2559.98	9,478			2,772		18			(4,752)		960		0001
Purchased Call/AI Powered US Equity Index/AIP000SSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/14/2022	1	132,018	2559.98	3,663			1,074		7			(1,841)		356		0001
Purchased Call/AI Powered US Equity Index/AIP000SSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/14/2022	1	73,087	2559.98	2,037			611		4			(1,048)		197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2021	02/17/2023	1	485,767	253.17	21,413			6,842		68,299			(5,346)		1,936		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/09/2024	1	339,726	261.38		12,774		11,370		11,269			(1,448)		2,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	1	750,223	268.55	30,701			22,825		62,492			(7,623)		4,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2021	12/22/2023	1	144,855	268.55	5,933			4,423		12,066			(1,481)		881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/22/2023	1	106,392	268.55	4,607			3,444		8,862			(1,153)		647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2024	1	1,720,243	292.94		64,853		60,227		52,580			(4,866)		11,723		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000X$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/27/2023	1	2,129,293	2426.42		54,297		31,673		12,035			(22,823)		8,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2022	03/17/2023	1	63,207	246.89		2,358		1,691		725			(678)		267		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2021	03/22/2023	1	1,040,030	243.76	36,949			13,418		73,215			(9,174)		4,431		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/22/2023	1	155,813	243.76	5,536			2,013		10,969			(1,376)		664		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2020	12/01/2022	1	149,330	227.72	5,928			1,248		21,109			(1,472)		485		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2020	12/01/2022	1	75,796	227.72	3,032			641		10,714			(754)		246		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/22/2023	1	65,414	228.26	1,737			1,717		1,719			(33)		323		0001
Purchased Call/AI Powered US Equity Index/AIP1002$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/02/2023	1	2,940,278	2402.6		75,875		63,928		32,169			(12,090)		13,461		0001
Purchased Call/AI Powered US Equity Index/AIP1002$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/02/2023	1	269,836	2402.6	7,862			6,642		2,952			(1,234)		1,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/17/2021	06/16/2023	1	1,647,192	263.93	68,194			32,921		159,293			(16,932)		8,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/18/2021	06/16/2023	1	599,999	263.93	22,233			10,748		58,023			(5,528)		2,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/22/2021	06/16/2023	1	242,811	263.93	10,111			4,901		23,481			(2,528)		1,191		0001
Purchased Call/AI Powered US Equity Index/AIP1004$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/09/2023	1	222,359	2359.5	4,555			4,376		4,077			(190)		1,079		0001
Purchased Call/AI Powered US Equity Index/AIP1004$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/09/2023	1	299,987	2359.5	5,097			4,953		5,500			(199)		1,456		0001
Purchased Call/AI Powered US Equity Index/AIP000I$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/10/2023	1	1,500,000	2500.21	38,400			20,417		2,192			(17,990)		5,468		0001
Purchased Call/AI Powered US Equity Index/AIP000I$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/10/2023	1	1,209,802	2500.21	31,946			17,032		1,768			(14,920)		4,410		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			181,306		181,306	(114,812)				16,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/16/2020	07/15/2022	1	283,358	238.81	11,569			223		59,833			(2,872)		287		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2020	07/15/2022	1	121,644	238.81	4,106			92		25,686			(1,189)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	1	3,766,103	540.32	272,666			71,081		230,204			(67,699)		13,586		0001
Purchased Call/AI Powered US Equity Index/AIP000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/17/2022	1	1,190,839	2552.65	30,962			4,009		1			(15,354)		2,159		0001
Purchased Call/AI Powered US Equity Index/AIP000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/17/2022	1	354,895	2552.65	8,489			1,102					(4,221)		643		0001
Purchased Call/AI Powered US Equity Index/AIP000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/17/2022	1	1,223,383	2552.65	29,743			3,894		1			(14,830)		2,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2021	06/16/2023	1	1,297,436	266.26	47,607			22,983		109,925			(11,820)		6,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/16/2023	1	67,415	266.26	2,215			1,071		5,712			(551)		331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2020	12/16/2022	1	1,280,939	247.16	52,034			12,091		216,019			(12,990)		4,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/16/2022	1	84,264	247.16	3,409			799		14,210			(855)		287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023	1	445,065	264.24	18,559			9,497		42,608			(4,608)		2,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2021	07/07/2023	1	368,371	264.24	16,589			8,501		35,266			(4,125)		1,859		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/14/2022	1	1,640,210	2558.66	42,809			12,452		86			(21,229)		4,420		0001
Purchased Call/AI Powered US Equity Index/AIP000XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/27/2023	1	93,587	2426.42		2,745		1,606		529			(1,140)		356		0001
Purchased Call/AI Powered US Equity Index/AIP000XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/27/2023	1	493,849	2426.42		15,248		8,945		2,791			(6,311)		1,877		0001
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/05/2022	1	515,228	2560.01	13,068			1,270					(6,498)		809		0001
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/05/2022	1	958,007	2560.01	23,834			2,324					(11,950)		1,504		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/05/2022	1	251,572	2560.01	6,173			604					(3,104)		395		0001
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/05/2022	1	266,804	2560.01	6,789			673					(3,442)		419		0001
Purchased Call/AI Powered US Equity Index/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/15/2023	1	2,425,196	2452.01		61,843		39,014		10,494			(22,873)		9,626		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			151,125		151,125	(99,198)				4,322		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	1	172,658	247.19	6,785			2,817		10,205			(1,685)		785		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	1	702,089	247.19	26,897			11,183		41,496			(6,687)		3,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	1	325,024	247.41	12,624			5,241		18,970			(3,134)		1,478		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	1	104,694	247.41	3,961			1,647		6,110			(985)		476		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	04/28/2023	1	266,503	247.41	10,685			4,455		15,554			(2,671)		1,212		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2020	07/13/2022	1	320,433	237.08	13,962			231		70,501			(3,471)		302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2020	07/13/2022	1	228,928	237.08	10,979			188		50,368			(2,835)		216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/13/2022	1	157,068	237.08	18,649			611		34,558			(9,123)		148		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	420,785	255.73		16,158		12,967		18,067			(3,241)		2,657		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/02/2024	1	358,115	255.73		14,214		11,438		15,376			(2,788)		2,261		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	1	905,583	255.39		35,137		27,269		39,217			(8,005)		5,638		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024	1	1,193,556	255.39		44,538		34,661		51,688			(9,911)		7,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/19/2024	1	100,856	283.49		4,049		3,496		4,655			(556)		661		0001
Purchased Call/AI Powered US Equity Index/AIP000NSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2022	1	926,926	2540.81	24,100			467					(11,951)		686		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/15/2022	1	1,442,591	2525.71	37,507			17,255		910			(18,600)		4,894		0001
Purchased Call/AI Powered US Equity Index/AIP000V$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/15/2022	1	548,609	2525.71	13,419			6,225		346			(6,673)		1,861		0001
Purchased Call/AI Powered US Equity Index/AIP000V$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/15/2022	1	720,509	2525.71	17,538			8,159		454			(8,745)		2,444		0001
Purchased Call/AI Powered US Equity Index/AIP000V$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/15/2022	1	446,242	2525.71	10,101			4,712		281			(5,078)		1,514		0001
Purchased Call/AI Powered US Equity Index/AIP000V$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/15/2022	1	143,309	2525.71	3,565			1,668		90			(1,797)		486		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/16/2023	1	493,321	2318.89	12,807			12,662		13,040			(250)		2,419		0001
Purchased Call/AI Powered US Equity Index/AIP000LSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2021	05/30/2023	1	138,456	2539.54	4,987			2,291		314			(1,242)		662		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/16/2023	1	1,265,511	2318.89	36,461			36,151		33,452			(613)		6,205		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/16/2023	1	162,369	2318.89	4,734			4,707		4,292			(40)		796		0001
Purchased Call/AI Powered US Equity Index/AIP1004$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/16/2023	1	165,940	2318.89	4,675			4,662		4,386			(26)		814		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2023	1	410,986	254.81	16,152			10,050		17,129			(4,005)		2,292		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/27/2023	1	1,405,844	254.81	54,510			33,966		58,593			(13,534)		7,840		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/12/2023	1	81,318	2363.89	2,261			2,058		1,363			(225)		378		0001
Purchased Call/AI Powered US Equity Index/AIP000QSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	09/02/2022	1	1,309,681	2589.49	34,052			5,959		1			(16,886)		2,742		0001
Purchased Call/AI Powered US Equity Index/AIP000QSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/02/2022	1	200,012	2589.49	5,156			905					(2,564)		419		0001
Purchased Call/AI Powered US Equity Index/AIP000QSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/02/2022	1	856,163	2589.49	20,301			3,572		1			(10,207)		1,793		0001
Purchased Call/AI Powered US Equity Index/AIP000QSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/02/2022	1	673,863	2589.49	15,304			2,701					(7,716)		1,411		0001
Purchased Call/AI Powered US Equity Index/AIP000QSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/02/2022	1	64,245	2589.49	1,086			198					(566)		135		0001
Purchased Call/S&P 500 INDEX/SPXB00AS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/22/2023	1	73,477	4155.86	7,406			3,337		3,337	(11,835)				347		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/30/2023	1	866,438	251.05	33,098			19,349		43,831			(8,218)		4,680		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/30/2023	1	207,415	251.05	8,212			4,807		10,493			(2,042)		1,120		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24		4,245		3,917		1,824			(330)		906		0001
Purchased Call/S&P 500 INDEX/SPXG13S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	2,263,000	3785.38		32,135		32,135		32,162					11,315		0001
Purchased Call/S&P 500 INDEX/SPXF13S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	1	4,353,000	4662.85		53,107		29,260		5,155			(24,100)		16,151		0001
Purchased Call/S&P 500 INDEX/SPXF13N$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	20,679,000	4725.79	488,024			236,577		25,167			(242,007)		71,797		0001
Purchased Call/S&P 500 INDEX/SPXD00F$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/25/2022	03/27/2023	1	1,814,000	4543.06		32,833		24,331		7,126			(8,678)		7,801		0001
Purchased Call/S&P 500 INDEX/SPX721M$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	1,821,000	4412.53		62,460		48,867		19,116			(13,690)		8,046		0001
Purchased Call/S&P 500 INDEX/SPX715F$M	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2021	07/01/2022	1	3,454,000	4319.94	109,837			3					(54,467)		904		0001
Purchased Call/S&P 500 INDEX/SPX715P$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2022	02/17/2023	1	1,954,655	4334		161,336		108,655		35,827			(52,843)		7,792		0001
Purchased Call/S&P 500 INDEX/SPX621Y$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2022	1	2,034,000	4522.68	34,171			5,742		513			(16,945)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXE13X$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2022	1	2,146,000	4458.58	72,749			14,630		1,762			(35,879)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX7211$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	2,147,000	100	28,555			6,529					(14,160)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXD00P$I	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2022	05/04/2023	1	1,442,000	100		34,752		29,391		3,156			(5,427)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXF130$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	14,889,000	4793.06	183,135			91,315		8,762			(90,815)		52,568		0001
Purchased Call/S&P 500 INDEX/SPXA051$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	1	3,779,000	100		38,546		32,139		272			(6,653)		17,187		0001
Purchased Call/S&P 500 INDEX/SPXC000$D	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/10/2021	12/09/2022	1	5,241,000	100	63,940			28,595					(31,794)		17,458		0001
Purchased Call/S&P 500 INDEX/SPXE130$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2022	1	4,008,105	4405	93,448			7,028		394			(46,595)		5,551		0001
Purchased Call/S&P 500 INDEX/SPX721J$I	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	1	2,199,000	4461.18		32,325		23,420		9,102			(8,945)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX621W$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	1	2,086,000	4432.35	51,733			5,558		398			(25,654)		3,453		0001
Purchased Call/S&P 500 INDEX/SPXG13K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	2,765,000	3941.48		52,535		47,325		45,026			(5,325)		13,106		0001
Purchased Call/S&P 500 INDEX/SPX715P$Q	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	27,183,000	4543.06		638,801		472,003		140,348			(170,230)		116,246		0001
Purchased Call/S&P 500 INDEX/SPX7150$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/23/2023	1	1,747,489	4469		51,749		38,199		12,808			(13,828)		7,459		0001
Purchased Call/S&P 500 INDEX/SPX905G$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/01/2021	07/01/2022	1	2,755,000	4319.94	70,253								(34,838)		721		0001
Purchased Call/S&P 500 INDEX/SPXC00K$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/24/2021	11/22/2022	1	1,695,619	4684	35,190			14,155		1,610			(17,547)		5,344		0001
Purchased Call/S&P 500 INDEX/SPX715Q$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023	1	1,506,000	4183.96		45,180		37,339		25,155			(7,922)		6,838		0001
Purchased Call/S&P 500 INDEX/SPX715K$9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/19/2022	1	2,436,081	4520	57,695			17,727		3,030			(28,847)		6,717		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2023	1	2,049,714	248.76	80,554			39,281		113,626			(19,973)		10,121		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017GSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/21/2023	1	700,000	248.76	29,547			14,428		38,805			(7,336)		3,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/21/2023	1	103,721	248.76	4,712			2,317		5,750			(1,175)		512		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/21/2023	1	146,403	248.76	6,239			3,106		8,116			(1,579)		723		0001
Purchased Call/S&P 500 INDEX/SPXC00C$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/03/2023	1	2,088,000	4660.57	91,246			61,415		26,237			(22,624)		12,109		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/08/2022	1	76,926	220.54	2,951			28		13,847			(733)		57		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/08/2022	1	53,486	220.54	2,103			20		9,628			(523)		40		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2021	04/19/2023	1	77,650	260.87	3,207			1,286		8,396			(795)		348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2021	04/19/2023	1	489,291	260.87	19,337			7,767		52,904			(4,801)		2,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2021	08/02/2023	1	1,311,223	266.27	54,809			29,889		112,500			(13,590)		6,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2021	08/02/2023	1	1,158,638	266.27	51,871			28,326		99,409			(12,879)		6,049		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2021	09/15/2023	1	1,035,312	253.14	40,688			24,749		47,074			(10,102)		5,696		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	1	1,399,073	253.14	52,781			32,150		63,614			(13,123)		7,698		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	1	2,168,029	264		81,465		75,087		63,398			(6,473)		14,709		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/02/2024	1	351,738	264		13,656		12,657		10,286			(1,051)		2,386		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/02/2024	1	85,607	264		3,256		3,055		2,503			(204)		581		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/04/2022	1	239,160	221.06	9,477			443		42,324			(2,353)		370		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	200,835	262.09		7,411		7,319		6,743			(132)		1,409		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023	1	698,407	251.27	27,447			15,496		34,661			(6,805)		3,710		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/16/2023	1	1,065,971	251.27	39,793			22,497		52,902			(9,880)		5,663		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/16/2023	1	406,900	251.27	15,141			8,572		20,194			(3,765)		2,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/16/2023	1	339,999	251.27	11,231			6,384		16,874			(2,796)		1,806		0001
Purchased Call/S&P 500 INDEX/SPXF13JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/24/2023	1	1,764,205	4400		35,079		20,115		9,703			(14,979)		6,659		0001
Purchased Call/S&P 500 INDEX/SPX715PSR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	3,078,000	4543.06		77,873		57,540		17,478			(20,752)		13,163		0001
Purchased Call/S&P 500 INDEX/SPX721H$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	2,326,000	4384.65		31,634		20,913		10,348			(10,863)		9,411		0001
Purchased Call/S&P 500 INDEX/SPX161SS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	8,079,000	100		75,135		67,204		26,029			(8,463)		38,000		0001
Purchased Call/S&P 500 INDEX/SPX150KS0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/29/2022	05/01/2023	1	3,871,000	100		39,097		32,742		709			(6,605)		17,693		0001
Purchased Call/S&P 500 INDEX/SPX150KSN	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/29/2022	04/28/2023	1	5,384,000	100		54,378		45,466		372			(9,262)		24,487		0001
Purchased Call/S&P 500 INDEX/SPX150NS0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/21/2022	06/21/2023	1	2,049,000	100		22,129		21,642		22,474			(546)		10,118		0001
Purchased Call/S&P 500 INDEX/SPX161JS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	3,592,000	100	30,173			2,933					(15,004)		5,640		0001
Purchased Call/S&P 500 INDEX/SPX161JS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	4,203,000	100	35,305			3,432					(17,556)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023	1	1,920,000	100		47,232		45,150		47,098			(2,200)		9,374		0001
Purchased Call/S&P 500 INDEX/SPX621Y$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	1,503,000	100	13,677			2,400					(6,801)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXG134S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	1	6,410,000	4204.31		147,430		103,567		76,333			(44,591)		26,841		0001
Purchased Call/S&P 500 INDEX/SPX721189	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	1	4,928,000	4357.73	98,067			21,883		7,550			(48,631)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXG13936	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	1	4,467,000	4545.86		54,497		41,436		13,216			(13,364)		19,457		0001
Purchased Call/S&P 500 INDEX/SPX715R96	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023	1	2,167,000	4175.48		74,978		63,205		42,283			(11,914)		9,937		0001
Purchased Call/S&P 500 INDEX/SPXD00C$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/14/2023	1	5,291,000	4173.11		120,635		85,076		67,352			(35,695)		22,199		0001
Purchased Call/S&P 500 INDEX/SPX721US8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	1,507,000	3674.84		31,044		30,266		34,684			(1,109)		7,389		0001
Purchased Call/S&P 500 INDEX/SPX721FSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/21/2023	1	1,083,000	4348.87		12,671		8,203		801			(4,545)		4,354		0001
Purchased Call/S&P 500 INDEX/SPXE13JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2022	1	5,895,000	4319.94	70,151					6			(34,787)		1,543		0001
Purchased Call/S&P 500 INDEX/SPX715PSU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	1,841,000	4543.06		69,590		51,419		616			(18,545)		7,873		0001
Purchased Call/S&P 500 INDEX/SPX721VSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,051,000	3821.55		58,454		58,292		56,018			(320)		10,227		0001
Purchased Call/S&P 500 INDEX/SPXB17MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2021	08/11/2022	1	1,691,000	4447.7	44,135			4,985		553			(21,886)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2022	1	2,550,000	4458.58	67,320			13,538		1,833			(33,201)		5,741		0001
Purchased Call/S&P 500 INDEX/SPXC002S3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2021	09/30/2022	1	2,811,000	100	34,294			8,645					(17,006)		7,056		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024	1	498,438	2425.09		17,545		13,740		7,956			(3,856)		3,109		0001
Purchased Call/AI Powered US Equity Index/AIP000XSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2024	1	403,389	2425.09		14,804		11,610		6,439			(3,206)		2,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2021	08/02/2023	1	50,665	266.27	2,075			1,135		4,347			(516)		265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	1	251,677	279.87		10,647		8,533		13,349			(2,147)		1,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	1	307,846	279.87		13,123		10,531		16,328			(2,632)		1,944		0001
Purchased Call/S&P 500 INDEX/SPX715SSP	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	144,519	4115.77		14,047		7,509		7,509	(6,539)				700		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2023	1	3,105,016	2443.64		77,315		60,086		19,280			(17,678)		13,598		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/06/2023	1	456,961	2443.64		10,855		8,460		2,837			(2,412)		2,001		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/06/2023	1	460,944	2443.64		10,837		8,469		2,862			(2,385)		2,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2021	04/14/2023	1	732,946	260.79	30,325			12,038		79,458			(7,571)		3,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/14/2023	1	471,906	260.79	19,416			7,761		51,159			(4,867)		2,096		0001
Purchased Call/AI Powered US Equity Index/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/31/2023	1	1,340,243	2445.7		34,310		20,227		5,788			(14,100)		5,143		0001
Purchased Call/AI Powered US Equity Index/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/31/2023	1	839,487	2445.7		22,459		13,277		3,625			(9,193)		3,221		0001
Purchased Call/AI Powered US Equity Index/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/31/2023	1	748,898	2445.7		20,323		12,048		3,234			(8,286)		2,874		0001
Purchased Call/AI Powered US Equity Index/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/31/2023	1	671,614	2445.7		16,691		9,977		2,900			(6,778)		2,577		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/27/2023	1	284,566	254.81	10,866			6,780		11,860			(2,702)		1,587		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/11/2024	1	537,313	261.45		20,941		18,698		17,777			(2,266)		3,588		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/11/2024	1	79,799	261.45		3,519		3,159		2,640			(372)		533		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2024	1	1,182,514	2443.64		39,969		35,571		18,944			(4,538)		7,878		0001
Purchased Call/AI Powered US Equity Index/AIP1001$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/08/2024	1	954,119	2443.64		31,134		27,747		15,285			(3,421)		6,356		0001
Purchased Call/AI Powered US Equity Index/AIP1001$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/08/2024	1	112,432	2443.64		3,651		3,259		1,801			(397)		749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2020	10/18/2022	1	300,000	238.86	12,057			1,810		62,945			(2,998)		823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2020	10/18/2022	1	156,763	238.86	6,346			954		32,892			(1,580)		430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2020	10/18/2022	1	308,030	238.86	11,310			1,724		64,630			(2,847)		846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/12/2024	1	2,152,376	289.51		82,436		74,022		76,170			(8,707)		14,384		0001
Purchased Call/AI Powered US Equity Index/AIP000X$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/20/2023	1	1,877,591	2425.09		48,066		27,104		10,395			(21,128)		7,018		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/26/2023	1	2,154,581	2414.34		55,157		31,757		14,370			(23,423)		8,171		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2023	1	400,008	2414.34		9,546		5,542		2,668			(4,039)		1,517		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	02/28/2024	1	81,724	255.47		3,320		2,788		3,612			(544)		527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/27/2023	1	6,177,144	263.42	231,643			163,775		42,375			(57,356)		36,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2023	1	2,942,085	267.38	111,211			62,021		7,859			(27,574)		15,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2023	1	332,051	267.38	12,381			6,934		887			(3,074)		1,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2024	1	1,272,708	264.11		47,727		44,780		37,394			(3,125)		8,718		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/15/2024	1	87,000	264.11		3,459		3,254		2,556			(209)		596		0001
Purchased Call/AI Powered US Equity Index/AIP000R$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/28/2023	1	136,884	2545.47	4,928			3,073		543			(1,222)		764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2022	05/31/2024	1	55,159	293.3		2,355		2,302		1,687			(56)		382		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/15/2022	1	2,000,000	2522.96	52,000			2,022					(25,857)		2,027		0001
Purchased Call/Al Powered US Equity Index/AIP000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/15/2022	1	310,147	2522.96	6,915			270					(3,467)		314		0001
Purchased Call/Al Powered US Equity Index/AIP000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/15/2022	1	51,393	2522.96	1,395			55					(701)		52		0001
Purchased Call/Al Powered US Equity Index/AIP000S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/15/2022	1	60,475	2522.96	1,925			78					(995)		61		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	200,000	255.49	7,820			5,228		8,196			(1,936)		1,155		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	10/30/2023	1	59,449	255.49	2,560			1,716		2,436			(637)		343		0001
Purchased Call/Al Powered US Equity Index/AIP0007$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2020	07/22/2022	1	136,852	2365.63	4,710			137		212			(1,178)		168		0001
Purchased Call/Al Powered US Equity Index/AIP0007$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2020	07/22/2022	1	95,335	2365.63	3,518			102		148			(881)		117		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	1,079,732	261.38		40,598		36,130		35,815			(4,610)		7,193		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/08/2024	1	787,008	261.38		29,629		26,405		26,105			(3,256)		5,243		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/08/2024	1	86,356	261.38		3,661		3,271		2,864			(393)		575		0001
Purchased Call/Al Powered US Equity Index/AIP000U$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/23/2022	1	3,249,989	2572.83	84,500			34,129		419			(42,018)		10,277		0001
Purchased Call/Al Powered US Equity Index/AIP000U$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/23/2022	1	382,477	2572.83	7,962			3,225		49			(3,981)		1,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/20/2020	10/19/2022	1	368,012	238.25	15,292			2,314		78,343			(3,797)		1,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/21/2020	10/19/2022	1	342,559	238.25	14,349			2,174		72,924			(3,568)		945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/27/2020	10/19/2022	1	51,860	238.25	2,083			318		11,040			(522)		143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/29/2020	10/19/2022	1	129,370	238.25	4,920			756		27,540			(1,237)		357		0001
Purchased Call/Al Powered US Equity Index/AIP000R$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/27/2022	1	2,153,550	2568.45	55,992			13,574		30			(27,766)		5,317		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000R$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/27/2022	1	951,970	2568.45	20,456			4,973		13			(10,172)		2,350		0001
Purchased Call/AI Powered US Equity Index/AIP000$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/18/2022	1	64,508	2522.96	1,684			79					(830)		72		0001
Purchased Call/AI Powered US Equity Index/AIP000$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/18/2022	1	789,232	2522.96	21,506			1,013					(10,724)		876		0001
Purchased Call/AI Powered US Equity Index/AIP000$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/18/2022	1	637,047	2522.96	19,079			909					(9,566)		707		0001
Purchased Call/AI Powered US Equity Index/AIP000$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/18/2022	1	217,681	2522.96	6,791			324					(3,414)		242		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	236,683	255.73	9,112			7,320		10,181			(1,820)		1,498		0001
Purchased Call/S&P 500 INDEX/SPX521LS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2018	11/17/2023	1	1,653,000	3019.54	208,609			57,705		599,523			(20,701)		9,722		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	970,779	264.72	36,501			32,776		26,807			(3,855)		6,487		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	02/01/2023	1	458,262	2451.78	11,873			7,051		1,821			(4,827)		1,763		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/01/2023	1	211,196	2451.78	5,007			2,999		839			(2,028)		812		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/01/2023	1	518,601	2451.78	12,657			7,601		2,060			(5,105)		1,995		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/01/2023	1	279,895	2451.78	6,864			4,134		1,112			(2,734)		1,077		0001
Purchased Call/AI Powered US Equity Index/AIP000X$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/01/2023	1	139,139	2451.78	2,515			1,585		553			(931)		535		0001
Purchased Call/S&P 500 INDEX/SPXB13VS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			416,992		416,992	(291,437)				13,153		0001
Purchased Call/S&P 500 INDEX/SRM0500S3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2020	07/22/2026	1	962,371	100	192,571			291,592		291,592	(229,174)				9,699		0001
Purchased Call/S&P 500 INDEX/SRM0401S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			38,697		38,697	(14,390)				2,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/17/2021	02/16/2023	1	396,034	252.56	16,606			5,254		56,753			(4,123)		1,575		0001
Purchased Call/S&P 500 INDEX/SRM0401S0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			24,588		24,588	(7,986)				1,448		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/10/2023	1	1,674,930	2421.63	42,711			29,815		12,302			(13,106)		6,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/12/2022	01/11/2024	1	71,318	275.61		2,826		2,173		4,505			(655)		442		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2021	01/17/2023	1	92,211	250.48	3,836			1,058		14,106			(955)		342		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100		390,153		294,501		294,501	(95,652)				17,349		0001
Purchased Call/AI Powered US Equity Index/AIP000W$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/06/2023	1	800,000	2497.72		20,480		10,752		1,186			(9,790)		2,886		0001
Purchased Call/AI Powered US Equity Index/AIP000W$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/06/2023	1	232,763	2497.72		6,050		3,185		345			(2,866)		840		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	363,555	250.17	14,140			10,253		20,185			(3,516)		2,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/08/2023	1	199,999	250.17	8,026			5,869		11,104			(2,012)		1,200		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			231,641		231,641	(244,361)				21,278		0001
Purchased Call/AI Powered US Equity Index/AIP1002$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/10/2023	1	3,435,054	2367.7		85,533		73,751		55,161			(11,951)		15,930		0001
Purchased Call/AI Powered US Equity Index/AIP1002$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/10/2023	1	672,735	2367.7		15,653		13,534		10,803			(2,150)		3,120		0001
Purchased Call/AI Powered US Equity Index/AIP1002$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2023	1	1,666,766	2367.7		40,112		34,972		26,765			(5,415)		7,730		0001
Purchased Call/AI Powered US Equity Index/AIP1002$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/10/2023	1	1,112,653	2367.7		29,761		26,020		17,867			(3,946)		5,160		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028	1	1,326,056	100		358,035		234,794		234,794	(123,241)				15,987		0001
Purchased Call/AI Powered US Equity Index/AIP000W$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/10/2023	1	321,327	2500.21		8,417		4,500		469			(3,919)		1,171		0001
Purchased Call/AI Powered US Equity Index/AIP000W$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/10/2023	1	120,285	2500.21		2,853		1,543		176			(1,324)		438		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			220,698		220,698	(226,489)				20,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/16/2022	1	52,920	224.27	1,840			198		8,452			(465)		122		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/16/2022	1	325,292	223.71	11,080			1,180		52,899			(2,766)		752		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	4,398,371	293.73		166,698		160,287		131,675			(6,622)		30,477		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/31/2024	1	137,444	293.73		4,965		4,793		4,115			(191)		952		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	05/31/2024	1	505,015	293.73		19,290		18,651		15,119			(715)		3,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	05/31/2024	1	226,607	293.73		8,525		8,358		6,784			(179)		1,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000BSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2020	07/07/2022	1	706,897	236.74	27,501			227		156,792			(6,828)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/06/2023	1	161,011	184.43		5,668		4,392		3,172			(1,308)		705		0001
Purchased Call/S&P 500 INDEX/SPX715RSC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2022	05/08/2023	1	36,522	4123.34		2,060		1,188		1,188	(872)				169		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/10/2023	1	648,997	2421.63		15,807		11,065		4,767			(4,820)		2,702		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/10/2023	1	805,555	2421.63		19,084		13,396		5,917			(5,709)		3,353		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/10/2023	1	125,174	2421.63		3,154		2,220		919			(937)		521		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/10/2023	1	131,131	2421.63		3,756		2,674		963			(1,102)		546		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/10/2023	1	51,387	2421.63		1,612		1,178		377			(437)		214		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/19/2023	1	1,226,232	246.43	43,142			17,328		75,337			(10,712)		5,493		0001
Purchased Call/AI Powered US Equity Index/AIP000SSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/10/2022	1	627,250	2539.27	16,516			4,634		50			(8,258)		1,658		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2021	12/08/2023	1	96,354	250.17	4,013			2,976		5,350			(1,023)		578		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023	1	627,110	250.13	24,708			13,203		32,768			(6,110)		3,241		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	1,611,152	247.22	63,157			36,028		99,320			(15,703)		8,579		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/18/2023	1	134,033	247.22	5,725			3,270		8,263			(1,429)		714		0001
Purchased Call/AI Powered US Equity Index/AIP000GSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2021	02/03/2023	1	1,547,757	2491.48	58,587			17,536		3,322			(14,546)		5,981		0001
Purchased Call/AI Powered US Equity Index/AIP000GSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2021	02/03/2023	1	753,698	2491.48	29,640			8,884		1,618			(7,369)		2,912		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/26/2023	1	807,740	2568.82	25,366			15,793		2,456			(6,307)		4,499		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024	1	1,760,570	255.39		68,134		52,773		76,037			(15,630)		10,913		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/12/2024	1	130,899	255.39		5,023		3,896		5,653			(1,131)		811		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/12/2024	1	138,504	255.39		5,147		3,997		5,982			(1,153)		859		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/12/2024	1	550,001	255.39		19,403		15,155		23,754			(4,306)		3,409		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/13/2023	1	1,061,750	253.18	41,833			19,940		45,208			(10,344)		5,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2021	03/16/2023	1	309,780	260.13	12,957			4,598		34,393			(3,217)		1,305		0001
Purchased Call/AI Powered US Equity Index/AIP000US4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/15/2022	1	1,802,218	2601.06	47,038			17,753		80			(23,326)		5,541		0001
Purchased Call/AI Powered US Equity Index/AIP000US4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/15/2022	1	1,875,234	2601.06	51,577			19,519		84			(25,647)		5,765		0001
Purchased Call/AI Powered US Equity Index/AIP000US4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/15/2022	1	1,014,283	2601.06	26,092			9,902		45			(13,010)		3,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/08/2023	1	887,151	250.55	33,815			24,487		48,333			(8,396)		5,325		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/08/2023	1	138,417	250.55	5,276			3,826		7,541			(1,312)		831		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2021	07/12/2023	1	1,522,365	251.07	59,829			30,901		74,884			(14,834)		7,736		0001
Purchased Call/AI Powered US Equity Index/AIP000VSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/09/2022	1	1,867,935	2520.04	48,566			21,720		1,219			(24,150)		6,222		0001
Purchased Call/AI Powered US Equity Index/AIP000VSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/09/2022	1	201,477	2520.04	5,174			2,321		131			(2,594)		671		0001
Purchased Call/AI Powered US Equity Index/AIP000VSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/09/2022	1	78,600	2520.04	2,111			952		51			(1,064)		262		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2023	1	2,492,115	2446.94		63,300		46,036		13,847			(17,342)		10,617		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/22/2023	1	440,449	2446.94		10,501		7,658		2,447			(2,856)		1,876		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2023	1	606,034	2446.94		15,252		11,216		3,367			(4,117)		2,582		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/22/2023	1	117,502	2446.94		3,305		2,451		653			(858)		501		0001
Purchased Call/AI Powered US Equity Index/AIP000RSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/27/2022	1	948,683	2568.45	20,555			5,011		13			(10,249)		2,342		0001
Purchased Call/AI Powered US Equity Index/AIP000RSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/27/2022	1	99,990	2568.45	1,907			469		1			(953)		247		0001
Purchased Call/AI Powered US Equity Index/AIP000RSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/27/2022	1	1,763,369	2568.45	36,154			8,912		24			(18,127)		4,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023	1	298,980	265.32	12,438			7,948		27,780			(3,092)		1,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/06/2023	1	249,933	265.32	9,788			6,254		23,223			(2,444)		1,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/06/2023	1	203,044	265.32	8,135			5,213		18,866			(2,037)		1,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/06/2023	1	53,106	265.32	2,138			1,381		4,934			(540)		299		0001
Purchased Call/AI Powered US Equity Index/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	01/31/2023	1	227,083	2445.7		5,810		3,483		981			(2,350)		871		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/30/2023	1	1,616,534	2457.56		40,898		30,646		8,120			(10,309)		6,990		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/30/2023	1	582,884	2457.56		13,711		10,360		2,928			(3,428)		2,521		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/30/2023	1	1,067,539	2457.56		25,533		19,346		5,362			(6,331)		4,616		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/30/2023	1	197,416	2457.56		4,719		3,586		992			(1,141)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	1	67,232	557.42	4,995			1,848		3,486			(1,237)		289		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	1,362,466	255.49	53,136			35,449		55,727			(13,211)		7,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	1	400,000	281.3		15,880		12,726		19,902			(3,202)		2,525		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/02/2024	1	288,911	281.3		12,088		9,714		14,375			(2,384)		1,824		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/02/2024	1	180,452	281.3		7,281		5,859		8,978			(1,428)		1,139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2022	1	452,616	175.42	11,813			2,831		13,941			(5,826)		1,111		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2022	1	235,102	178.25	6,230			2,145		5,290			(3,090)		691		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	362,446	260.11		13,628		12,105		12,847			(1,570)		2,409		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/31/2023	1	739,185	255.49	28,902			19,334		30,321			(7,147)		4,274		0001
Purchased Call/AI Powered US Equity Index/AIP100$S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/25/2023	1	3,723,942	2368.95		92,726		83,786		60,865			(9,146)		17,678		0001
Purchased Call/AI Powered US Equity Index/AIP100$S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/25/2023	1	974,468	2368.95		28,823		26,408		15,927			(2,700)		4,626		0001
Purchased Call/AI Powered US Equity Index/AIP1000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/27/2023	1	930,779	2450.58		25,588		19,067		5,027			(6,556)		4,003		0001
Purchased Call/AI Powered US Equity Index/AIP1000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/27/2023	1	242,828	2450.58		6,470		4,834		1,312			(1,644)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP1000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/27/2023	1	63,470	2450.58		1,599		1,208		343			(400)		273		0001
Purchased Call/AI Powered US Equity Index/AIP1000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/27/2023	1	76,409	2450.58		1,924		1,458		413			(469)		329		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/26/2023	1	558,413	2414.34		15,527		9,039		3,724			(6,544)		2,118		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2023	1	230,352	2414.34		7,396		4,318		1,536			(3,082)		874		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/26/2023	1	85,468	2414.34		2,922		1,715		570			(1,208)		324		0001
Purchased Call/AI Powered US Equity Index/AIP000X$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/26/2023	1	56,423	2414.34		1,778		1,053		376			(732)		214		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/07/2023	1	2,059,288	2447.7		52,512		31,970		9,020			(20,573)		8,030		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/07/2023	1	594,057	2447.7		16,164		9,868		2,602			(6,306)		2,316		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/07/2023	1	754,601	2447.7		22,789		13,951		3,305			(8,852)		2,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023	1	933,764	250.13	36,697			19,514		48,680			(9,124)		4,801		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2023	1	755,135	250.13	30,522			16,253		39,367			(7,620)		3,883		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/21/2023	1	184,071	250.13	7,374			3,932		9,596			(1,843)		946		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/21/2023	1	300,001	250.13	12,114			6,469		15,640			(3,033)		1,543		0001
Purchased Call/AI Powered US Equity Index/AIP000XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/13/2023	1	2,199,677	2482.62		56,312		30,744		4,605			(25,835)		8,080		0001
Purchased Call/AI Powered US Equity Index/AIP000XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/13/2023	1	137,785	2482.62		2,813		1,540		288			(1,274)		506		0001
Purchased Call/AI Powered US Equity Index/AIP000XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/13/2023	1	1,065,491	2482.62		20,081		11,025		2,231			(9,062)		3,914		0001
Purchased Call/AI Powered US Equity Index/AIP000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/17/2022	1	246,101	2552.65	6,482			851					(3,241)		446		0001
Purchased Call/AI Powered US Equity Index/AIP000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/17/2022	1	108,641	2552.65	3,141			415					(1,588)		197		0001
Purchased Call/S&P 500 INDEX/SRM0500SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	944,944	100		255,135		167,314		167,314	(87,821)				11,392		0001
Purchased Call/AI Powered US Equity Index/AIP000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/04/2022	1	1,003,816	2553.51	26,099			2,445					(12,942)		1,554		0001
Purchased Call/AI Powered US Equity Index/AIP000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/04/2022	1	52,934	2553.51	1,442			136					(717)		82		0001
Purchased Call/AI Powered US Equity Index/AIP000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/04/2022	1	695,142	2553.51	25,840			2,447					(12,884)		1,076		0001
Purchased Call/AI Powered US Equity Index/AIP000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/04/2022	1	115,112	2553.51	3,005			285					(1,511)		178		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/06/2023	1	192,754	2443.64		4,639		3,666		1,197			(1,001)		844		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/06/2023	1	165,508	2443.64		3,886		3,089		1,028			(804)		725		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2023	1	141,184	257.77	5,506			3,797		5,138			(1,365)		829		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/15/2023	1	1,500,000	257.77	59,065			40,785		54,584			(14,665)		8,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/15/2023	1	100,001	257.77	2,176			1,534		3,639			(552)		587		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/31/2023	1	986,362	269.68	40,638			18,644		75,223			(10,035)		4,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2021	05/31/2023	1	56,153	269.68	2,220			1,021		4,282			(552)		269		0001
Purchased Call/AI Powered US Equity Index/AIP000PS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/04/2022	1	182,116	2553.51	4,691			447					(2,365)		282		0001
Purchased Call/AI Powered US Equity Index/AIP000DSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2020	12/02/2022	1	231,135	2445.1	8,729			1,859		637			(2,179)		753		0001
Purchased Call/AI Powered US Equity Index/AIP000DSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/02/2022	1	702,453	2445.1	27,215			5,862		1,935			(6,870)		2,289		0001
Purchased Call/AI Powered US Equity Index/AIP000V5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/16/2022	1	1,722,796	2517.98	44,793			20,845		1,312			(22,212)		5,861		0001
Purchased Call/AI Powered US Equity Index/AIP000V5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/16/2022	1	849,239	2517.98	21,980			10,257		647			(10,930)		2,889		0001
Purchased Call/AI Powered US Equity Index/AIP000V5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/16/2022	1	727,117	2517.98	17,523			8,200		554			(8,786)		2,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	286,505	557.42	21,230			7,800		14,740			(5,278)		1,225		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/06/2023	1	111,352	248.4	4,653			3,385		6,738			(1,168)		667		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			409,963		409,963	(427,639)				41,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2020	09/22/2022	1	77,062	237.14	3,009			345		16,869			(748)		185		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2020	09/22/2022	1	648,270	237.14	25,587			2,937		141,904			(6,370)		1,555		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2020	09/22/2022	1	81,343	237.14	3,310			381		17,806			(828)		195		0001
Purchased Call/AI Powered US Equity Index/AIP000U5M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2021	11/23/2022	1	129,593	2572.83	2,951			1,198		17			(1,488)		410		0001
Purchased Call/AI Powered US Equity Index/AIP000YSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2023	1	989,180	2450.65		22,136		14,182		4,398			(8,088)		3,935		0001
Purchased Call/AI Powered US Equity Index/AIP000YSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2023	1	333,313	2450.65		7,301		4,691		1,482			(2,655)		1,326		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP000Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2023	1	633,542	2450.65		13,068		8,419		2,817			(4,659)		2,520		0001
Purchased Call/Al Powered US Equity Index/AIP000U$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/14/2022	1	808,292	2604.15	21,096			7,904		31			(10,405)		2,476		0001
Purchased Call/Al Powered US Equity Index/AIP000U$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2022	1	1,426,944	2604.15	38,307			14,432		55			(19,101)		4,371		0001
Purchased Call/Al Powered US Equity Index/AIP000U$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/14/2022	1	179,374	2604.15	4,505			1,702		7			(2,252)		549		0001
Purchased Call/Al Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/13/2023	1	2,508,114	2444.42		62,703		49,402		15,789			(13,400)		11,120		0001
Purchased Call/Al Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/13/2023	1	556,643	2444.42		13,433		10,672		3,504			(2,842)		2,468		0001
Purchased Call/Al Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/13/2023	1	954,033	2444.42		22,469		17,950		6,006			(4,556)		4,230		0001
Purchased Call/Al Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/13/2023	1	239,480	2444.42		6,289		5,052		1,508			(1,247)		1,062		0001
Purchased Call/Al Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/13/2023	1	94,428	2444.42		1,884		1,531		594			(365)		419		0001
Purchased Call/Al Powered US Equity Index/AIP000X$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/29/2024	1	164,851	2426.42		6,659		5,300		2,648			(1,365)		1,037		0001
Purchased Call/Al Powered US Equity Index/AIP000U$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/28/2022	1	606,173	2546.41	10,396			4,332		167			(5,198)		1,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2021	09/22/2022	1	60,360	237.14	4,808			687		13,213			(1,493)		145		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	02/01/2024	1	756,004	2451.78		26,836		21,409		10,102			(5,448)		4,769		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/01/2024	1	549,689	2451.78		18,340		14,692		7,345			(3,703)		3,468		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/01/2024	1	141,198	2451.78		4,795		3,847		1,887			(963)		891		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/01/2024	1	142,252	2451.78		5,084		4,090		1,901			(999)		897		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/01/2024	1	91,476	2451.78		3,291		2,662		1,222			(639)		577		0001
Purchased Call/Al Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/01/2024	1	124,722	2451.78		4,018		3,260		1,667			(762)		787		0001
Purchased Call/Al Powered US Equity Index/AIP000U$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/14/2022	1	113,827	2604.15	2,619			1,000		4			(1,317)		349		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/19/2023	1	1,746,671	2365		42,644		38,356		29,353			(4,383)		8,216		0001
Purchased Call/AI Powered US Equity Index/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/19/2023	1	310,808	2365		7,930		7,152		5,223			(795)		1,462		0001
Purchased Call/AI Powered US Equity Index/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/19/2023	1	190,524	2365		5,294		4,829		3,202			(518)		896		0001
Purchased Call/AI Powered US Equity Index/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/19/2023	1	4,781,737	2365		119,065		106,497		80,357			(13,411)		22,491		0001
Purchased Call/AI Powered US Equity Index/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/19/2023	1	51,108	2365		1,312		1,177		859			(138)		240		0001
Purchased Call/AI Powered US Equity Index/AIP000PSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/15/2022	1	1,395,053	2558.65	34,529			4,304					(17,217)		2,476		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2022	1	491,519	2558.66	12,926			3,770		26			(6,428)		1,324		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/14/2022	1	417,215	2558.66	11,214			3,280		22			(5,622)		1,124		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/14/2022	1	726,122	2558.66	20,336			5,965		38			(10,225)		1,957		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/14/2022	1	158,918	2558.66	4,575			1,346		8			(2,307)		428		0001
Purchased Call/AI Powered US Equity Index/AIP000SSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/14/2022	1	54,730	2558.66	1,719			511		3			(871)		147		0001
Purchased Call/S&P 500 INDEX/SPX621ISK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			139,436		139,436	(101,704)				5,427		0001
Purchased Call/AI Powered US Equity Index/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/15/2023	1	1,010,768	2452.01	22,313			14,273		4,374			(8,175)		4,012		0001
Purchased Call/AI Powered US Equity Index/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/15/2023	1	1,251,923	2452.01	27,070			17,365		5,417			(9,871)		4,969		0001
Purchased Call/AI Powered US Equity Index/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/15/2023	1	419,858	2452.01	8,544			5,496		1,817			(3,055)		1,666		0001
Purchased Call/AI Powered US Equity Index/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/15/2023	1	74,345	2452.01	1,496			982		322			(516)		295		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/20/2023	1	1,386,544	2318.89	34,386			33,534		36,730			(1,215)		6,837		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/20/2023	1	422,339	2318.89	10,882			10,671		11,188			(240)		2,083		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/20/2023	1	102,680	2318.89		2,679		2,649		2,720			(52)		506		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/02/2024	1	51,956	289.55		2,268		2,105		1,861			(172)		352		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024	1	300,773	262.09		11,099		10,961		10,087			(197)		2,109		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/17/2024	1	637,469	262.09		24,347		24,078		21,379			(301)		4,470		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/17/2024	1	111,785	262.09		4,137		4,097		3,749			(46)		784		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/17/2024	1	282,058	262.09		9,879		9,825		9,460			(95)		1,978		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/17/2024	1	172,362	262.09		6,307		6,307		5,781			(9)		1,209		0001
Purchased Call/AI Powered US Equity Index/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/17/2023	1	244,098	2482.62		6,273		3,456		518			(2,847)		906		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2020	12/13/2022	1	672,850	248.26	25,557			5,817		110,067			(6,363)		2,269		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/26/2024	1	445,446	2440.02		15,546		12,937		6,806			(2,658)		2,870		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/26/2024	1	209,793	2440.02		6,761		5,642		3,205			(1,125)		1,352		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/26/2024	1	1,228,867	2440.02		41,937		35,044		18,776			(6,932)		7,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2020	12/13/2022	1	1,061,116	248.26	40,989			9,459		173,581			(10,304)		3,578		0001
Purchased Call/S&P 500 INDEX/SRM0400SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100		355,706		274,732		274,732	(80,975)				17,748		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/09/2023	1	171,332	253.18	6,733			3,190		7,268			(1,674)		832		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/09/2023	1	770,434	253.18	29,182			13,844		32,682			(7,286)		3,740		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2021	06/09/2023	1	1,071,546	253.18	40,419			19,202		45,455			(10,105)		5,201		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2021	06/09/2023	1	328,193	253.18	12,211			5,809		13,922			(3,057)		1,593		0001
Purchased Call/AI Powered US Equity Index/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2021	04/27/2023	1	52,361	2546.08	1,869			770		89			(463)		238		0001
Purchased Call/AI Powered US Equity Index/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/27/2023	1	598,380	2546.08	21,030			8,678		1,014			(5,221)		2,717		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2021	04/27/2023	1	376,260	2546.08	13,430			5,565		638			(3,339)		1,708		0001
Purchased Call/AI Powered US Equity Index/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2021	04/27/2023	1	103,625	2546.08	3,564			1,481		176			(891)		471		0001
Purchased Call/AI Powered US Equity Index/AIP000USK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/23/2022	1	2,505,954	2566.07	65,155			26,098		388			(32,310)		7,925		0001
Purchased Call/AI Powered US Equity Index/AIP000USK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/23/2022	1	1,739,847	2566.07	47,529			19,197		269			(23,634)		5,502		0001
Purchased Call/AI Powered US Equity Index/AIP000USK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/23/2022	1	1,274,747	2566.07	27,968			11,328		197			(13,984)		4,031		0001
Purchased Call/AI Powered US Equity Index/AIP000USK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/23/2022	1	178,804	2566.07	3,408			1,388		28			(1,723)		565		0001
Purchased Call/AI Powered US Equity Index/AIP000USK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	11/23/2022	1	68,514	2566.07	1,047			432		11			(534)		217		0001
Purchased Call/AI Powered US Equity Index/AIP0007SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2020	08/03/2022	1	882,071	2389.53	31,462			1,428		897			(7,812)		1,346		0001
Purchased Call/AI Powered US Equity Index/AIP0007SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	08/03/2022	1	486,198	2389.53	17,651			802		494			(4,389)		742		0001
Purchased Call/AI Powered US Equity Index/AIP1001SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/18/2023	1	776,281	2437.84		21,583		17,398		5,394			(4,222)		3,472		0001
Purchased Call/AI Powered US Equity Index/AIP1001SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/18/2023	1	456,510	2437.84		11,546		9,386		3,172			(2,233)		2,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/28/2021	05/26/2023	1	2,087,014	269.68	85,568			38,937		158,939			(21,274)		9,922		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/15/2023	1	248,160	238.45	9,981			3,144		22,636			(2,478)		985		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/15/2023	1	200,083	238.45	8,047			2,538		18,250			(2,001)		794		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2024	1	165,943	2421.63		5,775		4,907		2,960			(887)		1,079		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2024	1	839,289	2421.63		28,291		24,071		14,972			(4,314)		5,456		0001
Purchased Call/AI Powered US Equity Index/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/02/2023	1	382,110	2402.6		9,072		7,729		4,181			(1,403)		1,749		0001
Purchased Call/AI Powered US Equity Index/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/02/2023	1	98,891	2402.6		1,804		1,545		1,082			(262)		453		0001
Purchased Call/AI Powered US Equity Index/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/02/2023	1	65,038	2402.6		1,100		948		712			(155)		298		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/02/2023	1	171,450	2402.6		3,372		2,939		1,876			(457)		785		0001
Purchased Call/S&P 500 INDEX/SRM0500S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	709,629	100	141,997			215,013		215,013	(168,987)				7,152		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			236,659		236,659	(215,759)				17,800		0001
Purchased Call/AI Powered US Equity Index/AIP000NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/02/2021	07/01/2022	1	452,787	2570.9	11,846								(5,890)		118		0001
Purchased Call/AI Powered US Equity Index/AIP000RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/29/2022	1	1,743,033	2545.43	45,319			11,236		70			(22,473)		4,352		0001
Purchased Call/AI Powered US Equity Index/AIP000RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/29/2022	1	673,648	2545.43	15,511			3,878		27			(7,713)		1,682		0001
Purchased Call/AI Powered US Equity Index/AIP000RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/29/2022	1	1,182,760	2545.43	29,232			7,328		48			(14,576)		2,953		0001
Purchased Call/AI Powered US Equity Index/AIP000RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/29/2022	1	415,694	2545.43	9,020			2,268		17			(4,535)		1,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023	1	977,490	250.71	39,964			21,608		49,517			(9,923)		5,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023	1	183,203	250.71	7,147			3,870		9,281			(1,777)		951		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/12/2023	1	1,042,584	253.18	41,078			19,550		44,350			(10,171)		5,083		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023	1	678,630	250.13	26,738			14,270		35,433			(6,621)		3,503		0001
Purchased Call/AI Powered US Equity Index/AIP1001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/09/2024	1	910,372	2443.64		30,771		27,389		14,620			(3,489)		6,070		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	12/01/2023	1	477,126	2498.56	18,882			13,491		3,714			(4,688)		2,845		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2023	1	569,647	2498.56	20,936			14,979		4,434			(5,205)		3,396		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/01/2023	1	262,299	2498.56	9,837			7,048		2,042			(2,456)		1,564		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/01/2023	1	139,869	2498.56	5,744			4,167		1,089			(1,452)		834		0001
Purchased Call/AI Powered US Equity Index/AIP000YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/23/2023	1	2,200,000	2415.26		56,100		36,627		16,429			(19,520)		8,882		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2020	08/04/2022	1	60,084	221.06	2,343			110		10,633			(583)		93		0001
Purchased Call/Shiller Barclays Global Index/SBG0179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/04/2022	1	121,502	221.06	4,738			223		21,502			(1,180)		188		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	14,489	555.9	1,072			373		742			(267)		60		0001
Purchased Call/AI Powered US Equity Index/AIP000XST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/30/2024	1	527,310	2426.42		21,313		16,968		8,495			(4,362)		3,321		0001
Purchased Call/AI Powered US Equity Index/AIP000XST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/30/2024	1	66,629	2426.42		2,720		2,168		1,073			(554)		420		0001
Purchased Call/AI Powered US Equity Index/AIP000XST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/30/2024	1	154,199	2426.42		5,929		4,746		2,484			(1,200)		971		0001
Purchased Call/AI Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/13/2022	1	1,849,863	2564.53	48,096			9,805		11			(23,851)		4,193		0001
Purchased Call/AI Powered US Equity Index/AIP000PSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/15/2022	1	588,003	2558.65	13,391			1,674					(6,696)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP000PSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/15/2022	1	112,657	2558.65	2,606			329					(1,307)		200		0001
Purchased Call/AI Powered US Equity Index/AIP000PSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	08/15/2022	1	54,064	2558.65	1,294			179					(716)		96		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/14/2022	1	64,244	2604.15	1,013			395		2			(520)		197		0001
Purchased Call/AI Powered US Equity Index/AIP0007SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2020	08/02/2022	1	758,859	2380.51	28,502			1,256		1,051			(7,086)		1,141		0001
Purchased Call/AI Powered US Equity Index/AIP0007SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	08/02/2022	1	333,081	2380.51	12,731			562		461			(3,170)		501		0001
Purchased Call/AI Powered US Equity Index/AIP0007SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/02/2022	1	55,513	2380.51	2,124			96		77			(541)		83		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/23/2024	1	510,545	291.52		20,403		19,394		16,903			(1,034)		3,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/23/2024	1	1,271,339	291.52		52,639		50,105		42,091			(2,599)		8,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/23/2024	1	203,145	291.52		8,585		8,217		6,726			(413)		1,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/23/2024	1	216,360	291.52		9,040		8,749		7,163			(303)		1,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	05/23/2024	1	63,719	291.52		2,678		2,595		2,110			(86)		439		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Al Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/20/2023	1	1,092,200	2442.69		28,563		20,730		6,333			(7,869)		4,636		0001
Purchased Call/Al Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/20/2023	1	137,548	2442.69		3,572		2,621		798			(970)		584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ESV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/09/2023	1	305,777	268.44	12,567			5,386		24,500			(3,108)		1,416		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	1	109,232	264.82		3,786		3,708		3,160			(83)		764		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/13/2024	1	104,084	264.82		3,671		3,600		3,011			(76)		728		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/13/2024	1	480,571	264.82		16,133		15,909		13,900			(310)		3,361		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/13/2024	1	323,107	264.82		10,297		10,169		9,346			(184)		2,260		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/13/2024	1	333,448	264.82		10,703		10,599		9,645			(119)		2,332		0001
Purchased Call/Al Powered US Equity Index/AIP000V5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/16/2022	1	551,790	2517.98	14,625			6,863		420			(7,353)		1,877		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/24/2022	1	63,144	2585.59	1,648			522		2			(813)		178		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/24/2022	1	1,385,307	2585.59	36,037			11,480		42			(17,969)		3,905		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/24/2022	1	241,391	2585.59	5,622			1,796		7			(2,811)		680		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	10/24/2022	1	56,883	2585.59	1,761			580		2			(903)		160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2021	03/01/2023	1	116,858	256.77	4,979			1,673		14,608			(1,240)		478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2022	03/08/2024	1	742,262	285.67		26,919		22,778		30,799			(4,167)		4,825		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/16/2022	1	70,375	223.71	2,256			242		11,444			(566)		163		0001
Purchased Call/Al Powered US Equity Index/AIP000K$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2021	05/09/2023	1	500,005	2540.42	16,003			6,878		994			(3,979)		2,315		0001
Purchased Call/Al Powered US Equity Index/AIP000N$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/07/2023	1	331,785	2540.81	13,690			7,015		920			(3,404)		1,675		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000N8P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/07/2023	1	143,200	2540.81	6,023			3,090		397			(1,504)		723		0001
Purchased Call/AI Powered US Equity Index/AIP000N8P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/07/2023	1	108,239	2540.81	4,167			2,141		300			(1,042)		546		0001
Purchased Call/AI Powered US Equity Index/AIP000N8P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/07/2023	1	87,988	2540.81	3,159			1,625		244			(791)		444		0001
Purchased Call/AI Powered US Equity Index/AIP000S89	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/07/2022	1	2,400,000	2539.27	62,400			17,034		180			(31,029)		6,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/22/2023	1	1,042,117	265.94	41,694			29,353		95,225			(10,366)		6,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/22/2023	1	369,784	265.94	14,072			9,920		33,789			(3,508)		2,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	11/22/2023	1	139,162	265.94	4,751			3,378		12,716			(1,194)		822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024	1	928,585	289.51	35,751			32,126		32,983			(3,750)		6,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/17/2024	1	104,152	289.51	3,997			3,606		3,699			(395)		699		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	1	208,773	255.73	8,311			6,697		8,988			(1,621)		1,323		0001
Purchased Call/S&P 500 INDEX/SPX9179S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2018	11/06/2023	1	1,205,328	3165	153,339			41,468		376,702			(15,208)		7,011		0001
Purchased Call/AI Powered US Equity Index/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/17/2023	1	1,165,789	2482.62	22,070			12,227		2,474			(9,850)		4,326		0001
Purchased Call/AI Powered US Equity Index/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/17/2023	1	400,000	2482.62	6,985			3,902		849			(3,106)		1,484		0001
Purchased Call/AI Powered US Equity Index/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/17/2023	1	135,079	2482.62	2,106			1,180		287			(933)		501		0001
Purchased Call/AI Powered US Equity Index/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/17/2023	1	75,323	2482.62	1,243			698		160			(545)		279		0001
Purchased Call/AI Powered US Equity Index/AIP000PSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/12/2022	1	1,683,995	2558.65	43,784			5,108					(21,772)		2,890		0001
Purchased Call/AI Powered US Equity Index/AIP000PSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/12/2022	1	266,330	2558.65	6,871			804					(3,445)		457		0001
Purchased Call/AI Powered US Equity Index/AIP000PSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/12/2022	1	142,977	2558.65	3,524			413					(1,772)		245		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/21/2023	1	565,432	2440.47		12,120		9,925		3,866			(2,216)		2,542		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2024	1	741,637	255.92		28,553		24,049		32,138			(4,597)		4,813		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			339,500		339,500	(332,919)				33,810		0001
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/21/2023	1	183,865	2440.47		3,399		2,792		1,257			(614)		826		0001
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/21/2023	1	75,825	2440.47		1,552		1,289		518			(273)		341		0001
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/21/2023	1	71,555	2440.47		1,128		958		489			(177)		322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000B$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2020	12/02/2022	1	1,074,306	248.42	42,943			9,147		175,061			(10,721)		3,500		0001
Purchased Call/AI Powered US Equity Index/AIP1001$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/10/2024	1	559,251	2443.64		18,183		16,232		9,004			(1,970)		3,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/02/2024	1	72,141	289.55		2,992		2,781		2,584			(215)		489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/02/2024	1	115,567	289.55		4,973		4,654		4,140			(338)		784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/26/2023	1	123,316	269.67	5,062			2,304		9,396			(1,259)		586		0001
Purchased Call/AI Powered US Equity Index/AIP1001$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	04/10/2024	1	52,856	2443.64		1,046		983		851			(65)		353		0001
Purchased Call/AI Powered US Equity Index/AIP000B$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	10/14/2022	1	322,126	2428.21	11,395			1,653		698			(2,833)		868		0001
Purchased Call/AI Powered US Equity Index/AIP000B$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2020	10/14/2022	1	318,775	2428.21	10,804			1,569		691			(2,697)		859		0001
Purchased Call/AI Powered US Equity Index/AIP000S$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/07/2022	1	386,045	2539.27	9,516			2,598		29			(4,771)		1,005		0001
Purchased Call/AI Powered US Equity Index/AIP000S$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/07/2022	1	1,016,444	2539.27	25,683			7,030		76			(12,913)		2,647		0001
Purchased Call/AI Powered US Equity Index/AIP000S$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/07/2022	1	90,677	2539.27	2,378			653		7			(1,199)		236		0001
Purchased Call/AI Powered US Equity Index/AIP000S$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/07/2022	1	53,909	2539.27	1,897			536		4			(978)		140		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2021	07/19/2023	1	1,402,513	264.43	58,485			30,769		133,511			(14,501)		7,193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2021	07/19/2023	1	168,253	264.43	7,635			4,022		16,017			(1,896)		863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2021	07/19/2023	1	565,435	264.43	25,317			13,412		53,826			(6,303)		2,900		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	1,947,154	251.48	76,523			41,375		94,462			(19,000)		10,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	350,000	257.54	13,650			9,388		12,883			(3,380)		2,050		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/09/2023	1	310,097	237.45	12,354			3,790		29,619			(3,067)		1,215		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	07/28/2023	1	146,421	251.48	5,328			2,950		7,103			(1,358)		760		0001
Purchased Call/AI Powered US Equity Index/AIP000QSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/09/2022	1	2,220,381	2563.83	57,730			11,225		10			(28,706)		4,896		0001
Purchased Call/AI Powered US Equity Index/AIP000QSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/09/2022	1	421,212	2563.83	10,948			2,135		2			(5,489)		929		0001
Purchased Call/AI Powered US Equity Index/AIP000QSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/09/2022	1	70,403	2563.83	1,731			339					(870)		155		0001
Purchased Call/AI Powered US Equity Index/AIP000QSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/09/2022	1	247,307	2563.83	6,514			1,277		1			(3,284)		545		0001
Purchased Call/AI Powered US Equity Index/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/29/2023	1	91,007	2545.43	3,276			2,048		363			(812)		509		0001
Purchased Call/AI Powered US Equity Index/AIP000NSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2021	07/01/2022	1	776,000	2570.9	18,796								(9,450)		203		0001
Purchased Call/AI Powered US Equity Index/AIP000NSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/01/2022	1	204,464	2570.9	4,144								(2,095)		54		0001
Purchased Call/AI Powered US Equity Index/AIP000NSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2021	07/01/2022	1	185,722	2570.9	3,527								(1,819)		49		0001
Purchased Call/AI Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/31/2023	1	3,648,273	2386.09		90,842		83,585		50,842			(7,466)		17,476		0001
Purchased Call/AI Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2023	1	1,029,956	2386.09		24,591		22,689		14,353			(1,959)		4,934		0001
Purchased Call/AI Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/31/2023	1	780,943	2386.09		19,863		18,480		10,883			(1,532)		3,741		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/31/2023	1	1,409,177	2386.09		34,171		31,880		19,638			(2,549)		6,750		0001
Purchased Call/Al Powered US Equity Index/AIP000XSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/19/2024	1	302,457	2425.09		10,296		8,085		4,828			(2,218)		1,887		0001
Purchased Call/Al Powered US Equity Index/AIP000PSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/19/2022	1	1,807,741	2555.24	47,001			6,397		1			(23,372)		3,345		0001
Purchased Call/Al Powered US Equity Index/AIP000PSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/19/2022	1	763,404	2555.24	20,997			2,866		1			(10,528)		1,413		0001
Purchased Call/Al Powered US Equity Index/AIP000PSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/19/2022	1	60,278	2555.24	1,768			243					(891)		112		0001
Purchased Call/Al Powered US Equity Index/AIP000MS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2021	06/02/2023	1	1,143,713	2541.19	41,613			19,339		2,600			(10,389)		5,495		0001
Purchased Call/Al Powered US Equity Index/AIP000MS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2021	06/02/2023	1	78,472	2541.19	2,864			1,335		178			(717)		377		0001
Purchased Call/Al Powered US Equity Index/AIP000MS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/02/2023	1	75,600	2541.19	2,896			1,376		172			(739)		363		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/12/2024	1	2,136,884	264.72		81,207		73,120		59,008			(8,177)		14,280		0001
Purchased Call/Al Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/22/2023	1	1,907,940	2365		48,864		44,114		32,155			(4,859)		9,016		0001
Purchased Call/Al Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/22/2023	1	119,362	2365		3,329		3,039		2,012			(323)		564		0001
Purchased Call/Al Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/22/2023	1	181,183	2365		5,508		5,043		3,054			(520)		856		0001
Purchased Call/Al Powered US Equity Index/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/22/2023	1	145,093	2365		4,063		3,741		2,445			(332)		686		0001
Purchased Call/Al Powered US Equity Index/AIP1005SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/27/2023	1	938,384	2340.85		23,178		23,050		20,688			(191)		4,673		0001
Purchased Call/Al Powered US Equity Index/AIP1005SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/27/2023	1	249,628	2340.85		5,946		5,930		5,503			(33)		1,243		0001
Purchased Call/Al Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/13/2022	1	653,442	2564.53	16,073			3,286		4			(7,992)		1,481		0001
Purchased Call/Al Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/13/2022	1	834,601	2564.53	21,990			4,508		5			(10,965)		1,892		0001
Purchased Call/Al Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/13/2022	1	590,534	2564.53	15,870			3,280		3			(7,935)		1,338		0001
Purchased Call/Al Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/13/2022	1	112,275	2564.53	2,854			592		1			(1,431)		254		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000F$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2021	01/20/2023	1	144,126	2500.89	5,123			1,437		230			(1,274)		539		0001
Purchased Call/AI Powered US Equity Index/AIP000F$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2021	01/20/2023	1	1,299,988	2500.89	45,541			12,787		2,079			(11,369)		4,859		0001
Purchased Call/AI Powered US Equity Index/AIP000F$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/20/2023	1	617,445	2500.89	20,573			5,784		987			(5,143)		2,308		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/23/2023	1	259,037	2415.26	7,055			4,644		1,934			(2,442)		1,046		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/23/2023	1	816,382	2415.26	25,003			16,506		6,096			(8,610)		3,296		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/23/2023	1	232,662	2415.26	7,047			4,665		1,737			(2,388)		939		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/23/2023	1	71,057	2415.26	1,953			1,297		531			(658)		287		0001
Purchased Call/AI Powered US Equity Index/AIP1001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/09/2024	1	281,996	2443.64	9,163			8,178		4,529			(994)		1,880		0001
Purchased Call/AI Powered US Equity Index/AIP1001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/09/2024	1	100,702	2443.64	3,326			2,986		1,617			(353)		671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000A$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2020	09/23/2022	1	120,273	237.16	4,696			544		26,314			(1,166)		290		0001
Purchased Call/AI Powered US Equity Index/AIP000X$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/19/2024	1	174,514	2446.57	5,827			4,557		2,362			(1,287)		1,089		0001
Purchased Call/AI Powered US Equity Index/AIP000X$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024	1	1,086,815	2446.57	33,734			26,419		14,711			(7,414)		6,779		0001
Purchased Call/AI Powered US Equity Index/AIP000X$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2024	1	271,838	2446.57	8,812			6,911		3,680			(1,908)		1,696		0001
Purchased Call/AI Powered US Equity Index/AIP000X$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/19/2024	1	57,788	2446.57	2,074			1,645		782			(431)		360		0001
Purchased Call/AI Powered US Equity Index/AIP000F$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2021	01/20/2023	1	85,630	2500.89	2,420			681		137			(606)		320		0001
Purchased Call/AI Powered US Equity Index/AIP000F$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2021	01/20/2023	1	95,684	2500.89	3,220			915		153			(814)		358		0001
Purchased Call/AI Powered US Equity Index/AIP0000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/26/2023	1	744,692	2550.84	25,714			13,794		2,033			(6,384)		3,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000D$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2024	1	2,468,368	289.51		94,785		85,164		87,613			(9,957)		16,546		0001
Purchased Call/AI Powered US Equity Index/AIP000I$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/05/2023	1	1,345,105	2500.93		34,435		17,834		1,884			(16,604)		4,840		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I9SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/05/2023	1	361,284	2500.93		9,510		4,966		506			(4,572)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX715L3G	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022	1	221,692	4701.7	15,895			228		228	(17,205)				664		0001
Purchased Call/AI Powered US Equity Index/AIP000I9SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/05/2023	1	981,265	2500.93		24,468		12,813		1,374			(11,728)		3,531		0001
Purchased Call/AI Powered US Equity Index/AIP000I9SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2023	1	138,877	2500.93		3,516		1,846		195			(1,670)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2022	1	706,485	497.61	52,563			1,011		82,449			(13,033)		716		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/20/2023	1	52,987	2318.89		1,533		1,520		1,404			(25)		261		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/20/2023	1	420,461	2318.89		12,310		12,241		11,138			(103)		2,073		0001
Purchased Call/AI Powered US Equity Index/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/20/2023	1	775,901	2318.89		21,953		21,891		20,554			(123)		3,826		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/09/2024	1	80,339	261.38		3,025		2,696		2,665			(332)		536		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	83,553	238.86	3,145			1,002		7,479			(781)		333		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	201,471	238.86	7,718			2,462		18,033			(1,919)		803		0001
Purchased Call/AI Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/21/2023	1	879,602	2441.68		22,342		16,187		5,203			(6,182)		3,740		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/18/2023	1	889,922	270.11	37,021			21,118		67,855			(9,204)		4,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2021	08/18/2023	1	480,432	270.11	19,654			11,227		36,632			(4,907)		2,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2021	08/18/2023	1	72,133	270.11	2,914			1,667		5,500			(728)		384		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	1	372,209	264.11		13,921		13,059		10,922			(914)		2,546		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/13/2024	1	690,284	264.11		26,293		24,700		20,256			(1,625)		4,721		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/13/2024	1	577,906	264.11		22,954		21,592		16,958			(1,389)		3,953		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	1	500,000	285.67		18,938		16,091		20,747			(2,910)		3,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/08/2024	1	703,848	285.67		27,152		23,134		29,205			(4,045)		4,576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	03/08/2024	1	148,741	285.67		6,102		5,409		6,172			(700)		967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2020	08/31/2022	1	539,437	237.43	20,811			1,746		117,442			(5,167)		1,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2020	08/31/2022	1	601,390	237.43	24,493			2,058		130,930			(6,090)		1,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2020	08/31/2022	1	162,345	237.43	6,790			574		35,344			(1,690)		335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2020	08/31/2022	1	59,336	237.43	2,539			215		12,918			(637)		122		0001
Purchased Call/AI Powered US Equity Index/AIP000CSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2020	11/18/2022	1	709,528	2431.14	25,607			4,958		2,239			(6,393)		2,205		0001
Purchased Call/AI Powered US Equity Index/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2021	06/15/2023	1	154,589	2547.28	5,519			2,646		348			(1,368)		757		0001
Purchased Call/AI Powered US Equity Index/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2021	06/15/2023	1	1,385,975	2547.28	48,278			23,176		3,118			(11,987)		6,786		0001
Purchased Call/AI Powered US Equity Index/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2021	06/15/2023	1	149,220	2547.28	5,172			2,493		336			(1,286)		731		0001
Purchased Call/AI Powered US Equity Index/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2021	06/15/2023	1	108,056	2547.28	3,453			1,667		243			(860)		529		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/24/2023	1	1,510,006	2363.39		37,599		33,870		25,988			(3,811)		7,157		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/24/2023	1	846,165	2363.39		23,977		21,901		14,563			(2,312)		4,011		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/14/2024	1	1,850,000	264.11		69,375		65,087		54,286			(4,549)		12,663		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	1	95,258	264.11		3,628		3,409		2,795			(224)		652		0001
Purchased Call/AI Powered US Equity Index/AIP000YSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/17/2023	1	1,310,694	2435.25		33,423		21,446		7,318			(12,179)		5,225		0001

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Purchased Call/Al Powered US Equity Index/AIP000YSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/17/2023	1	2,800,002	2435.25		65,756		42,429		15,634			(23,380)		11,162		0001
Purchased Call/Al Powered US Equity Index/AIP000YSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/17/2023	1	63,292	2435.25		1,354		876		353			(479)		252		0001
Purchased Call/Al Powered US Equity Index/AIP100S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/23/2023	1	176,939	2339.22		3,933		3,933		3,676					876		0001
Purchased Call/Al Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/31/2023	1	502,057	2386.09		12,301		11,508		6,997			(822)		2,405		0001
Purchased Call/Al Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	05/31/2023	1	82,272	2386.09		2,094		1,965		1,147			(135)		394		0001
Purchased Call/Al Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	05/31/2023	1	124,244	2386.09		1,716		1,676		1,731			(45)		595		0001
Purchased Call/Al Powered US Equity Index/AIP000S8Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/21/2022	1	2,419,868	2585.59	62,917			19,574		69			(31,285)		6,732		0001
Purchased Call/Al Powered US Equity Index/AIP000S8Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/21/2022	1	650,405	2585.59	17,171			5,357		18			(8,609)		1,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2020	12/02/2022	1	129,570	248.42	5,200			1,109		21,114			(1,300)		422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2020	12/02/2022	1	166,236	248.42	6,806			1,454		27,089			(1,704)		542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2020	12/02/2022	1	64,904	248.42	2,464			539		10,576			(629)		211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000C8Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2021	02/10/2023	1	378,648	251.41	15,076			4,664		56,249			(3,743)		1,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2020	10/20/2022	1	1,064,294	238.63	43,708			6,673		224,473			(10,852)		2,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ASP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2020	10/20/2022	1	486,569	238.63	21,899			3,357		102,623			(5,445)		1,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	1	711,882	265.81	29,614			19,157		65,008			(7,353)		4,039		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/27/2023	1	431,398	255.49	18,456			12,329		17,645			(4,608)		2,484		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023	1	95,327	255.49	4,097			2,741		3,899			(1,024)		549		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/20/2023	1	947,134	2437.5		24,247		13,635		4,349			(10,695)		3,540		0001
Purchased Call/Al Powered US Equity Index/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/20/2023	1	321,994	2437.5		7,872		4,451		1,479			(3,423)		1,204		0001
Purchased Call/Al Powered US Equity Index/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/20/2023	1	533,764	2437.5		11,707		6,638		2,451			(5,073)		1,995		0001
Purchased Call/Al Powered US Equity Index/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/20/2023	1	142,716	2437.5		3,259		1,874		655			(1,397)		533		0001
Purchased Call/Al Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	03/30/2023	1	72,719	2457.56		1,637		1,247		365			(392)		314		0001
Purchased Call/Al Powered US Equity Index/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/29/2023	1	501,755	2545.43	16,578			10,404		2,003			(4,116)		2,804		0001
Purchased Call/Al Powered US Equity Index/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/29/2023	1	59,716	2545.43	2,078			1,306		238			(517)		334		0001
Purchased Call/Al Powered US Equity Index/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/29/2023	1	269,994	2545.43	8,585			5,403		1,078			(2,143)		1,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	1	1,190,244	279.7		47,610		37,694		63,409			(10,057)		7,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	1	76,663	279.7		2,930		2,323		4,084			(616)		481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/26/2024	1	1,931,756	279.7		70,033		55,600		102,912			(14,490)		12,123		0001
Purchased Call/Al Powered US Equity Index/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/31/2023	1	1,375,607	2592.16	51,805			34,751		3,823			(12,880)		7,953		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	1	501,025	260.11		20,071		17,853		17,759			(2,288)		3,330		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/05/2024	1	307,157	260.11		12,293		10,949		10,887			(1,356)		2,042		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/05/2024	1	66,059	260.11		3,124		2,810		2,342			(318)		439		0001
Purchased Call/Al Powered US Equity Index/AIP000PSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2022	1	600,673	2555.24	15,678			2,246					(7,732)		1,144		0001
Purchased Call/Al Powered US Equity Index/AIP000PSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/22/2022	1	1,703,962	2555.24	48,620			7,003		1			(24,243)		3,247		0001
Purchased Call/Al Powered US Equity Index/AIP000PSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/22/2022	1	143,579	2555.24	4,226			610					(2,113)		274		0001

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Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	05/05/2023	1	161,435	2531.24	5,763			2,438		359			(1,429)		743		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2023	1	354,863	2363.39		10,953		10,033		6,107			(1,029)		1,682		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2023	1	413,191	2363.39		12,208		11,214		7,111			(1,023)		1,958		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/24/2023	1	74,376	2363.39		2,115		1,948		1,280			(172)		353		0001
Purchased Call/AI Powered US Equity Index/AIP000I$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/23/2022	1	2,289,402	2527.76	59,524			28,855		1,573			(29,518)		7,949		0001
Purchased Call/AI Powered US Equity Index/AIP000I$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/23/2022	1	1,004,759	2527.76	27,323			13,319		690			(13,700)		3,489		0001
Purchased Call/AI Powered US Equity Index/AIP000I$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2021	12/23/2022	1	199,996	2527.76	5,326			2,604		137			(2,678)		694		0001
Purchased Call/AI Powered US Equity Index/AIP000I$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/23/2022	1	1,987,325	2527.76	53,422			26,187		1,365			(26,934)		6,900		0001
Purchased Call/AI Powered US Equity Index/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	04/27/2023	1	147,367	2546.08	5,666			2,603		250			(1,561)		669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000I$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2023	1	756,304	268.98	31,538			18,412		60,584			(7,820)		4,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000I$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2021	08/30/2023	1	1,450,001	268.98	60,376			35,295		116,153			(14,990)		7,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000I$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2021	08/30/2023	1	207,415	268.98	8,451			4,947		16,615			(2,101)		1,120		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/09/2023	1	140,455	253.18	4,327			2,070		5,958			(1,086)		682		0001
Purchased Call/Shiller Barclays Global Index/SBG017980	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/03/2022	1	1,302,591	220.08	54,394			2,469		237,404			(13,505)		1,988		0001
Purchased Call/Shiller Barclays Global Index/SBG017980	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/03/2022	1	317,257	220.08	13,306			605		57,822			(3,308)		484		0001
Purchased Call/AI Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/01/2024	1	153,212	2451.78		4,236		3,480		2,047			(760)		967		0001
Purchased Call/AI Powered US Equity Index/AIP000KSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2021	04/25/2023	1	820,581	2544.28	29,517			12,116		1,401			(7,339)		3,713		0001
Purchased Call/AI Powered US Equity Index/AIP000KSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/25/2023	1	133,804	2544.28	4,742			1,949		228			(1,181)		606		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/14/2023	1	103,643	2522.96	3,731			1,948		372			(928)		528		0001
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/14/2023	1	291,578	2522.96	9,443			4,937		1,047			(2,358)		1,486		0001
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/14/2023	1	74,200	2522.96	2,770			1,450		266			(692)		378		0001
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/14/2023	1	70,113	2522.96	2,940			1,565		252			(745)		357		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/08/2023	1	182,193	253.49	7,065			3,324		7,575			(1,754)		883		0001
Purchased Call/AI Powered US Equity Index/AIP000USN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/25/2022	1	913,052	2572.83	23,831			9,704		122			(11,785)		2,907		0001
Purchased Call/AI Powered US Equity Index/AIP000USN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/25/2022	1	82,588	2572.83	1,496			614		11			(752)		263		0001
Purchased Call/AI Powered US Equity Index/AIP000USN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/25/2022	1	129,208	2572.83	1,750			720		17			(882)		411		0001
Purchased Call/AI Powered US Equity Index/AIP000NSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/11/2022	1	1,539,363	2567.53	35,847			993					(17,874)		1,336		0001
Purchased Call/AI Powered US Equity Index/AIP000NSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	07/11/2022	1	54,124	2567.53	1,256			37					(664)		47		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/23/2022	1	1,181,077	2563.68	30,708			4,484		1			(15,228)		2,271		0001
Purchased Call/AI Powered US Equity Index/AIP1003S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/25/2023	1	1,019,762	2368.95		28,889		26,542		16,667			(2,414)		4,841		0001
Purchased Call/AI Powered US Equity Index/AIP1003S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/25/2023	1	478,362	2368.95		13,024		12,000		7,818			(1,055)		2,271		0001
Purchased Call/AI Powered US Equity Index/AIP1003S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/25/2023	1	92,342	2368.95		2,553		2,379		1,509			(194)		438		0001
Purchased Call/AI Powered US Equity Index/AIP000RS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/16/2022	1	2,726,382	2562.35	70,886			15,162		24			(35,248)		6,302		0001
Purchased Call/AI Powered US Equity Index/AIP000RS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/16/2022	1	1,242,099	2562.35	26,962			5,783		11			(13,518)		2,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2020	10/27/2022	1	355,568	238.16	13,571			2,203		75,804			(3,370)		1,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2020	10/27/2022	1	399,758	238.16	15,376			2,506		85,225			(3,823)		1,141		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	03/30/2023	1	74,562	2457.56		1,611		1,231		375			(382)		322		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	03/30/2023	1	56,622	2457.56		1,186		919		284			(269)		245		0001
Purchased Call/AI Powered US Equity Index/AIP000BSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2020	10/21/2022	1	50,892	2414.24	1,877			290		165			(467)		142		0001
Purchased Call/AI Powered US Equity Index/AIP000BSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2020	10/21/2022	1	456,847	2414.24	15,803			2,448		1,479			(3,945)		1,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/03/2022	01/03/2024	1	863,129	269.35		34,784		26,327		69,925			(8,482)		5,307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/04/2022	01/03/2024	1	1,900,084	269.35		81,336		61,646		153,931			(19,748)		11,683		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/05/2022	01/03/2024	1	116,095	269.35		5,323		4,040		9,405			(1,287)		714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/14/2021	05/12/2023	1	54,947	268.95	2,253			980		4,308			(560)		256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2021	05/12/2023	1	550,011	268.95	22,189			9,667		43,121			(5,540)		2,559		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/09/2023	1	1,601,682	2373.31		39,722		37,741		25,792			(2,285)		7,775		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/09/2023	1	222,972	2373.31		3,968		3,792		3,591			(187)		1,082		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/09/2023	1	560,220	2373.31		9,980		9,562		9,021			(444)		2,719		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/09/2023	1	787,013	2373.31		14,253		13,694		12,673			(596)		3,820		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/09/2023	1	170,950	2373.31		2,555		2,490		2,753			(93)		830		0001
Purchased Call/AI Powered US Equity Index/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/28/2023	1	604,015	2545.47	21,724			13,566		2,395			(5,394)		3,372		0001
Purchased Call/AI Powered US Equity Index/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/28/2023	1	401,421	2545.47	13,250			8,309		1,592			(3,294)		2,241		0001
Purchased Call/AI Powered US Equity Index/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/28/2023	1	145,194	2545.47	5,049			3,170		576			(1,257)		811		0001
Purchased Call/AI Powered US Equity Index/AIP000CSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2020	11/11/2022	1	57,996	2425.58	2,025			372		189			(503)		176		0001
Purchased Call/AI Powered US Equity Index/AIP000CSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2020	11/11/2022	1	846,479	2425.58	30,197			5,547		2,764			(7,508)		2,564		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000CSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2020	11/11/2022	1	227,641	2425.58	8,278			1,523		743			(2,067)		690		0001
Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2021	05/05/2023	1	300,003	2531.24	10,634			4,517		667			(2,640)		1,380		0001
Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/05/2023	1	199,993	2531.24	7,483			3,183		444			(1,860)		920		0001
Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2021	05/05/2023	1	400,012	2531.24	13,873			5,910		889			(3,464)		1,840		0001
Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2021	05/05/2023	1	63,990	2531.24	2,313			1,008		142			(591)		294		0001
Purchased Call/AI Powered US Equity Index/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	05/05/2023	1	93,656	2531.24		1,058		705		208			(353)		431		0001
Purchased Call/AI Powered US Equity Index/AIP000JSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2021	04/13/2023	1	104,436	2532.19	3,728			1,465		197			(924)		463		0001
Purchased Call/AI Powered US Equity Index/AIP000JSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2021	04/13/2023	1	775,888	2532.19	27,237			10,715		1,463			(6,762)		3,440		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/28/2022	1	57,854	2546.41	1,179			495		16			(591)		186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/30/2023	1	2,713,175	260.65	115,128			81,872		298,768			(28,585)		16,161		0001
Purchased Call/AI Powered US Equity Index/AIP000PS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/05/2022	1	1,901,114	2556.95	49,429			4,806					(24,579)		2,985		0001
Purchased Call/AI Powered US Equity Index/AIP000PS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/05/2022	1	276,969	2556.95	7,055			688					(3,537)		435		0001
Purchased Call/AI Powered US Equity Index/AIP000PS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/05/2022	1	264,210	2556.95	6,795			666					(3,426)		415		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/14/2024	1	2,501,555	2413.51		90,796		77,575		47,660			(13,308)		16,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2021	01/20/2023	1	265,569	250.93	10,213			2,860		40,068			(2,536)		993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2021	01/20/2023	1	332,498	250.93	12,561			3,522		50,165			(3,123)		1,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000CSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/29/2021	01/20/2023	1	110,963	250.93	3,630			1,028		16,741			(911)		415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2023	1	1,059,045	270.11	44,268			25,357		80,840			(10,946)		5,667		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0009SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/17/2020	09/16/2022	1	94,885	240.14	3,758			399		19,338			(933)		219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0009SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/18/2020	09/16/2022	1	532,555	240.14	21,644			2,302		108,540			(5,381)		1,231		0001
Purchased Call/AI Powered US Equity Index/AIP000QSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/02/2022	1	2,787,549	2588.52	72,476			12,719		2			(36,039)		5,836		0001
Purchased Call/AI Powered US Equity Index/AIP000USP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/25/2022	1	850,072	2546.41	22,102			9,025		227			(10,990)		2,707		0001
Purchased Call/AI Powered US Equity Index/AIP000USP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/25/2022	1	307,988	2546.41	6,911			2,838		82			(3,475)		981		0001
Purchased Call/AI Powered US Equity Index/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	06/02/2023	1	1,665,411	2389.41		41,469		38,597		22,581			(3,181)		8,001		0001
Purchased Call/AI Powered US Equity Index/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/02/2023	1	182,097	2389.41	4,309			4,022		2,469			(320)		875		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	1	99,999	232.49	4,112			1,113		11,794			(1,021)		367		0001
Purchased Call/AI Powered US Equity Index/AIP000BSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2020	10/28/2022	1	895,116	2380.88	32,806			5,400		5,890			(8,190)		2,566		0001
Purchased Call/AI Powered US Equity Index/AIP000BSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2020	10/28/2022	1	436,058	2380.88	17,121			2,822		2,870			(4,280)		1,250		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/23/2022	1	1,014,012	2563.68	27,216			3,985		1			(13,533)		1,950		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/23/2022	1	1,280,327	2563.68	35,468			5,207		1			(17,685)		2,462		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/23/2022	1	195,865	2563.68	5,173			766					(2,587)		377		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/23/2022	1	76,577	2563.68	2,247			334					(1,136)		147		0001
Purchased Call/AI Powered US Equity Index/AIP000PSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/23/2022	1	91,857	2563.68	2,654			396					(1,346)		177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/03/2021	05/31/2023	1	118,838	269.68	4,764			2,201		9,063			(1,186)		569		0001
Purchased Call/AI Powered US Equity Index/AIP000FSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2021	01/13/2023	1	1,065,767	2485.87	39,760			10,794		2,107			(9,940)		3,915		0001
Purchased Call/AI Powered US Equity Index/AIP000SSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/10/2022	1	514,989	2539.27	13,065			3,655		41			(6,515)		1,361		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2023	1	764,272	268.81	31,870			17,686		61,385			(7,902)		4,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2021	08/09/2023	1	1,301,228	268.81	57,797			32,118		104,513			(14,350)		6,853		0001
Purchased Call/AI Powered US Equity Index/AIP100288	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/27/2023	1	1,441,977	2406.81	35,905			29,674		14,872			(6,296)		6,547		0001
Purchased Call/AI Powered US Equity Index/AIP100288	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/27/2023	1	330,335	2406.81	9,006			7,505		3,407			(1,559)		1,500		0001
Purchased Call/AI Powered US Equity Index/AIP100288	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/27/2023	1	1,120,250	2406.81	26,000			21,727		11,553			(4,441)		5,087		0001
Purchased Call/AI Powered US Equity Index/AIP100288	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/27/2023	1	410,193	2406.81	9,803			8,215		4,230			(1,607)		1,862		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/17/2024	1	689,647	2482.62	19,668			15,306		6,948			(4,377)		4,294		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/17/2024	1	178,749	2482.62	4,818			3,765		1,801			(1,067)		1,113		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/17/2024	1	282,621	2482.62	7,355			5,764		2,847			(1,597)		1,760		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024	1	694,237	254.66	24,481			19,199		31,297			(5,301)		4,330		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/19/2024	1	165,266	254.66	6,061			4,793		7,450			(1,286)		1,031		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			1,178,165		1,178,165	(1,091,483)				87,887		0001
Purchased Call/AI Powered US Equity Index/AIP100482	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/21/2024	1	1,383,932	2324.3	46,085			45,642		46,991			(505)		9,732		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/29/2023	1	3,189,883	2461.74	80,704			60,250		15,058			(20,563)		13,768		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			2,461,521		2,461,521	(1,667,559)				74,240		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/09/2022	1	783,963	222.66	36,687			6,611		131,223			(9,109)		2,357		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/09/2022	1	189,848	222.66	9,072			1,646		31,778			(2,262)		571		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/29/2023	1	801,838	2461.74	19,615			14,684		3,785			(4,958)		3,461		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/29/2023	1	936,791	2461.74	21,272			16,058		4,422			(5,333)		4,043		0001

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Purchased Call/Al Powered US Equity Index/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/29/2023	1	184,015	2461.74		4,249		3,216		869			(1,056)		794		0001
Purchased Call/Al Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/21/2023	1	1,034,589	2441.68		27,296		19,831		6,120			(7,499)		4,399		0001
Purchased Call/Al Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/21/2023	1	786,831	2441.68		19,554		14,246		4,655			(5,333)		3,346		0001
Purchased Call/Al Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/21/2023	1	144,474	2441.68		3,904		2,876		855			(1,049)		614		0001
Purchased Call/Al Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/21/2023	1	62,287	2441.68		1,671		1,256		368			(425)		265		0001
Purchased Call/Al Powered US Equity Index/AIP0006S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/02/2020	07/01/2022	1	1,017,066	2341.96	36,397					257			(9,037)		266		0001
Purchased Call/Al Powered US Equity Index/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/03/2023	1	1,268,074	2442.8		32,463		19,514		5,870			(13,074)		4,900		0001
Purchased Call/Al Powered US Equity Index/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/03/2023	1	342,896	2442.8		9,055		5,474		1,587			(3,587)		1,325		0001
Purchased Call/Al Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/25/2022	1	1,481,488	2572.66	38,519			5,836		1			(19,101)		2,901		0001
Purchased Call/Al Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/25/2022	1	321,480	2572.66	7,955			1,215					(3,956)		630		0001
Purchased Call/Al Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/25/2022	1	805,937	2572.66	21,678			3,321					(10,809)		1,578		0001
Purchased Call/Al Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/25/2022	1	127,295	2572.66	3,451			532					(1,740)		249		0001
Purchased Call/Al Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	08/25/2022	1	70,311	2572.66	1,874			294					(964)		138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I9F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2021	09/15/2023	1	1,535,827	265.6	63,737			38,770		140,804			(15,825)		8,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I9F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2021	09/15/2023	1	345,470	265.6	14,243			8,676		31,673			(3,541)		1,901		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/12/2023	1	639,095	251.07	25,531			13,204		31,437			(6,339)		3,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/12/2023	1	97,427	251.07	3,717			1,963		4,792			(942)		495		0001
Purchased Call/Al Powered US Equity Index/AIP000US4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/15/2022	1	300,631	2601.06	7,391			2,829		13			(3,696)		924		0001
Purchased Call/Al Powered US Equity Index/AIP000US4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/15/2022	1	58,316	2601.06	1,141			442		3			(578)		179		0001

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Purchased Call/Al Powered US Equity Index/AIP000GS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2021	01/27/2023	1	1,242,769	2461.66	48,127			13,979		4,105			(12,015)		4,724		0001
Purchased Call/Al Powered US Equity Index/AIP000DS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2020	12/08/2022	1	200,384	2459.91	6,738			1,483		442			(1,673)		665		0001
Purchased Call/Al Powered US Equity Index/AIP000DS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2020	12/08/2022	1	735,784	2459.91	25,284			5,588		1,624			(6,286)		2,443		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/19/2024	1	432,749	262.09		16,012		15,814		14,547			(284)		3,039		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/19/2024	1	362,885	262.09		13,444		13,315		12,198			(148)		2,548		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/19/2024	1	115,643	262.09		4,055		4,032		3,887			(39)		812		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/19/2024	1	404,225	262.09		14,652		14,591		13,588			(121)		2,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2020	07/22/2022	1	224,925	239.41	8,597			250		46,801			(2,146)		276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/28/2020	07/22/2022	1	92,593	239.41	3,550			103		19,266			(888)		114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/09/2022	03/08/2024	1	1,400,000	284.14		54,600		46,200		62,349			(8,452)		9,101		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/04/2022	1	2,121,746	2611.36	55,165			19,308		47			(27,431)		6,258		0001
Purchased Call/Al Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/19/2023	1	150,000	2525.08	5,355			2,378		395			(1,330)		706		0001
Purchased Call/Al Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/19/2023	1	639,956	2525.08	22,792			10,137		1,683			(5,667)		3,010		0001
Purchased Call/Al Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2021	05/19/2023	1	108,528	2525.08	4,009			1,785		285			(1,001)		510		0001
Purchased Call/Al Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2021	05/19/2023	1	121,785	2525.08	4,483			1,999		320			(1,121)		573		0001
Purchased Call/Al Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	05/19/2023	1	63,885	2525.08	3,271			1,891		168			(1,055)		300		0001
Purchased Call/Al Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/04/2022	1	270,197	2611.36	7,305			2,564		6			(3,663)		797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000AS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/25/2020	09/23/2022	1	153,642	237.16	6,064			704		33,614			(1,508)		371		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000A$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2020	09/23/2022	1	126,674	237.16	5,154			599		27,714			(1,287)		306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000F$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2023	1	289,372	268.95	11,893			5,211		22,715			(2,941)		1,355		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/03/2022	1	1,473,890	2557.26	38,321			3,484					(19,003)		2,249		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/03/2022	1	627,884	2557.26	15,842			1,444					(7,877)		958		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/03/2022	1	651,309	2557.26	17,222			1,583					(8,587)		994		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/03/2022	1	262,579	2557.26	6,781			625					(3,391)		401		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/08/2024	1	244,464	2421.63	8,075			6,880		4,361			(1,203)		1,589		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/08/2024	1	414,099	2421.63	14,289			12,191		7,387			(2,112)		2,692		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/08/2024	1	408,045	2421.63	16,085			13,858		7,279			(2,243)		2,653		0001
Purchased Call/AI Powered US Equity Index/AIP1000$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/17/2023	1	3,928,542	2442.69	99,785			71,790		22,624			(28,510)		16,578		0001
Purchased Call/AI Powered US Equity Index/AIP1000$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/17/2023	1	569,489	2442.69	14,266			10,292		3,280			(3,991)		2,403		0001
Purchased Call/AI Powered US Equity Index/AIP1000$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/17/2023	1	494,278	2442.69	12,880			9,318		2,847			(3,578)		2,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000F$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2021	05/26/2023	1	337,708	269.68	13,750			6,265		25,719			(3,437)		1,606		0001
Purchased Call/AI Powered US Equity Index/AIP0000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/26/2023	1	271,231	2550.84	9,797			5,263		741			(2,436)		1,404		0001
Purchased Call/AI Powered US Equity Index/AIP0000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/26/2023	1	93,820	2550.84	3,385			1,831		256			(847)		486		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2024	1	350,301	2456.25	12,261			9,886		4,591			(2,385)		2,223		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/08/2024	1	139,613	2456.25	5,276			4,260		1,830			(1,020)		886		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/08/2024	1	316,267	2456.25		11,144		9,035		4,145			(2,143)		2,007		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000YS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/08/2024	1	61,038	2456.25		1,989		1,615		800			(380)		387		0001
Purchased Call/AI Powered US Equity Index/AIP000YS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/08/2024	1	58,827	2456.25		1,855		1,508		771			(348)		373		0001
Purchased Call/AI Powered US Equity Index/AIP000NSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/13/2022	1	1,249,501	2554.3	32,487			1,074					(16,110)		1,179		0001
Purchased Call/AI Powered US Equity Index/AIP000NSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/13/2022	1	392,238	2554.3	9,172			304					(4,561)		370		0001
Purchased Call/AI Powered US Equity Index/AIP000NSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/13/2022	1	829,483	2554.3	18,413			615					(9,181)		783		0001
Purchased Call/AI Powered US Equity Index/AIP000NSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/13/2022	1	98,596	2554.3	1,986			67					(993)		93		0001
Purchased Call/AI Powered US Equity Index/AIP000NSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/13/2022	1	143,552	2554.3	2,458			83					(1,239)		135		0001
Purchased Call/AI Powered US Equity Index/AIP000S9F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/12/2022	1	422,536	2536.08	13,087			3,765		42			(6,544)		1,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/10/2022	03/08/2024	1	1,044,047	284.14		42,402		36,027		46,497			(6,514)		6,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/14/2022	03/08/2024	1	351,815	284.14		14,548		12,395		15,668			(2,167)		2,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2022	03/08/2024	1	79,677	284.14		3,070		2,620		3,548			(454)		518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/05/2022	03/08/2024	1	87,792	284.14		3,235		2,843		3,910			(396)		571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2020	07/14/2022	1	277,745	237.46	11,860			212		60,560			(2,945)		272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0008SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2020	07/14/2022	1	66,226	237.46	2,803			51		14,440			(703)		65		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/07/2023	1	2,924,296	2390.18		72,523		68,127		39,731			(4,570)		14,153		0001
Purchased Call/AI Powered US Equity Index/AIP000S9F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/12/2022	1	333,672	2536.08	10,193			2,924		33			(5,082)		891		0001
Purchased Call/AI Powered US Equity Index/AIP000S9F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/12/2022	1	663,362	2536.08	17,941			5,105		66			(8,921)		1,770		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/06/2022	1	1,024,417	2588.52	26,737			4,935		1			(13,151)		2,211		0001
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/06/2022	1	1,200,012	2588.52	27,635			5,129		1			(13,779)		2,590		0001
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/06/2022	1	696,674	2588.52	15,801			2,957		1			(7,901)		1,504		0001
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/06/2022	1	259,111	2588.52	5,533			1,038					(2,774)		559		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	1,220,986	264.87		45,543		42,213		34,066			(3,498)		8,290		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/07/2023	1	379,561	2390.18	8,151			7,743		5,157			(472)		1,837		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/07/2023	1	515,084	2390.18	9,756			9,292		6,998			(539)		2,493		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	366,738	221.69	15,104			2,625		63,277			(3,750)		1,082		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	78,602	221.69	3,255			566		13,562			(809)		232		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/07/2023	1	658,829	2390.18		10,033		9,584		8,951			(475)		3,189		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/07/2023	1	370,574	2390.18	5,622			5,385		5,035			(251)		1,794		0001
Purchased Call/AI Powered US Equity Index/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2023	1	153,354	2390.18	2,365			2,272		2,084			(99)		742		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024	1	1,097,661	264.87		40,862		37,927		30,625			(3,087)		7,452		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/03/2024	1	100,604	264.87	3,259			3,033		2,807			(230)		683		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/03/2024	1	66,524	264.87	2,695			2,583		1,856			(115)		452		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2023	1	1,000,000	247.22	39,400			22,568		61,726			(9,742)		5,351		0001
Purchased Call/AI Powered US Equity Index/AIP000SSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/19/2022	1	1,486,522	2569.22	38,798			11,757		65			(19,240)		4,099		0001
Purchased Call/AI Powered US Equity Index/AIP000SSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/19/2022	1	83,911	2569.22	2,248			683		4			(1,118)		231		0001
Purchased Call/AI Powered US Equity Index/AIP000SSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/19/2022	1	724,186	2569.22	20,853			6,389		32			(10,398)		1,997		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S8S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/19/2022	1	360,487	2569.22	10,557			3,244		16			(5,278)		994		0001
Purchased Call/AI Powered US Equity Index/AIP000S9F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/12/2022	1	2,347,047	2536.08	61,258			17,382		234			(30,377)		6,264		0001
Purchased Call/AI Powered US Equity Index/AIP000S8S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/19/2022	1	86,634	2569.22	2,638			827		4			(1,345)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024	1	1,770,602	567.87		169,801		162,530		147,969			(8,152)		12,207		0001
Purchased Call/AI Powered US Equity Index/AIP000NSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/30/2021	07/06/2022	1	91,590	2562.67	2,132			32					(1,132)		59		0001
Purchased Call/AI Powered US Equity Index/AIP000NSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/09/2021	07/06/2022	1	238,738	2562.67	6,306			88					(3,153)		153		0001
Purchased Call/AI Powered US Equity Index/AIP000NSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/06/2022	1	1,704,355	2562.67	37,138			517					(18,518)		1,093		0001
Purchased Call/AI Powered US Equity Index/AIP000NSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2021	07/06/2022	1	1,040,931	2562.67	25,196			348					(12,529)		667		0001
Purchased Call/AI Powered US Equity Index/AIP000NSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2021	07/06/2022	1	1,866,685	2562.67	48,534			669					(24,067)		1,197		0001
Purchased Call/AI Powered US Equity Index/AIP000TS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/25/2022	1	80,280	2588	2,282			746		2			(1,157)		227		0001
Purchased Call/AI Powered US Equity Index/AIP000TS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/25/2022	1	291,642	2588	7,507			2,433		9			(3,754)		826		0001
Purchased Call/AI Powered US Equity Index/AIP000TS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/25/2022	1	736,441	2588	16,877			5,423		22			(8,415)		2,085		0001
Purchased Call/AI Powered US Equity Index/AIP000TS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/25/2022	1	1,049,098	2588	26,844			8,602		31			(13,348)		2,970		0001
Purchased Call/AI Powered US Equity Index/AIP000TS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/25/2022	1	3,001,975	2588	78,352			25,038		89			(38,854)		8,498		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/16/2024	1	1,290,617	255.39		50,076		38,848		55,892			(11,424)		8,029		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2020	12/08/2022	1	100,390	228.39	4,053			892		13,851			(1,006)		333		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2020	12/08/2022	1	65,844	228.39	2,629			581		9,084			(654)		219		0001
Purchased Call/AI Powered US Equity Index/AIP1002SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/28/2023	1	2,364,539	2418.71		58,877		49,091		21,420			(10,162)		10,754		0001
Purchased Call/AI Powered US Equity Index/AIP1002SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/28/2023	1	781,655	2418.71		16,446		13,751		7,081			(2,801)		3,555		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/28/2023	1	1,359,968	2418.71		29,469		24,708		12,319			(4,816)		6,185		0001
Purchased Call/AI Powered US Equity Index/AIP000PSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/19/2022	1	1,015,406	2544.32	26,401			3,583		1			(13,092)		1,879		0001
Purchased Call/AI Powered US Equity Index/AIP000NST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/12/2022	1	1,369,597	2570.57	35,610			1,079					(17,658)		1,242		0001
Purchased Call/AI Powered US Equity Index/AIP000NST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/12/2022	1	1,666,089	2570.57	37,981			1,154					(18,886)		1,510		0001
Purchased Call/AI Powered US Equity Index/AIP000NST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/12/2022	1	500,002	2570.57	10,255			312					(5,113)		453		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/15/2024	1	818,709	255.39		31,684		24,570		35,423			(7,238)		5,089		0001
Purchased Call/AI Powered US Equity Index/AIP000NST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/12/2022	1	160,789	2570.57	3,124			96					(1,562)		146		0001
Purchased Call/AI Powered US Equity Index/AIP000NST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/12/2022	1	59,766	2570.57	1,049			32					(526)		54		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/30/2022	1	1,700,000	2532.14	44,200			22,346		1,191			(21,979)		6,019		0001
Purchased Call/AI Powered US Equity Index/AIP1002S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	04/27/2023	1	73,384	2406.81		1,819		1,529		757			(294)		333		0001
Purchased Call/AI Powered US Equity Index/AIP1002S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	04/27/2023	1	82,505	2406.81		1,878		1,596		851			(295)		375		0001
Purchased Call/AI Powered US Equity Index/AIP1002S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	04/27/2023	1	106,574	2406.81		1,779		1,542		1,099			(249)		484		0001
Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2020	07/15/2022	1	176,209	2357.63	6,366			123		246			(1,583)		179		0001
Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2020	07/15/2022	1	1,028,257	2357.63	39,096			757		1,433			(9,760)		1,042		0001
Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2020	07/15/2022	1	93,103	2357.63	3,595			70		130			(900)		94		0001
Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2020	07/15/2022	1	60,355	2357.63	2,213			43		84			(555)		61		0001
Purchased Call/AI Powered US Equity Index/AIP000RSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/26/2023	1	74,907	2568.82	2,076			1,304		228			(521)		417		0001
Purchased Call/AI Powered US Equity Index/AIP000RSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	09/26/2023	1	69,743	2568.82	2,193			1,388		212			(552)		388		0001
Purchased Call/AI Powered US Equity Index/AIP0006SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2020	07/08/2022	1	97,591	2355	3,445			33		62			(855)		72		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0006$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2020	07/08/2022	1	123,543	2355	4,420			43		78			(1,099)		91		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	1	2,051,562	292.31		77,344		72,138		64,749			(5,298)		14,001		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/10/2024	1	793,843	292.31		30,362		28,436		25,054			(2,041)		5,418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	05/10/2024	1	954,301	292.31		38,197		35,872		30,119			(2,371)		6,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/19/2023	1	117,744	264.43	5,290			2,810		11,209			(1,324)		604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2021	09/15/2023	1	61,461	266.4	2,450			1,490		5,466			(608)		338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2021	09/15/2023	1	92,733	266.4	3,676			2,239		8,247			(914)		510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2021	09/15/2023	1	156,338	266.4	5,681			3,470		13,904			(1,420)		860		0001
Purchased Call/AI Powered US Equity Index/AIP000S$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	10/07/2022	1	89,332	2539.27	3,421			1,041		7			(1,911)		233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2021	06/15/2023	1	481,530	267.04	19,204			9,219		41,171			(4,768)		2,358		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/07/2024	1	578,489	2447.7		21,219		17,103		8,074			(4,133)		3,668		0001
Purchased Call/AI Powered US Equity Index/AIP000M$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2021	06/14/2023	1	1,716,970	2554.33	58,876			28,183		3,490			(14,618)		8,395		0001
Purchased Call/AI Powered US Equity Index/AIP000M$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2021	06/14/2023	1	230,963	2554.33	7,731			3,706		470			(1,922)		1,129		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/21/2023	1	1,132,407	2432.28		28,990		18,767		6,640			(10,398)		4,553		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/21/2023	1	791,464	2432.28		17,480		11,379		4,641			(6,116)		3,182		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/21/2023	1	170,235	2432.28		4,029		2,645		998			(1,402)		684		0001
Purchased Call/AI Powered US Equity Index/AIP1004$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/03/2024	1	838,758	2383.62		28,182		27,252		21,492			(1,041)		5,824		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2020	07/15/2022	1	77,613	2357.63	2,890			57		108			(729)		79		0001
Purchased Call/AI Powered US Equity Index/AIP0006SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2020	07/15/2022	1	284,990	2357.63	10,234			200		397			(2,583)		289		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/14/2023	1	167,570	2336.77		3,899		3,899		3,686			(11)		819		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/14/2023	1	1,075,078	2336.77		23,620		23,154		23,648			(529)		5,256		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/14/2023	1	561,152	2336.77		12,579		12,296		12,344			(316)		2,744		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2023	1	289,502	2336.77		6,105		5,951		6,368			(219)		1,415		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/14/2023	1	140,650	2336.77		2,957		2,874		3,094			(114)		688		0001
Purchased Call/AI Powered US Equity Index/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/03/2024	1	163,659	2383.62		5,532		5,357		4,193			(182)		1,136		0001
Purchased Call/AI Powered US Equity Index/AIP000VSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/21/2022	1	2,930,780	2521.65	76,200			36,316		2,201			(37,787)		10,118		0001
Purchased Call/AI Powered US Equity Index/AIP000VSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/21/2022	1	159,847	2521.65	4,271			2,041		120			(2,124)		552		0001
Purchased Call/AI Powered US Equity Index/AIP000VSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/21/2022	1	1,259,993	2521.65	34,232			16,496		946			(17,069)		4,350		0001
Purchased Call/AI Powered US Equity Index/AIP000VSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/21/2022	1	154,981	2521.65	4,400			2,132		116			(2,218)		535		0001
Purchased Call/AI Powered US Equity Index/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/03/2024	1	410,436	2383.62		14,264		13,831		10,517			(451)		2,850		0001
Purchased Call/AI Powered US Equity Index/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/03/2024	1	141,516	2383.62		4,727		4,590		3,626			(143)		983		0001
Purchased Call/AI Powered US Equity Index/AIP10058	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/23/2023	1	260,402	2339.22		6,007		6,007		5,409			(17)		1,289		0001
Purchased Call/AI Powered US Equity Index/AIP10058	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/23/2023	1	71,159	2339.22		1,710		1,705		1,478			(10)		352		0001
Purchased Call/AI Powered US Equity Index/AIP10058	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/23/2023	1	191,442	2339.22		4,767		4,741		3,977			(40)		948		0001
Purchased Call/AI Powered US Equity Index/AIP10058	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/23/2023	1	5,252,378	2339.22		129,734		128,653		109,110			(2,138)		26,009		0001
Purchased Call/AI Powered US Equity Index/AIP10057	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/26/2023	1	83,580	2339.22		1,866		1,866		1,415					416		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/26/2023	1	93,078	2339.22		2,156		2,156		1,576			(6)		463		0001
Purchased Call/AI Powered US Equity Index/AIP1005$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/26/2023	1	323,748	2339.22		7,810		7,788		5,483			(43)		1,610		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/07/2023	1	611,240	2447.7		16,849		10,401		2,677			(6,516)		2,383		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/07/2023	1	95,876	2447.7		2,494		1,553		420			(943)		374		0001
Purchased Call/AI Powered US Equity Index/AIP000K$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2021	05/05/2023	1	899,995	2540.42	29,674			12,641		1,755			(7,408)		4,140		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024	1	1,507,354	289.51		59,354		53,444		53,344			(5,976)		10,073		0001
Purchased Call/AI Powered US Equity Index/AIP000P$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	08/12/2022	1	1,486,110	2558.36	38,639			4,495					(19,161)		2,550		0001
Purchased Call/AI Powered US Equity Index/AIP000P$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/12/2022	1	487,547	2558.36	12,684			1,480					(6,307)		837		0001
Purchased Call/AI Powered US Equity Index/AIP000P$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/12/2022	1	874,985	2558.36	22,624			2,647					(11,343)		1,502		0001
Purchased Call/AI Powered US Equity Index/AIP000P$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/12/2022	1	365,769	2558.36	9,036			1,060					(4,543)		628		0001
Purchased Call/AI Powered US Equity Index/AIP000P$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/12/2022	1	159,283	2558.36	3,619			426					(1,825)		273		0001
Purchased Call/AI Powered US Equity Index/AIP000P$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/01/2022	1	1,519,836	2552.93	40,691			3,494					(20,289)		2,250		0001
Purchased Call/AI Powered US Equity Index/AIP000P$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/01/2022	1	55,399	2552.93	1,474			128					(741)		82		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2021	03/15/2023	1	770,600	260.69	30,742			10,868		83,827			(7,633)		3,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2021	03/15/2023	1	104,590	260.69	4,538			1,613		11,377			(1,130)		440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/04/2024	1	554,309	293.99		21,008		20,316		16,444			(775)		3,852		0001
Purchased Call/AI Powered US Equity Index/AIP1004$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/02/2023	1	476,257	2389.41		11,383		10,654		6,457			(757)		2,288		0001
Purchased Call/AI Powered US Equity Index/AIP1004$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/02/2023	1	1,006,921	2389.41		25,002		23,466		13,653			(1,597)		4,838		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/02/2023	1	126,519	2389.41		2,972		2,797		1,715			(182)		608		0001
Purchased Call/AI Powered US Equity Index/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/02/2023	1	52,758	2389.41		998		950		715			(56)		253		0001
Purchased Call/AI Powered US Equity Index/AIP1001SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2024	1	725,248	2420.15		24,368		22,156		13,961			(2,300)		4,884		0001
Purchased Call/AI Powered US Equity Index/AIP1001SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/22/2024	1	395,743	2420.15		13,502		12,293		7,618			(1,224)		2,665		0001
Purchased Call/AI Powered US Equity Index/AIP1001SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/22/2024	1	359,610	2420.15		11,112		10,131		6,923			(993)		2,422		0001
Purchased Call/AI Powered US Equity Index/AIP0007SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2020	08/03/2022	1	351,261	2389.53	12,001			549		357			(2,992)		536		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	1	265,541	252.99		10,276		8,074		13,068			(2,210)		1,664		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/24/2024	1	2,000,001	252.99		78,265		61,578		98,424			(16,748)		12,529		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	01/24/2024	1	171,655	252.99		7,213		5,730		8,447			(1,488)		1,075		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024	1	753,825	2363.89		25,329		23,721		21,302			(1,702)		5,145		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/10/2024	1	441,598	2363.89		16,038		15,041		12,479			(1,057)		3,014		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/10/2024	1	612,318	2363.89		21,792		20,466		17,303			(1,353)		4,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	1	224,424	264.67	9,845			6,369		21,377			(2,444)		1,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023	1	106,693	264.67	4,640			3,006		10,163			(1,154)		605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/13/2023	1	130,076	264.67	5,062			3,284		12,390			(1,264)		738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2022	03/28/2024	1	1,712,103	284.03		63,294		55,295		77,487			(8,063)		11,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	1	75,378	284.03		2,893		2,541		3,411			(362)		498		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	03/28/2024	1	216,161	284.03		8,478		7,458		9,783			(1,050)		1,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	1	838,079	289.92		32,607		29,786		29,376			(2,859)		5,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2022	04/26/2024	1	113,840	289.92		4,280		3,926		3,990			(370)		769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	04/26/2024	1	167,939	289.92		6,395		5,890		5,887			(512)		1,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/09/2023	1	162,002	267.53	6,707			3,177		13,560			(1,668)		786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2021	06/09/2023	1	635,872	267.53	25,147			11,930		53,226			(6,278)		3,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/09/2023	1	137,525	267.53	4,205			2,012		11,512			(1,056)		668		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/03/2023	1	88,907	2429.14		2,112		1,450		574			(665)		365		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/03/2023	1	760,029	2429.14		16,808		11,471		4,907			(5,354)		3,120		0001
Purchased Call/AI Powered US Equity Index/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/03/2023	1	548,702	2442.8		15,434		9,355		2,540			(6,088)		2,120		0001
Purchased Call/AI Powered US Equity Index/AIP0006S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	07/06/2020	07/01/2022	1	985,450	2341.96	36,755					249			(9,176)		258		0001
Purchased Call/AI Powered US Equity Index/AIP0006S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	07/07/2020	07/01/2022	1	60,657	2341.96	2,207					15			(552)		16		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/07/2023	1	57,406	2413.02		1,544		1,083		463			(463)		238		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/07/2023	1	217,654	2413.02		5,662		3,949		1,754			(1,741)		901		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/07/2023	1	87,858	2413.02		2,386		1,660		708			(738)		364		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/07/2023	1	545,101	2413.02		14,821		10,223		4,393			(4,614)		2,256		0001
Purchased Call/AI Powered US Equity Index/AIP000SSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/21/2022	1	904,646	2585.59	23,442			7,334		26			(11,786)		2,517		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/21/2022	1	115,576	2585.59	2,680			841		3			(1,351)		322		0001
Purchased Call/AI Powered US Equity Index/AIP000N5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/01/2021	07/01/2022	1	1,131,336	2570.9	29,415								(14,586)		296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	1	4,100,000	288.46		157,850		141,154		152,563			(16,866)		27,399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	1	860,751	288.46		34,584		31,054		32,029			(3,653)		5,752		0001
Purchased Call/AI Powered US Equity Index/AIP1001S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/12/2024	1	1,656,788	2436.91		55,999		50,008		28,078			(6,052)		11,072		0001
Purchased Call/AI Powered US Equity Index/AIP1001S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/12/2024	1	1,315,005	2436.91		46,407		41,499		22,285			(4,959)		8,788		0001
Purchased Call/AI Powered US Equity Index/AIP000PSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/19/2022	1	565,730	2544.32	15,900			2,164		1			(7,906)		1,047		0001
Purchased Call/AI Powered US Equity Index/AIP000PSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/19/2022	1	713,198	2544.32	21,267			2,903		1			(10,663)		1,320		0001
Purchased Call/AI Powered US Equity Index/AIP000PSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/19/2022	1	324,274	2544.32	9,983			1,366					(5,019)		600		0001
Purchased Call/AI Powered US Equity Index/AIP000PSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/19/2022	1	109,457	2544.32	3,473			477					(1,751)		203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	1	486,871	278.62		20,463		16,201		27,196			(4,323)		3,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	1	340,602	278.62		13,704		10,865		19,025			(2,880)		2,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/26/2024	1	546,116	278.62		20,836		16,542		30,505			(4,311)		3,427		0001
Purchased Call/AI Powered US Equity Index/AIP000Y6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/07/2024	1	442,618	2447.7		17,537		14,155		6,177			(3,397)		2,807		0001
Purchased Call/AI Powered US Equity Index/AIP000Y6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/07/2024	1	370,557	2447.7		13,699		11,103		5,172			(2,638)		2,350		0001
Purchased Call/AI Powered US Equity Index/AIP000Y6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/07/2024	1	200,467	2447.7		6,851		5,560		2,798			(1,312)		1,271		0001
Purchased Call/AI Powered US Equity Index/AIP000Y6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/07/2024	1	86,232	2447.7		3,061		2,491		1,204			(572)		547		0001
Purchased Call/AI Powered US Equity Index/AIP000Y6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/07/2024	1	67,752	2447.7		2,150		1,764		946			(395)		430		0001

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Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/17/2023	1	2,229,667	2432.28		56,857		36,585		12,975			(20,618)		8,888		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/17/2023	1	2,935,494	2432.28		70,615		45,565		17,083			(25,108)		11,702		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/17/2023	1	609,651	2432.28		13,387		8,662		3,548			(4,736)		2,430		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/17/2023	1	83,062	2432.28		1,955		1,276		483			(688)		331		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	02/17/2023	1	91,356	2432.28		1,978		1,348		532			(640)		364		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	02/17/2023	1	53,729	2432.28		1,384		971		313			(414)		214		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/20/2023	1	338,644	2451.99		5,254		4,373		1,997			(915)		1,520		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/20/2023	1	137,802	2451.99		2,297		1,886		813			(416)		618		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/20/2023	1	287,226	2451.99		5,571		4,560		1,694			(1,021)		1,289		0001
Purchased Call/AI Powered US Equity Index/AIP0000$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/30/2022	1	2,087,261	2581.29	54,269			8,970		1			(26,911)		4,266		0001
Purchased Call/AI Powered US Equity Index/AIP0000$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/30/2022	1	1,399,988	2581.29	35,823			5,937		1			(17,813)		2,862		0001
Purchased Call/AI Powered US Equity Index/AIP0000$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/30/2022	1	699,994	2581.29	18,625			3,096					(9,287)		1,431		0001
Purchased Call/AI Powered US Equity Index/AIP0000$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/30/2022	1	499,996	2581.29	13,753			2,311					(6,876)		1,022		0001
Purchased Call/AI Powered US Equity Index/AIP1005$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/26/2023	1	224,048	2339.22		5,556		5,510		3,794			(91)		1,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2020	09/15/2022	1	31,959	238.98	1,347			141		6,700			(335)		73		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2020	09/15/2022	1	153,758	238.98	6,646			699		32,234			(1,655)		353		0001
Purchased Call/AI Powered US Equity Index/AIP1001$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024	1	445,126	2436.91		15,307		13,745		7,544			(1,617)		2,975		0001
Purchased Call/AI Powered US Equity Index/AIP1001$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/12/2024	1	393,610	2436.91		8,415		7,815		6,671			(610)		2,630		0001
Purchased Call/AI Powered US Equity Index/AIP000X$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/16/2024	1	791,112	2482.62		22,545		17,539		7,939			(5,024)		4,921		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000X$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/16/2024	1	104,791	2482.62		2,822		2,205		1,052			(626)		652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024	1	249,062	288.46		10,283		9,259		9,268			(1,035)		1,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/12/2024	1	70,961	288.46		2,927		2,643		2,641			(287)		474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	04/12/2024	1	105,781	288.46		4,555		4,224		3,936			(336)		707		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/18/2024	1	59,563	2457.18		2,097		1,630		739			(468)		371		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/18/2024	1	780,720	2457.18		25,851		20,126		9,690			(5,745)		4,865		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/18/2024	1	166,646	2457.18		5,228		4,087		2,068			(1,156)		1,039		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/18/2024	1	427,500	2457.18		12,452		9,748		5,306			(2,740)		2,664		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/18/2024	1	197,484	2457.18		6,008		4,710		2,451			(1,303)		1,231		0001
Purchased Call/AI Powered US Equity Index/AIP000RS/	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/30/2022	1	2,347,467	2539.05	61,269			15,487		129			(30,466)		5,893		0001
Purchased Call/AI Powered US Equity Index/AIP000RS/	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/30/2022	1	375,170	2539.05	8,569			2,172		21			(4,296)		942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2022	01/26/2024	1	129,025	278.62		5,270		4,190		7,207			(1,085)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	451,949	503.68	34,936			2,207		47,526			(8,638)		811		0001
Purchased Call/AI Powered US Equity Index/AIP000PSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/18/2022	1	1,035,086	2542.24	26,912			3,559		1			(13,346)		1,896		0001
Purchased Call/AI Powered US Equity Index/AIP000PSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/18/2022	1	191,253	2542.24	5,043			672					(2,508)		350		0001
Purchased Call/AI Powered US Equity Index/AIP000PSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/18/2022	1	600,655	2542.24	17,111			2,288		1			(8,532)		1,100		0001
Purchased Call/AI Powered US Equity Index/AIP000PSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/18/2022	1	207,345	2542.24	6,266			840					(3,151)		380		0001

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Purchased Call/AI Powered US Equity Index/AIP000PSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/18/2022	1	113,536	2542.24	3,543			476					(1,786)		208		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIIZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100		437,435		226,614		226,614	(210,821)				22,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A8K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2020	10/14/2022	1	445,484	237.89	18,183			2,633		95,665			(4,515)		1,200		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/30/2022	1	2,216,483	2532.14	53,334			27,114		1,553			(26,223)		7,847		0001
Purchased Call/AI Powered US Equity Index/AIP10053	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/23/2023	1	2,544,552	2325.9	62,850			62,154		63,375			(1,205)		12,600		0001
Purchased Call/AI Powered US Equity Index/AIP10053	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/23/2023	1	162,766	2325.9	4,520			4,495		4,054			(38)		806		0001
Purchased Call/AI Powered US Equity Index/AIP10053	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/23/2023	1	408,288	2325.9	10,952			10,921		10,169			(61)		2,022		0001
Purchased Call/AI Powered US Equity Index/AIP10053	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/23/2023	1	466,901	2325.9	12,042			12,042		11,629			(34)		2,312		0001
Purchased Call/AI Powered US Equity Index/AIP10043	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/03/2024	1	76,014	2383.62	2,384			2,324		1,948			(69)		528		0001
Purchased Call/AI Powered US Equity Index/AIP10043	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/03/2024	1	60,115	2383.62	1,373			1,357		1,540			(17)		417		0001
Purchased Call/AI Powered US Equity Index/AIP00009G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	07/21/2023	1	73,815	2542.72	2,770			1,666		217			(779)		380		0001
Purchased Call/AI Powered US Equity Index/AIP0008SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2020	08/26/2022	1	131,744	2408.05	4,781			370		177			(1,194)		260		0001
Purchased Call/AI Powered US Equity Index/AIP0008SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2020	08/26/2022	1	612,873	2408.05	23,552			1,827		824			(5,888)		1,211		0001
Purchased Call/AI Powered US Equity Index/AIP0008SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2020	08/26/2022	1	176,245	2408.05	7,073			549		237			(1,771)		348		0001
Purchased Call/S&P 500 INDEX/SPX721I$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1	8,498,000	4170.7		192,905		132,854		109,403			(60,250)		35,235		0001
Purchased Call/S&P 500 INDEX/SPX905V$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2022	01/27/2023	1	2,935,605	4336		83,589		48,896		22,857			(34,732)		11,160		0001
Purchased Call/S&P 500 INDEX/SPXF13X$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	1	2,904,000	4483.87	55,466			33,769		11,796			(21,731)		11,324		0001
Purchased Call/S&P 500 INDEX/SPX721D$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	1	2,432,000	4349.93	61,530			35,426		17,448			(26,129)		9,224		0001
Purchased Call/S&P 500 INDEX/SPX7210$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	4,960,000	4458.58	60,512			12,169		2,309			(29,844)		11,167		0001
Purchased Call/S&P 500 INDEX/SPX721HS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	2,208,000	4384.65	59,837			39,559		17,604			(20,548)		8,934		0001
Purchased Call/S&P 500 INDEX/SPX7212$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1	7,980,000	4352.63	185,934			45,587		16,769			(92,203)		19,813		0001
Purchased Call/S&P 500 INDEX/SPX721V$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	6,049,000	3821.55		69,564		69,372		66,183			(381)		30,162		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721JS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2022	03/24/2023	1	2,953,000	4543.06		44,000		32,511		9,959			(11,725)		12,628		0001
Purchased Call/S&P 500 INDEX/SPXG13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/25/2023	1	2,985,803	4296		88,508		73,062		41,800			(15,605)		13,512		0001
Purchased Call/S&P 500 INDEX/SPXC00S$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2021	12/12/2022	1	2,607,000	4712.02	92,809			41,930		4,024			(45,772)		8,764		0001
Purchased Call/S&P 500 INDEX/SPX721TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	1	3,512,000	4121.43		67,782		63,487		46,760			(4,457)		16,973		0001
Purchased Call/S&P 500 INDEX/SPX905JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	1	2,541,000	100		55,140		31,007		1,553			(24,322)		9,498		0001
Purchased Call/S&P 500 INDEX/SPXC00TSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2021	12/30/2022	1	4,422,000	100	56,159			28,313					(27,849)		15,656		0001
Purchased Call/S&P 500 INDEX/SPXB17MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2021	08/09/2022	1	2,052,350	4433	53,014			5,727		619			(26,434)		3,397		0001
Purchased Call/S&P 500 INDEX/SPX715M$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2021	11/17/2022	1	2,044,055	4688	52,577			20,414		1,787			(26,435)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXB17PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2022	1	2,073,000	4357.04	34,619			8,965		3,429			(17,074)		5,288		0001
Purchased Call/S&P 500 INDEX/SPXC00QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/15/2021	12/15/2022	1	8,143,000	4709.85	98,530			45,329		5,811			(48,860)		27,622		0001
Purchased Call/S&P 500 INDEX/SPX621XSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2022	1	2,743,000	4486.23	45,534			6,774		645			(22,580)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXB00U5D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2021	08/19/2022	1	1,422,973	4405	36,460			4,990		590			(18,331)		2,633		0001
Purchased Call/S&P 500 INDEX/SPX721VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	1,704,000	3821.55		44,304		44,182		42,446			(243)		8,497		0001
Purchased Call/S&P 500 INDEX/SPX905YSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	1	2,496,000	4277.88		44,179		30,548		19,723			(13,677)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXC00FSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/10/2022	1	2,146,780	4647	49,231			18,102		2,105			(24,548)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXG135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/16/2023	1	5,676,000	4357.86		68,112		48,410		26,505			(19,780)		23,906		0001
Purchased Call/S&P 500 INDEX/SPXG13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/24/2023	1	2,037,639	4272		56,930		46,967		28,042			(10,065)		9,206		0001
Purchased Call/S&P 500 INDEX/SPXF130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	2,177,000	4786.35	41,798			20,726		1,835			(20,727)		7,665		0001
Purchased Call/S&P 500 INDEX/SPX715XSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/20/2022	1	1,837,157	4536	42,570			13,162		2,110			(21,226)		5,088		0001
Purchased Call/S&P 500 INDEX/SPX7210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	1	4,717,000	4287.5		56,604		47,196		29,088			(9,770)		21,453		0001
Purchased Call/S&P 500 INDEX/SPX7219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	2,622,000	4712.02	48,769			21,811		2,606			(24,251)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXF13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	2,388,000	100		45,611		27,140		2,166			(18,494)		9,206		0001
Purchased Call/S&P 500 INDEX/SPXG133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	20,186,000	4259.52		462,259		322,685		212,193			(141,844)		84,030		0001
Purchased Call/S&P 500 INDEX/SPXF13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2022	1	1,941,000	100	35,714			16,135					(17,614)		6,525		0001
Purchased Call/S&P 500 INDEX/SPXB00USM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2021	08/25/2022	1	1,895,000	100	32,405			4,910					(16,069)		3,711		0001
Purchased Call/S&P 500 INDEX/SPXF13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	1,453,000	100		25,428		13,882		543			(11,666)		5,337		0001
Purchased Call/S&P 500 INDEX/SPXC008SR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	10/21/2022	1	2,947,000	100	33,891			10,544					(16,852)		8,199		0001
Purchased Call/S&P 500 INDEX/SPX150KSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/29/2022	04/28/2023	1	5,330,000	100		53,833		45,010		936			(9,169)		24,241		0001
Purchased Call/S&P 500 INDEX/SPX7219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2021	12/16/2022	1	1,700,497	4672	39,356			18,469		2,586			(19,787)		5,786		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	1	5,213,000	3785.38		115,207		115,207		115,593					26,065		0001
Purchased Call/S&P 500 INDEX/SPX715JS$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2022	1	9,027,000	4471.37	206,718			61,503		14,357			(101,951)		24,665		0001
Purchased Call/S&P 500 INDEX/SPXF13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/31/2022	1	1,943,470	4605	36,663			12,390		1,677			(18,281)		5,641		0001
Purchased Call/S&P 500 INDEX/SPX715JS$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2021	09/30/2022	1	2,787,000	4307.54	72,462			18,266		8,862			(35,933)		6,996		0001
Purchased Call/S&P 500 INDEX/SPX721V$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	4,694,000	3821.55		103,737		103,452		99,633			(568)		23,406		0001
Purchased Call/S&P 500 INDEX/SPXD00FST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/23/2023	1	1,912,048	4457		46,319		34,191		11,885			(12,377)		8,161		0001
Purchased Call/S&P 500 INDEX/SPX721T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	1	5,370,000	4121.43		120,825		113,169		82,804			(7,945)		25,952		0001
Purchased Call/S&P 500 INDEX/SPXC00S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/09/2021	12/09/2022	1	4,542,000	100	54,050			24,105					(26,803)		15,130		0001
Purchased Call/S&P 500 INDEX/SPX150ES5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/26/2022	1	1,362,000	100	26,287			4,089					(13,071)		2,691		0001
Purchased Call/S&P 500 INDEX/SPXC00X$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/14/2022	01/17/2023	1	5,146,000	100		64,325		35,441		2,202			(29,191)		19,094		0001
Purchased Call/S&P 500 INDEX/SPXF13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	2,295,000	100	36,950			13,651					(18,373)		6,953		0001
Purchased Call/AI Powered US Equity Index/AIP0008$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2020	08/26/2022	1	59,238	2408.05	1,581			124		80			(399)		117		0001
Purchased Call/AI Powered US Equity Index/AIP000C$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2021	11/11/2022	1	70,439	2425.58	3,547			708		230			(961)		213		0001
Purchased Call/AI Powered US Equity Index/AIP000C$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	11/11/2022	1	57,899	2425.58		1,289		691		189			(603)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/15/2022	1	905,049	506.78	67,155			4,157		89,647			(16,628)		1,606		0001
Purchased Call/S&P 500 INDEX/SPXB17LS$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/15/2022	1	130,423	4347	10,199			12		12	(16,325)				132		0001
Purchased Call/AI Powered US Equity Index/AIP000C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/23/2022	1	533,164	2433.87	19,168			3,828		1,665			(4,759)		1,686		0001
Purchased Call/AI Powered US Equity Index/AIP000C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/23/2022	1	695,624	2433.87	25,457			5,106		2,173			(6,329)		2,200		0001
Purchased Call/AI Powered US Equity Index/AIP000C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2020	11/23/2022	1	227,348	2433.87	8,619			1,731		710			(2,149)		719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023	1	677,326	265.81	27,877			18,058		61,852			(6,931)		3,843		0001
Purchased Call/AI Powered US Equity Index/AIP000X$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	02/02/2023	1	1,901,562	2453.63		48,680		28,967		7,407			(19,739)		7,331		0001
Purchased Call/AI Powered US Equity Index/AIP000X$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2023	1	162,136	2453.63		3,790		2,274		632			(1,530)		625		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/02/2023	1	560,262	2453.63		13,483		8,113		2,182			(5,423)		2,160		0001
Purchased Call/AI Powered US Equity Index/AIP000XSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2023	1	478,163	2453.63		11,568		6,980		1,862			(4,595)		1,843		0001
Purchased Call/AI Powered US Equity Index/AIP000XSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/02/2023	1	289,013	2453.63		7,466		4,517		1,126			(2,953)		1,114		0001
Purchased Call/AI Powered US Equity Index/AIP000QS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/25/2023	1	444,627	2566.39	17,297			10,048		1,197			(4,318)		2,388		0001
Purchased Call/AI Powered US Equity Index/AIP000JSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	04/13/2023	1	165,377	2532.19	6,082			2,403		312			(1,512)		733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/28/2021	05/30/2023	1	64,907	269.68	2,668			1,222		4,949			(660)		310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2021	09/21/2023	1	438,136	263.82	18,749			11,528		42,943			(4,655)		2,427		0001
Purchased Call/AI Powered US Equity Index/AIP000JSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/13/2023	1	87,487	2532.19	3,284			1,299		165			(818)		388		0001
Purchased Call/AI Powered US Equity Index/AIP000VSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/21/2023	1	23,226	2521.65	832			614		156			(206)		141		0001
Purchased Call/AI Powered US Equity Index/AIP000VSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/21/2023	1	690,856	2521.65	25,213			18,659		4,633			(6,260)		4,198		0001
Purchased Call/AI Powered US Equity Index/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/09/2023	1	67,568	2373.31		1,056		1,035		1,088			(24)		328		0001
Purchased Call/S&P 500 INDEX/SPXC00ESL	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/09/2021	11/09/2022	1	7,344,000	100	85,925			31,094					(42,609)		22,082		0001
Purchased Call/S&P 500 INDEX/SPXF135SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	1,657,000	100	23,364			6,814					(11,618)		4,465		0001
Purchased Call/S&P 500 INDEX/SPX621VSE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	07/29/2022	1	2,476,000	4395.26	33,178			2,581		225			(16,498)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX721FS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1	4,897,000	4483.87		58,764		35,776		12,883			(23,023)		19,095		0001
Purchased Call/S&P 500 INDEX/SPX7150SU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2022	04/25/2023	1	1,851,767	4286		57,586		47,934		26,047			(10,022)		8,380		0001
Purchased Call/S&P 500 INDEX/SPX905GSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/01/2021	07/01/2022	1	2,120,000	4319.94	41,976								(20,816)		555		0001
Purchased Call/S&P 500 INDEX/SPXF130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	2,137,000	4793.06	33,124			16,516		1,525			(16,426)		7,545		0001
Purchased Call/S&P 500 INDEX/SPX721ISA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1	4,498,000	4170.7		52,627		36,244		31,251			(16,437)		18,650		0001
Purchased Call/S&P 500 INDEX/SPXD00DSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/17/2022	03/17/2023	1	1,052,000	4411.67		11,046		7,925		505			(3,178)		4,439		0001
Purchased Call/S&P 500 INDEX/SPXG13NS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	1,864,000	4121.43		45,295		42,425		30,707			(2,978)		9,008		0001
Purchased Call/S&P 500 INDEX/SPX621ZSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	2,610,000	100	32,364			6,293					(16,093)		5,756		0001
Purchased Call/S&P 500 INDEX/SPX721ES8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1	4,454,000	4515.55		102,887		60,655		17,609			(42,282)		17,092		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	1	4,725,000	4183.96		56,228		46,469		33,887			(9,859)		21,454		0001
Purchased Call/S&P 500 INDEX/SPX715LS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2021	11/04/2022	1	7,631,000	4680.06	175,513			61,259		5,214			(87,035)		22,506		0001
Purchased Call/S&P 500 INDEX/SPXE002SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2022	06/30/2023	1	1,387,000	100		21,082		21,082		21,529					6,935		0001
Purchased Call/S&P 500 INDEX/SPX150DSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/22/2022	1	3,106,000	100	36,961			5,295					(18,229)		5,918		0001
Purchased Call/S&P 500 INDEX/SPX715LSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2021	11/07/2022	1	5,837,000	4697.53	133,667			47,502		3,825			(65,923)		17,417		0001
Purchased Call/S&P 500 INDEX/SPXG13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	1	2,139,218	4532		55,418		42,142		12,046			(13,355)		9,267		0001
Purchased Call/S&P 500 INDEX/SPX721AS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	1	4,482,000	4725.79	55,577			26,942		3,528			(27,560)		15,562		0001
Purchased Call/S&P 500 INDEX/SPX721MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	2,388,000	4412.53	36,059			28,211		12,713			(7,903)		10,551		0001
Purchased Call/S&P 500 INDEX/SPXE13XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	3,166,000	4458.58	57,938			11,266		1,784			(28,810)		6,982		0001
Purchased Call/S&P 500 INDEX/SPX721HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	4,496,000	4384.65		88,571		58,555		27,628			(30,416)		18,191		0001
Purchased Call/S&P 500 INDEX/SPX621ZS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	1	1,528,000	4520.03	17,725			3,320					(8,790)		3,322		0001
Purchased Call/S&P 500 INDEX/SPX150NSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/21/2022	06/21/2023	1	4,555,000	100		41,906		40,982		42,485			(1,033)		22,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2022	1	2,253,913	505.44	167,240			19,067		237,965			(41,466)		5,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/03/2024	1	1,108,568	293.99		42,015		40,628		32,861			(1,552)		7,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	06/03/2024	1	106,486	293.99		4,013		3,886		3,157			(132)		739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	06/03/2024	1	608,679	293.99		23,064		22,364		18,043			(730)		4,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/03/2024	1	80,489	293.99		3,116		3,025		2,386			(94)		559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/03/2024	1	94,876	293.99		3,789		3,694		2,812			(110)		659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/21/2023	1	754,091	261.11	30,671			12,438		80,809			(7,615)		3,390		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			1,812,364		1,812,364	(1,478,984)				94,384		0001
Purchased Call/AI Powered US Equity Index/AIP1001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/06/2023	1	2,112,037	2440.77		52,801		40,583		13,597			(12,296)		9,249		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/06/2023	1	523,643	2440.77		13,211		10,239		3,371			(3,049)		2,293		0001
Purchased Call/AI Powered US Equity Index/AIP1001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2023	1	710,777	2440.77		18,134		14,093		4,576			(4,146)		3,113		0001
Purchased Call/AI Powered US Equity Index/AIP1001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/06/2023	1	354,717	2440.77		8,622		6,720		2,284			(1,916)		1,553		0001
Purchased Call/AI Powered US Equity Index/AIP1004$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/14/2023	1	3,854,556	2336.77		95,208		91,273		84,788			(4,173)		18,846		0001
Purchased Call/AI Powered US Equity Index/AIP0000$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/21/2023	1	284,876	2548.54	10,368			5,521		780			(2,588)		1,465		0001
Purchased Call/AI Powered US Equity Index/AIP0000$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/21/2023	1	132,910	2548.54	4,785			2,544		364			(1,190)		683		0001
Purchased Call/AI Powered US Equity Index/AIP0000$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/25/2023	1	1,123,746	2578.05	41,083			23,865		2,637			(10,256)		6,034		0001
Purchased Call/AI Powered US Equity Index/AIP0000$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/25/2023	1	107,294	2578.05	3,863			2,241		252			(960)		576		0001
Purchased Call/AI Powered US Equity Index/AIP000N$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/07/2022	1	81,361	2553.69	1,796			31					(910)		56		0001
Purchased Call/AI Powered US Equity Index/AIP000N$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/07/2022	1	166,654	2553.69	4,297			72					(2,166)		115		0001
Purchased Call/AI Powered US Equity Index/AIP0000$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/02/2022	1	1,200,012	2588.52	28,678			5,047		1			(14,419)		2,512		0001
Purchased Call/AI Powered US Equity Index/AIP0000$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/02/2022	1	1,659,474	2588.52	37,978			6,702		1			(19,148)		3,474		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/27/2024	1	512,382	266.95		19,266		18,469		12,994			(896)		3,540		0001
Purchased Call/S&P 500 INDEX/SPXA054$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	1	5,162,000	100		49,039		49,039		48,420			(134)		25,775		0001
Purchased Call/S&P 500 INDEX/SPXC00K$C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/25/2022	1	4,210,000	100	50,099			20,457					(24,912)		13,404		0001
Purchased Call/S&P 500 INDEX/SPXD00T$J	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/17/2022	05/17/2023	1	2,174,000	100		25,871		22,806		1,021			(3,119)		10,194		0001
Purchased Call/S&P 500 INDEX/SPX161JS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/08/2022	1	4,933,000	100	41,437			4,338					(20,436)		8,062		0001
Purchased Call/S&P 500 INDEX/SPXB00Z$4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2021	09/15/2022	1	1,911,000	100	22,741			4,761					(11,277)		4,389		0001
Purchased Call/S&P 500 INDEX/SPX161H$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	1	4,935,000	100	40,961			564					(20,312)		3,164		0001
Purchased Call/S&P 500 INDEX/SPXB17N$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1	3,240,000	4520.03	91,044			17,055		1,792			(45,148)		7,044		0001
Purchased Call/S&P 500 INDEX/SPXG133$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/04/2022	03/06/2023	1	2,461,000	4328.87		43,314		29,592		16,959			(13,926)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$F	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2022	06/09/2023	1	2,219,000	100		40,164		38,161		20,186			(2,311)		10,771		0001
Purchased Call/S&P 500 INDEX/SPX150E$3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/26/2022	1	4,143,000	100	36,873			5,736					(18,335)		8,186		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621ZSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	1,734,000	100	32,599			6,556					(16,078)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX721JSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	1	6,351,000	100		73,672		54,284		11,889			(19,780)		27,159		0001
Purchased Call/S&P 500 INDEX/SPXC00SG1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	11/15/2022	1	5,332,000	100	61,851			23,343					(30,671)		16,393		0001
Purchased Call/S&P 500 INDEX/SPXD00SSX	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023	1	2,363,000	100		27,411		24,088		2,903			(3,379)		11,063		0001
Purchased Call/S&P 500 INDEX/SPX161SS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023	1	4,533,000	100		42,157		37,744		14,216			(4,710)		21,420		0001
Purchased Call/S&P 500 INDEX/SPXC00QSO	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2021	12/16/2022	1	4,803,000	100	57,636			26,897					(28,660)		16,341		0001
Purchased Call/S&P 500 INDEX/SPXF130SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	1,602,000	100		29,477		15,475		320			(14,091)		5,779		0001
Purchased Call/S&P 500 INDEX/SPX9055SA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2022	1	2,075,000	100	36,520			17,204					(18,011)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXG13FSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/15/2022	1	4,150,000	4200		228,690		44,468		415,083			(182,334)		4,206		0001
Purchased Call/S&P 500 INDEX/SPX715PSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2023	1	1,653,000	4461.18		57,524		41,677		14,403			(15,918)		7,029		0001
Purchased Call/S&P 500 INDEX/SPX7219S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/12/2022	1	5,489,000	4712.02	127,345			57,533		6,568			(62,805)		18,453		0001
Purchased Call/S&P 500 INDEX/SPX715PS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2022	03/17/2023	1	1,246,000	4632.25		20,808		14,929		126			(5,986)		5,258		0001
Purchased Call/S&P 500 INDEX/SPX161SS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	1,977,000	100		25,108		22,458		6,854			(2,828)		9,299		0001
Purchased Call/AI Powered US Equity Index/AIP000QSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/02/2022	1	548,870	2588.52	12,370			2,202					(6,254)		1,149		0001
Purchased Call/AI Powered US Equity Index/AIP000QSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/02/2022	1	82,108	2588.52	1,765			318					(907)		172		0001
Purchased Call/AI Powered US Equity Index/AIP000TSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/28/2022	1	3,237,366	2592.16	84,172			27,823		100			(41,855)		9,281		0001
Purchased Call/AI Powered US Equity Index/AIP000TSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/28/2022	1	218,053	2592.16	6,046			2,004		7			(3,031)		625		0001
Purchased Call/AI Powered US Equity Index/AIP000TSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/28/2022	1	134,792	2592.16	3,730			1,240		4			(1,875)		386		0001
Purchased Call/AI Powered US Equity Index/AIP000YS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/08/2024	1	50,943	2456.25		1,474		1,212		668			(263)		323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/23/2022	06/21/2024	1	620,395	288.86		23,327		23,198		23,697			(224)		4,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/24/2022	06/21/2024	1	155,607	288.86		5,640		5,617		5,944			(46)		1,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/29/2022	06/21/2024	1	558,136	288.86		21,544		21,544		21,319			(30)		3,925		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2023	1	1,848,984	2456.25		47,149		28,835		7,186			(18,343)		7,226		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/08/2023	1	272,619	2456.25		7,726		4,738		1,060			(2,993)		1,065		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/08/2023	1	614,578	2456.25		15,861		9,808		2,389			(6,117)		2,402		0001
Purchased Call/AI Powered US Equity Index/AIP000TSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	10/28/2022	1	56,872	2592.16	1,671			568		2			(857)		163		0001
Purchased Call/AI Powered US Equity Index/AIP000BSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2020	10/27/2022	1	520,701	2410.54	16,624			2,698		1,938			(4,128)		1,487		0001
Purchased Call/AI Powered US Equity Index/AIP000BSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2020	10/27/2022	1	952,453	2410.54	31,384			5,115		3,545			(7,803)		2,719		0001
Purchased Call/AI Powered US Equity Index/AIP000BSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2020	10/27/2022	1	51,393	2410.54	1,849			306		191			(467)		147		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/06/2023	1	50,478	2442.07		1,273		998		320			(277)		221		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/06/2023	1	753,672	2442.07		18,122		14,123		4,773			(4,027)		3,301		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2023	1	505,020	2442.07		12,749		9,908		3,199			(2,915)		2,212		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/11/2022	1	1,970,280	2604.15	51,227			18,926		72			(25,473)		5,969		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/11/2022	1	303,748	2604.15	8,124			3,018		11			(4,085)		920		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/11/2022	1	534,293	2604.15	13,531			5,013		20			(6,784)		1,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	1	2,557,925	290.31		97,969		89,490		88,002			(8,589)		17,276		0001
Purchased Call/AI Powered US Equity Index/AIP000VSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/19/2023	1	765,962	2517.46	27,977			20,655		5,283			(6,956)		4,645		0001
Purchased Call/AI Powered US Equity Index/AIP000VSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/19/2023	1	485,115	2517.46	18,095			13,377		3,346			(4,505)		2,942		0001
Purchased Call/AI Powered US Equity Index/AIP000VSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	12/19/2023	1	61,552	2517.46		1,088		904		425			(188)		373		0001
Purchased Call/AI Powered US Equity Index/AIP000VSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/21/2023	1	1,137,214	2521.65	42,022			31,227		7,626			(10,448)		6,910		0001
Purchased Call/AI Powered US Equity Index/AIP000VSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	12/21/2023	1	52,980	2521.65		1,616		1,226		355			(394)		322		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/16/2023	1	1,555,422	2430.9		39,508		28,080		10,384			(11,473)		6,551		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/16/2023	1	527,919	2430.9		14,170		10,155		3,524			(4,088)		2,224		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/16/2023	1	569,754	2430.9		15,832		11,378		3,804			(4,536)		2,400		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/16/2023	1	271,799	2430.9		7,462		5,378		1,815			(2,094)		1,145		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/16/2023	1	173,809	2430.9		4,960		3,585		1,160			(1,382)		732		0001
Purchased Call/AI Powered US Equity Index/AIP000I%SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/05/2024	1	328,197	2500.93		11,830		9,024		2,754			(2,840)		2,022		0001
Purchased Call/AI Powered US Equity Index/AIP000I%SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/05/2024	1	332,624	2500.93		11,538		8,813		2,791			(2,758)		2,049		0001
Purchased Call/AI Powered US Equity Index/AIP000I%SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	1	162,836	2500.93		5,711		4,369		1,366			(1,347)		1,003		0001
Purchased Call/AI Powered US Equity Index/AIP000I%SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/05/2024	1	238,939	2500.93		7,942		6,126		2,005			(1,848)		1,472		0001
Purchased Call/AI Powered US Equity Index/AIP000ASP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/06/2022	1	54,999	2398.57	2,074			285		205			(529)		142		0001
Purchased Call/AI Powered US Equity Index/AIP000ASP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	10/06/2022	1	86,972	2398.57	3,646			490		325			(912)		225		0001
Purchased Call/AI Powered US Equity Index/AIP000ASP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	10/06/2022	1	271,614	2398.57	11,056			1,485		1,014			(2,753)		704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2020	08/31/2022	1	167,851	237.43	7,437			635		36,543			(1,880)		346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0009$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2020	08/31/2022	1	66,402	237.43	3,090			266		14,457			(786)		137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000H$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/21/2023	1	585,184	270.11	24,402			13,963		44,658			(6,042)		3,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	1	967,774	290.94		38,785		36,174		32,633			(2,657)		6,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/10/2024	1	224,158	290.94		8,691		8,184		7,558			(517)		1,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	05/10/2024	1	208,462	290.94		8,648		8,523		7,029			(174)		1,423		0001
Purchased Call/S&P 500 INDEX/SPXF135$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	2,024,000	100	29,955			8,737					(14,895)		5,454		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00S$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/12/2022	1	2,111,000	100	40,531			4,729					(20,154)		3,623		0001
Purchased Call/S&P 500 INDEX/SPX161PS#	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	1	6,028,000	100		63,294		44,183		8,976			(19,422)		25,093		0001
Purchased Call/S&P 500 INDEX/SPXF130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	7,120,000	4793.06	166,608			83,075		7,027			(82,619)		25,138		0001
Purchased Call/S&P 500 INDEX/SPXB00U$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2021	08/25/2022	1	2,853,000	100	35,092			5,317					(17,402)		5,588		0001
Purchased Call/S&P 500 INDEX/SPX150E$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/26/2022	1	2,479,000	100	30,988			4,820					(15,409)		4,898		0001
Purchased Call/S&P 500 INDEX/SPX161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1	4,590,000	100		45,900		43,118		2,441			(2,892)		22,215		0001
Purchased Call/S&P 500 INDEX/SPX621Z$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	2,217,000	100	29,486			5,733					(14,662)		4,889		0001
Purchased Call/S&P 500 INDEX/SPX161SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	2,680,000	100		39,932		35,717		20,258			(4,498)		12,605		0001
Purchased Call/S&P 500 INDEX/SPXA053$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	1	4,582,000	100		43,071		41,172		42,117			(2,006)		22,370		0001
Purchased Call/S&P 500 INDEX/SPX721V$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	1,307,000	3912.15		27,316		27,089		21,508			(450)		6,472		0001
Purchased Call/S&P 500 INDEX/SPX721F$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1	1,851,000	100		41,462		25,243		2,018			(16,244)		7,218		0001
Purchased Call/S&P 500 INDEX/SPXC001$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/26/2022	1	4,885,000	100	45,919			11,005					(22,647)		11,993		0001
Purchased Call/S&P 500 INDEX/SPX721J$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	1	2,043,000	100		56,795		41,149		13			(15,716)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXD00NST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023	1	1,718,000	100		30,065		24,764		5,679			(5,354)		7,788		0001
Purchased Call/S&P 500 INDEX/SPX721J$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	1	1,629,000	100		32,091		23,646		3,328			(8,616)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXB00Z$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	2,280,000	100	29,868			6,388					(14,852)		5,270		0001
Purchased Call/S&P 500 INDEX/SPX161S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	1	1,400,000	100		28,420		25,680		17,178			(2,803)		6,646		0001
Purchased Call/S&P 500 INDEX/SPXD00F$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2022	03/21/2023	1	2,712,000	100		48,545		35,172		5,356			(13,433)		11,532		0001
Purchased Call/S&P 500 INDEX/SPX150E$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/20/2021	09/20/2022	1	1,910,000	100	23,493			5,242					(11,650)		4,527		0001
Purchased Call/S&P 500 INDEX/SPX161J$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/08/2022	1	2,168,000	100	26,450			2,769					(13,045)		3,543		0001
Purchased Call/S&P 500 INDEX/SPX905S$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/16/2022	1	2,150,000	100	42,140			19,665					(20,954)		7,315		0001
Purchased Call/S&P 500 INDEX/SPXD00KSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	3,566,000	100		63,475		50,463		7,842			(13,391)		15,838		0001
Purchased Call/S&P 500 INDEX/SPXB00Y$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/13/2021	09/13/2022	1	1,540,000	100	29,568			6,028					(14,662)		3,490		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	03/28/2024	1	147,009	259.55		5,641		5,011		1,565			(650)		971		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	03/28/2024	1	141,499	259.55		4,961		4,419		1,506			(547)		935		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	03/28/2024	1	295,799	259.55		10,189		9,152		3,149			(1,048)		1,954		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/10/2023	1	112,384	2458.64		2,281		1,452		429			(843)		441		0001
Purchased Call/AI Powered US Equity Index/AIP000B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	10/14/2022	1	348,448	2428.21	11,721			1,705		755			(2,930)		939		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	1	692,997	288.45		26,668		23,847		25,799			(2,849)		4,631		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024	1	198,163	288.45		8,182		7,367		7,377			(824)		1,324		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	07/05/2023	1	907,746	252.58	35,765			18,128		40,683			(8,832)		4,570		0001
Purchased Call/AI Powered US Equity Index/AIP000BS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/14/2022	1	84,866	2428.21	2,773			406		184			(695)		229		0001
Purchased Call/AI Powered US Equity Index/AIP000VSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2022	1	181,802	2531.71	4,256			1,902		89			(2,140)		604		0001
Purchased Call/AI Powered US Equity Index/AIP000VSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/08/2022	1	648,143	2531.71	15,371			6,851		318			(7,664)		2,152		0001
Purchased Call/AI Powered US Equity Index/AIP000RS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	09/16/2022	1	74,949	2562.35	2,461			598		1			(1,396)		173		0001
Purchased Call/AI Powered US Equity Index/AIP000RS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/16/2022	1	71,823	2562.35	1,939			423		1			(983)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000RS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/16/2022	1	842,398	2562.35	18,493			3,977		8			(9,298)		1,947		0001
Purchased Call/AI Powered US Equity Index/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	07/21/2023	1	58,445	2547.75	2,247			1,245		162			(584)		301		0001
Purchased Call/AI Powered US Equity Index/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/21/2023	1	74,726	2547.75	2,731			1,454		207			(682)		384		0001
Purchased Call/AI Powered US Equity Index/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/21/2023	1	752,121	2547.75	27,192			14,460		2,080			(6,761)		3,867		0001
Purchased Call/AI Powered US Equity Index/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2023	1	349,857	2547.75	12,263			6,512		968			(3,045)		1,799		0001
Purchased Call/AI Powered US Equity Index/AIP000ASL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2020	10/05/2022	1	1,257,040	2403.15	43,646			5,763		4,173			(10,837)		3,240		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	07/24/2023	1	56,552	2548.54	2,124			1,165		156			(541)		292		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/24/2023	1	52,385	2548.54	1,891			1,009		145			(468)		270		0001
Purchased Call/AI Powered US Equity Index/AIP000ASL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	10/05/2022	1	957,775	2403.15	35,858			4,741		3,180			(8,915)		2,469		0001
Purchased Call/AI Powered US Equity Index/AIP000ASL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2020	10/05/2022	1	185,739	2403.15	7,095			943		617			(1,766)		479		0001
Purchased Call/AI Powered US Equity Index/AIP000ASL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	10/05/2022	1	118,812	2403.15	4,853			646		394			(1,215)		306		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000A9L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	10/05/2022	1	65,053	2403.15	2,637			354		216			(664)		168		0001
Purchased Call/AI Powered US Equity Index/AIP000N9O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/07/2022	1	292,704	2553.69	8,309			139					(4,143)		203		0001
Purchased Call/S&P 500 INDEX/SPXC001BS	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/26/2022	1	2,300,000	100	37,030			8,875					(18,263)		5,647		0001
Purchased Call/S&P 500 INDEX/SPX621Z9U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	1,609,000	100	20,113			4,045					(9,919)		3,622		0001
Purchased Call/S&P 500 INDEX/SPX150A9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2022	1	4,283,000	100	35,549			2,068					(17,628)		5,258		0001
Purchased Call/S&P 500 INDEX/SPXC000QN	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2021	12/16/2022	1	6,665,000	100	79,980			37,324					(39,770)		22,676		0001
Purchased Call/S&P 500 INDEX/SPX150HS2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/24/2022	02/24/2023	1	4,875,000	100		54,113		35,675		6,411			(18,680)		19,724		0001
Purchased Call/S&P 500 INDEX/SPXB00RSC	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/10/2021	08/10/2022	1	2,105,000	100	33,680			3,711					(16,702)		3,527		0001
Purchased Call/S&P 500 INDEX/SPX721D9U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	3,122,000	4431.85		49,952		29,139		11,832			(20,996)		11,869		0001
Purchased Call/S&P 500 INDEX/SPXD007S4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	02/23/2023	1	2,337,000	100		43,001		28,075		3,725			(14,962)		9,436		0001
Purchased Call/S&P 500 INDEX/SPXB00SS9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/12/2022	1	1,255,000	100	23,971			2,797					(11,919)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXC00Z9X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/25/2022	01/25/2023	1	8,095,000	100		94,712		54,270		5,051			(40,479)		30,628		0001
Purchased Call/S&P 500 INDEX/SPX040ZM	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2021	08/26/2022	1	2,733,000	100	33,343			5,172					(16,534)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXB00ZS0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	1,904,000	100	33,701			7,208					(16,758)		4,401		0001
Purchased Call/S&P 500 INDEX/SPX150CS1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/09/2021	08/09/2022	1	7,304,000	100	62,084			6,670					(30,787)		12,090		0001
Purchased Call/S&P 500 INDEX/SPX140ZS2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/18/2022	02/17/2023	1	1,948,000	100		45,194		29,080		2,914			(16,389)		7,765		0001
Purchased Call/S&P 500 INDEX/SPX905SSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/23/2022	1	2,995,000	4725.79	106,922			51,832		4,988			(53,021)		10,399		0001
Purchased Call/S&P 500 INDEX/SPXC00QS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/15/2021	12/15/2022	1	1,905,000	4709.85	36,576			16,827		1,979			(18,138)		6,462		0001
Purchased Call/S&P 500 INDEX/SPX905YS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	1	7,590,000	4277.88		175,329		121,233		76,101			(54,280)		31,533		0001
Purchased Call/S&P 500 INDEX/SPX150E96	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/26/2022	1	3,727,000	100	33,170			5,160					(16,494)		7,364		0001
Purchased Call/S&P 500 INDEX/SPXF135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	1,722,000	100	25,486			7,433					(12,673)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX721D97	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	5,439,000	100		63,636		37,018		3,813			(26,849)		20,677		0001
Purchased Call/S&P 500 INDEX/SPX040ZN	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2021	08/26/2022	1	1,132,000	100	19,131			2,968					(9,487)		2,237		0001
Purchased Call/S&P 500 INDEX/SPX721GS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	5,446,000	4384.65		64,807		42,845		21,467			(22,255)		22,034		0001
Purchased Call/S&P 500 INDEX/SPXC000SJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/10/2021	12/08/2022	1	2,953,396	4695	69,964			31,182		3,701			(34,885)		9,807		0001
Purchased Call/S&P 500 INDEX/SPX721ISH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/09/2022	03/09/2023	1	4,598,000	4277.88		55,176		38,152		25,817			(17,082)		19,103		0001
Purchased Call/AI Powered US Equity Index/AIP000N9O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2022	1	599,989	2553.69	14,062			234					(6,992)		415		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000NS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2021	07/07/2022	1	1,111,099	2553.69	28,889			478					(14,326)		769		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/22/2022	1	59,636	2548.54	1,477			87					(742)		73		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/22/2022	1	439,674	2548.54	11,566			677					(5,799)		540		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/22/2022	1	1,440,238	2548.54	37,446			2,184					(18,620)		1,768		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2022	1	1,961,569	2572.99	51,001			9,694		5			(25,291)		4,295		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/06/2023	1	1,400,000	2442.07		35,000		27,125		8,867			(8,077)		6,131		0001
Purchased Call/AI Powered US Equity Index/AIP000NSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2021	06/30/2023	1	133,668	2564.93	4,759			2,379		262			(1,180)		668		0001
Purchased Call/AI Powered US Equity Index/AIP000NSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2021	06/30/2023	1	241,642	2564.93	8,982			4,516		474			(2,230)		1,208		0001
Purchased Call/AI Powered US Equity Index/AIP000NSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2021	06/30/2023	1	320,745	2564.93	11,987			6,035		629			(2,980)		1,604		0001
Purchased Call/AI Powered US Equity Index/AIP000NSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	06/30/2023	1	55,454	2564.93	2,045			1,039		109			(515)		277		0001
Purchased Call/AI Powered US Equity Index/AIP0008S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/12/2022	1	55,858	2383.03	2,120			124		110			(532)		96		0001
Purchased Call/AI Powered US Equity Index/AIP0008S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/12/2022	1	101,517	2383.03	3,793			221		200			(948)		174		0001
Purchased Call/AI Powered US Equity Index/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	10/31/2023	1	1,020,015	2592.16	40,058			27,020		2,834			(9,987)		5,897		0001
Purchased Call/AI Powered US Equity Index/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	10/31/2023	1	107,549	2592.16	3,780			2,574		299			(950)		622		0001
Purchased Call/AI Powered US Equity Index/AIP000MSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2021	06/13/2023	1	591,227	2554.45	20,247			9,677		1,190			(5,034)		2,886		0001
Purchased Call/S&P 500 INDEX/SPXD00JSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/20/2022	05/22/2023	1	2,251,234	3901.36		123,142		105,589		105,589	(17,553)				10,638		0001
Purchased Call/AI Powered US Equity Index/AIP000ESS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2020	12/29/2022	1	987,816	2459.64	36,024			9,006		2,719			(8,944)		3,488		0001
Purchased Call/AI Powered US Equity Index/AIP000ESS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2021	12/29/2022	1	895,358	2459.64	30,989			7,769		2,465			(7,747)		3,161		0001
Purchased Call/AI Powered US Equity Index/AIP000XSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2024	1	473,904	2426.42		18,410		14,616		7,592			(3,809)		2,974		0001
Purchased Call/AI Powered US Equity Index/AIP000TS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/04/2022	1	859,137	2611.36	22,142			7,815		19			(11,132)		2,534		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/04/2022	1	125,162	2611.36	2,727			971		3			(1,375)		369		0001
Purchased Call/AI Powered US Equity Index/AIP000T$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/04/2022	1	102,522	2611.36	2,573			924		2			(1,320)		302		0001
Purchased Call/S&P 500 INDEX/SPXF130$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	1,942,000	100	42,336			21,109					(20,994)		6,857		0001
Purchased Call/S&P 500 INDEX/SPXD00H$5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/31/2023	1	4,617,000	100		52,172		39,564		8,329			(12,900)		20,001		0001
Purchased Call/S&P 500 INDEX/SPXC00J$J	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	11/23/2022	1	9,582,000	100	111,151			44,522					(55,119)		30,301		0001
Purchased Call/S&P 500 INDEX/SPX7210$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	1	2,761,000	4271.78		86,143		70,481		40,660			(16,196)		12,474		0001
Purchased Call/S&P 500 INDEX/SPXD00V$F	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2022	05/24/2023	1	2,115,000	100		46,107		41,534		38,339			(4,674)		10,025		0001
Purchased Call/S&P 500 INDEX/SPX721R$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	2,398,000	100		22,781		20,877		1,587			(2,128)		11,401		0001
Purchased Call/S&P 500 INDEX/SPX1610$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2023	1	2,895,000	100		33,293		21,553		3,541			(11,942)		11,639		0001
Purchased Call/S&P 500 INDEX/SPX7210$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	04/27/2023	1	2,063,000	4183.96		33,627		27,791		20,110			(5,896)		9,367		0001
Purchased Call/S&P 500 INDEX/SPXG13D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	1	2,325,000	4271.78		49,755		40,709		23,916			(9,354)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXF135$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	6,109,000	4438.26	139,896			40,690		10,752			(69,373)		16,461		0001
Purchased Call/S&P 500 INDEX/SPXD00M$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/22/2022	04/21/2023	1	2,128,000	4271.78		30,856		25,199		15,733			(5,849)		9,565		0001
Purchased Call/S&P 500 INDEX/SPX905Z$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	1	7,113,000	100		81,800		59,265		12,718			(22,635)		30,247		0001
Purchased Call/S&P 500 INDEX/SPXC003$N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2021	10/06/2022	1	1,282,000	100	24,614			6,577					(12,206)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXC000$E	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/10/2021	12/12/2022	1	4,987,000	100	60,841			27,488					(30,006)		16,765		0001
Purchased Call/S&P 500 INDEX/SPXC00X$N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/14/2022	01/13/2023	1	3,492,000	100		42,952		23,450		1,243			(19,706)		12,827		0001
Purchased Call/S&P 500 INDEX/SPX7216$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2021	11/11/2022	1	2,918,000	100	34,432			12,721					(17,122)		8,840		0001
Purchased Call/S&P 500 INDEX/SPX150D$G	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/22/2022	1	1,311,000	100	23,467			3,362					(11,574)		2,498		0001
Purchased Call/S&P 500 INDEX/SPX905M$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2022	1	12,769,000	4352.63	157,059			38,508		16,548			(77,884)		31,703		0001
Purchased Call/S&P 500 INDEX/SPX7215$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	1	10,112,000	4630.65	122,355			41,796		6,136			(60,675)		29,588		0001
Purchased Call/S&P 500 INDEX/SPXC00K$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/24/2021	11/23/2022	1	6,391,000	4701.46	147,632			59,629		6,287			(73,410)		20,210		0001
Purchased Call/S&P 500 INDEX/SPXF130$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	8,486,000	4786.35	104,378			51,758		4,978			(51,760)		29,879		0001
Purchased Call/S&P 500 INDEX/SPXF13JS$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	4,075,000	4712.02	61,940			27,701		3,229			(30,800)		13,574		0001
Purchased Call/S&P 500 INDEX/SPXE13X$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2022	1	5,094,000	4458.58	118,181			23,766		3,502			(58,285)		11,468		0001
Purchased Call/S&P 500 INDEX/SPXF13C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2022	1	6,282,000	4646.71	76,012			27,871		3,785			(37,694)		18,960		0001
Purchased Call/S&P 500 INDEX/SPXD00U$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	2,225,929	3901.36		232,832		176,328		176,328	(56,504)				10,518		0001
Purchased Call/S&P 500 INDEX/SPXD00U$I	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	1,698,969	3901.36		126,743		103,763		103,763	(22,980)				8,028		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/12/2023	1	53,329	2377.56		1,184		1,054		780			(139)		248		0001
Purchased Call/AI Powered US Equity Index/AIP1003S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/12/2023	1	518,522	2377.56		13,354		11,750		7,587			(1,632)		2,412		0001
Purchased Call/AI Powered US Equity Index/AIP000YSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/10/2023	1	88,560	2458.64		1,838		1,166		338			(683)		348		0001
Purchased Call/AI Powered US Equity Index/AIP000YSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/10/2023	1	795,050	2458.64		19,001		11,889		3,033			(7,125)		3,121		0001
Purchased Call/AI Powered US Equity Index/AIP000YSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/10/2023	1	967,868	2458.64		21,021		13,116		3,693			(7,919)		3,800		0001
Purchased Call/AI Powered US Equity Index/AIP000YSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/10/2023	1	1,889,686	2458.64		48,187		29,900		7,210			(18,483)		7,418		0001
Purchased Call/AI Powered US Equity Index/AIP000DSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2020	12/02/2022	1	809,059	2445.1	29,469			6,260		2,229			(7,317)		2,636		0001
Purchased Call/AI Powered US Equity Index/AIP000DSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2020	12/02/2022	1	350,823	2445.1	13,189			2,805		966			(3,279)		1,143		0001
Purchased Call/AI Powered US Equity Index/AIP000KSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/28/2023	1	259,307	2546.47	8,913			3,706		441			(2,216)		1,179		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	09/02/2022	1	285,452	2432.28	7,996			696		218			(1,985)		598		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2020	09/02/2022	1	71,047	2432.28	1,860			162		54			(462)		149		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2020	09/02/2022	1	122,538	2432.28	2,822			246		94			(706)		257		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	09/02/2022	1	291,095	2432.28	7,292			637		222			(1,826)		609		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/02/2022	1	162,501	2432.28	3,836			337		124			(963)		340		0001
Purchased Call/AI Powered US Equity Index/AIP0009S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/02/2022	1	83,379	2432.28	2,164			191		64			(546)		175		0001
Purchased Call/AI Powered US Equity Index/AIP000NSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2021	07/05/2023	1	160,546	2571.94	5,796			2,938		293			(1,431)		808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000FS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2023	1	547,950	268.95	22,521			9,851		43,004			(5,576)		2,561		0001
Purchased Call/AI Powered US Equity Index/AIP000RSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/23/2022	1	1,658,851	2569.64	43,130			10,036		18			(21,388)		4,003		0001
Purchased Call/AI Powered US Equity Index/AIP000RSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/23/2022	1	413,815	2569.64	10,677			2,491		4			(5,309)		998		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/23/2022	1	966,776	2569.64	24,775			5,797		11			(12,422)		2,333		0001
Purchased Call/AI Powered US Equity Index/AIP000RSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/23/2022	1	666,025	2569.64	14,066			3,300		7			(7,072)		1,607		0001
Purchased Call/S&P 500 INDEX/SPX721T$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	1	2,661,000	4121.43		34,593		32,401		24,147			(2,275)		12,860		0001
Purchased Call/S&P 500 INDEX/SPX721V$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	1	1,991,000	3912.15		22,299		22,115		17,559			(365)		9,900		0001
Purchased Call/S&P 500 INDEX/SPXF13S$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	2,184,000	4662.85		29,702		16,216		2,800			(13,627)		8,022		0001
Purchased Call/S&P 500 INDEX/SPX715M$L	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/25/2022	1	12,893,000	4701.46	297,828			121,276		11,469			(147,287)		41,050		0001
Purchased Call/S&P 500 INDEX/SPXE13U$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	13,509,000	4509.37	308,005			47,912		3,893			(153,156)		26,692		0001
Purchased Call/S&P 500 INDEX/SPXE13U$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	3,289,000	4509.37	47,033			7,644		748			(23,196)		6,667		0001
Purchased Call/S&P 500 INDEX/SPX721F$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1	5,685,000	4483.87		131,892		80,298		26,232			(51,673)		22,168		0001
Purchased Call/S&P 500 INDEX/SPX715P$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	2,963,000	4543.06		82,668		61,082		17,491			(22,030)		12,671		0001
Purchased Call/S&P 500 INDEX/SPX905Y$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/14/2023	1	1,620,263	4176		40,111		28,445		20,141			(11,713)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXB170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	1	2,213,000	4354.19	36,515			8,248		2,895			(18,107)		5,276		0001
Purchased Call/S&P 500 INDEX/SPX721D$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	1	7,231,000	4349.93		164,144		94,507		47,584			(69,705)		27,424		0001
Purchased Call/S&P 500 INDEX/SPXG13N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	4,844,000	4121.43		56,190		52,630		39,137			(3,695)		23,410		0001
Purchased Call/S&P 500 INDEX/SPX721H$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	3,369,000	4384.65		116,567		77,064		32,285			(40,030)		13,631		0001
Purchased Call/S&P 500 INDEX/SPXD0QJ$A	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	1,661,000	100		39,864		30,981		597			(9,115)		7,274		0001
Purchased Call/S&P 500 INDEX/SPX150E$7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/26/2022	1	2,007,000	100	26,492			4,121					(13,173)		3,966		0001
Purchased Call/S&P 500 INDEX/SPX715Q$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023	1	1,799,000	4183.96		45,875		37,913		26,035			(8,044)		8,168		0001
Purchased Call/S&P 500 INDEX/SPX1509$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/02/2021	07/01/2022	1	4,204,000	100	35,734								(17,769)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXF137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/21/2022	1	2,605,000	100	40,378			12,527					(20,023)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXC00E$Z	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	11/10/2022	1	7,819,000	100	90,700			33,257					(44,977)		23,599		0001
Purchased Call/S&P 500 INDEX/SPX1509$C	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2021	07/01/2022	1	1,954,000	100	38,298								(18,992)		511		0001
Purchased Call/S&P 500 INDEX/SPXC008$Q	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	10/21/2022	1	2,478,000	100	28,497			8,866					(14,170)		6,894		0001
Purchased Call/S&P 500 INDEX/SPX1610$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	1	3,598,000	100		43,536		27,089		3,605			(16,625)		14,125		0001
Purchased Call/S&P 500 INDEX/SPXD000$P	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/27/2022	01/27/2023	1	1,520,000	100		31,008		18,038		1,228			(13,083)		5,778		0001
Purchased Call/S&P 500 INDEX/SPX7216$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2021	11/11/2022	1	2,548,000	100	30,066			11,108					(14,951)		7,719		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/27/2024	1	607,963	266.95		22,546		21,645		15,418			(930)		4,201		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000R8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/23/2022	1	105,638	2569.64	2,252			530		1			(1,136)		255		0001
Purchased Call/AI Powered US Equity Index/AIP000R8I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/22/2023	1	117,504	2569.64	4,230			2,614		349			(1,050)		652		0001
Purchased Call/AI Powered US Equity Index/AIP1004S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/07/2023	1	220,685	2390.18		2,788		2,709		2,998			(110)		1,068		0001
Purchased Call/AI Powered US Equity Index/AIP1004S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/07/2023	1	163,560	2390.18		2,186		2,160		2,222			(44)		792		0001
Purchased Call/AI Powered US Equity Index/AIP1004S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/07/2023	1	80,908	2390.18		1,196		1,192		1,099			(7)		392		0001
Purchased Call/AI Powered US Equity Index/AIP000KSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/28/2023	1	157,399	2539.96	5,603			2,330		295			(1,393)		716		0001
Purchased Call/AI Powered US Equity Index/AIP000QS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/28/2023	1	181,733	2578.05	6,561			3,817		430			(1,624)		979		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/16/2022	1	93,395	2608.8	1,718			668		3			(869)		288		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/16/2022	1	323,987	2608.8	7,209			2,779		12			(3,605)		1,000		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/16/2022	1	1,000,005	2608.8	23,214			8,923		37			(11,575)		3,086		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/16/2022	1	293,412	2608.8	7,134			2,720		11			(3,547)		905		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2022	1	1,909,568	2608.8	49,649			18,875		71			(24,620)		5,892		0001
Purchased Call/AI Powered US Equity Index/AIP000T5G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/02/2023	1	217,838	2601.14	8,051			5,416		557			(1,999)		1,262		0001
Purchased Call/AI Powered US Equity Index/AIP000T5G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/02/2023	1	823,651	2601.14	30,896			20,867		2,105			(7,681)		4,772		0001
Purchased Call/AI Powered US Equity Index/AIP000KSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2021	04/28/2023	1	638,851	2539.96	22,740			9,467		1,196			(5,677)		2,906		0001
Purchased Call/AI Powered US Equity Index/AIP000KSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	04/28/2023	1	94,715	2539.96	3,241			1,351		177			(810)		431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	06/03/2024	1	65,574	293.99		2,721		2,661		1,944			(64)		455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/03/2024	1	169,797	293.99		5,406		5,353		5,033			(61)		1,179		0001
Purchased Call/AI Powered US Equity Index/AIP000LS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	05/18/2023	1	99,720	2515	4,516			2,301		298			(1,293)		468		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/18/2023	1	203,287	2515	7,642			3,388		607			(1,900)		955		0001
Purchased Call/AI Powered US Equity Index/AIP000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2021	05/18/2023	1	495,872	2515	17,566			7,756		1,482			(4,361)		2,329		0001
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/21/2022	1	467,908	2410.78	17,010			2,628		1,628			(4,223)		1,302		0001
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2020	10/21/2022	1	860,022	2410.78	32,356			5,005		2,992			(8,045)		2,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000PSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/17/2022	06/04/2024	1	132,572	293.99		4,325		4,270		3,933			(78)		921		0001
Purchased Call/AI Powered US Equity Index/AIP000PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/01/2022	1	67,168	2552.93	1,731			152					(880)		99		0001
Purchased Call/AI Powered US Equity Index/AIP0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	09/01/2022	1	200,142	2424.5	5,888			505		188			(1,464)		416		0001
Purchased Call/AI Powered US Equity Index/AIP0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2020	09/01/2022	1	407,558	2424.5	11,197			962		384			(2,788)		847		0001
Purchased Call/AI Powered US Equity Index/AIP0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2020	09/01/2022	1	178,734	2424.5	4,316			371		168			(1,081)		371		0001
Purchased Call/AI Powered US Equity Index/AIP0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	09/01/2022	1	69,365	2424.5	1,824			157		65			(457)		144		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/04/2024	1	1,874,762	2383.62		62,992		60,915		48,116			(2,323)		13,028		0001
Purchased Call/AI Powered US Equity Index/AIP0008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/12/2022	1	240,662	2383.03	8,853			514		475			(2,210)		413		0001
Purchased Call/AI Powered US Equity Index/AIP0008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2020	08/12/2022	1	211,780	2383.03	7,320			425		418			(1,820)		363		0001
Purchased Call/AI Powered US Equity Index/AIP000DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/21/2022	1	132,181	2431.14	4,821			952		423			(1,200)		415		0001
Purchased Call/AI Powered US Equity Index/AIP000DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/21/2022	1	56,330	2431.14	2,090			415		180			(521)		177		0001
Purchased Call/AI Powered US Equity Index/AIP000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/16/2023	1	120,684	2520.02	4,411			1,952		332			(1,101)		565		0001
Purchased Call/AI Powered US Equity Index/AIP000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	05/16/2023	1	478,879	2520.02	16,593			7,291		1,318			(4,126)		2,242		0001
Purchased Call/AI Powered US Equity Index/AIP000BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/21/2022	1	660,560	2414.24	22,972			3,564		2,139			(5,743)		1,838		0001
Purchased Call/AI Powered US Equity Index/AIP000QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/25/2023	1	716,305	2566.39	27,411			15,902		1,929			(6,815)		3,846		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP000RS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/16/2022	1	999,990	2569.48	20,724			4,457		6			(10,419)		2,311		0001
Purchased Call/Al Powered US Equity Index/AIP000RS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/16/2022	1	1,041,333	2569.48	21,362			4,582		7			(10,710)		2,407		0001
Purchased Call/Al Powered US Equity Index/AIP000RS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/16/2022	1	699,515	2569.48	17,192			3,677		5			(8,549)		1,617		0001
Purchased Call/Al Powered US Equity Index/AIP000RS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/16/2022	1	1,727,918	2569.48	44,926			9,583		11			(22,278)		3,994		0001
Purchased Call/Al Powered US Equity Index/AIP1005$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/28/2024	1	1,082,600	2336.72		36,051		36,001		34,246			(99)		7,650		0001
Purchased Call/Al Powered US Equity Index/AIP1005$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/28/2024	1	325,832	2336.72		10,553		10,553		10,307			(14)		2,302		0001
Purchased Call/Al Powered US Equity Index/AIP1002$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/05/2023	1	228,653	2390.52		4,337		3,742		2,879			(604)		1,052		0001
Purchased Call/Al Powered US Equity Index/AIP1002$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/05/2023	1	667,385	2390.52		13,616		11,714		8,404			(1,929)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	1,668,085	504.65	127,442			8,053		172,267			(31,512)		2,993		0001
Purchased Call/Al Powered US Equity Index/AIP000GS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2021	01/27/2023	1	848,195	2476.12	27,932			8,102		2,216			(6,945)		3,224		0001
Purchased Call/Al Powered US Equity Index/AIP000GS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2021	01/27/2023	1	300,007	2476.12	10,724			3,115		784			(2,677)		1,141		0001
Purchased Call/Al Powered US Equity Index/AIP000GS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2021	01/27/2023	1	86,689	2476.12	3,338			971		226			(834)		330		0001
Purchased Call/Al Powered US Equity Index/AIP000GS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2021	01/27/2023	1	367,431	2476.12	14,271			4,157		960			(3,573)		1,397		0001
Purchased Call/Al Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/07/2023	1	1,898,805	2413.02		46,836		32,216		15,304			(14,669)		7,857		0001
Purchased Call/Al Powered US Equity Index/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/07/2023	1	1,166,942	2413.02		29,757		20,412		9,405			(9,376)		4,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/11/2024	1	940,543	287.61		37,510		33,491		36,405			(4,059)		6,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/11/2024	1	185,863	287.61		7,748		6,956		7,194			(820)		1,241		0001
Purchased Call/Al Powered US Equity Index/AIP000YS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/05/2024	1	272,022	2446.68		10,021		8,072		3,803			(1,957)		1,722		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1004$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/05/2024	1	1,769,492	2383.62		59,455		57,498		45,487			(2,190)		12,305		0001
Purchased Call/Al Powered US Equity Index/AIP1004$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/05/2024	1	105,308	2383.62		3,664		3,553		2,707			(116)		732		0001
Purchased Call/Al Powered US Equity Index/AIP000PS$	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2023	1	89,302	2555.24	3,224			1,845		266			(798)		477		0001
Purchased Call/Al Powered US Equity Index/AIP0001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/15/2023	1	1,177,301	2510.88	41,097			14,528		2,504			(10,204)		4,949		0001
Purchased Call/Al Powered US Equity Index/AIP0001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2021	03/15/2023	1	114,823	2510.88	4,057			1,436		244			(1,009)		483		0001
Purchased Call/Al Powered US Equity Index/AIP0001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2021	03/15/2023	1	70,782	2510.88	2,372			844		151			(591)		298		0001
Purchased Call/Al Powered US Equity Index/AIP0001$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/15/2023	1	68,924	2510.88	2,141			765		147			(538)		290		0001
Purchased Call/Al Powered US Equity Index/AIP10055B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/28/2024	1	349,550	2336.72		11,059		11,059		11,057					2,470		0001
Purchased Call/Al Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/24/2023	1	247,186	2568.2	9,115			5,253		647			(2,263)		1,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/15/2022	1	990,711	504.65	75,591			4,679		102,225			(18,717)		1,759		0001
Purchased Call/S&P 500 INDEX/SPXD00US$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	1	3,288,955	3901.36		292,388		229,648		229,648	(62,740)				15,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/02/2023	1	122,951	267.61	4,507			3,048		10,521			(1,122)		712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	11/02/2023	1	106,285	267.61		8,424		6,843		9,095			(1,590)		616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2024	1	1,497,331	290.81		57,198		52,020		50,232			(5,384)		10,098		0001
Purchased Call/Al Powered US Equity Index/AIP000JSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2021	04/11/2023	1	196,983	2528.01	7,180			2,809		388			(1,785)		870		0001
Purchased Call/Al Powered US Equity Index/AIP000JSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	04/11/2023	1	151,504	2528.01	5,689			2,238		298			(1,418)		669		0001
Purchased Call/Al Powered US Equity Index/AIP000NSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2021	07/05/2023	1	706,255	2571.94	22,990			11,685		1,288			(5,716)		3,555		0001
Purchased Call/Al Powered US Equity Index/AIP000NSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/05/2023	1	58,254	2571.94	1,762			899		106			(439)		293		0001

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Purchased Call/AI Powered US Equity Index/AIP000PST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/18/2023	1	53,857	2555.24	1,939			1,106		159			(482)		287		0001
Purchased Call/AI Powered US Equity Index/AIP000PST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/18/2023	1	754,102	2555.24	28,334			16,186		2,228			(7,074)		4,016		0001
Purchased Call/AI Powered US Equity Index/AIP000BS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2020	08/12/2022	1	320,134	2377.35	11,620			673		765			(2,885)		549		0001
Purchased Call/AI Powered US Equity Index/AIP000BS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2020	08/12/2022	1	248,932	2377.35	8,898			516		595			(2,212)		427		0001
Purchased Call/AI Powered US Equity Index/AIP000BS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/12/2022	1	174,640	2377.35	6,639			386		418			(1,658)		300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024	1	1,286,833	291.47		48,385		44,848		42,076			(3,717)		8,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/03/2024	1	1,018,412	291.47		40,845		37,912		33,299			(3,086)		6,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/03/2024	1	211,367	291.47		8,064		7,495		6,911			(578)		1,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/03/2024	1	520,808	291.47		19,119		17,795		17,029			(1,347)		3,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/03/2024	1	66,135	291.47		2,668		2,558		2,162			(114)		449		0001
Purchased Call/AI Powered US Equity Index/AIP000QSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	09/01/2023	1	404,642	2584.91	14,935			8,809		911			(3,708)		2,191		0001
Purchased Call/AI Powered US Equity Index/AIP000QSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/01/2023	1	369,254	2584.91	13,558			8,007		831			(3,371)		1,999		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/08/2023	1	334,861	2456.25		7,726		4,791		1,302			(2,967)		1,309		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/08/2023	1	268,566	2456.25		5,931		3,688		1,044			(2,247)		1,050		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/08/2023	1	61,603	2456.25		1,498		934		239			(565)		241		0001
Purchased Call/AI Powered US Equity Index/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/08/2023	1	78,428	2456.25		1,620		1,028		305			(602)		307		0001
Purchased Call/AI Powered US Equity Index/AIP1004SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/21/2023	1	122,973	2326.83		3,031		3,031		2,780					607		0001
Purchased Call/AI Powered US Equity Index/AIP1004SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/21/2023	1	397,190	2326.83		10,148		10,148		8,980			(28)		1,961		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2023	1	774,416	2326.83		20,565		20,507		17,509			(115)		3,824		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/21/2024	1	211,837	2324.3		7,676		7,644		7,193			(63)		1,490		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/21/2024	1	106,221	2324.3		3,885		3,874		3,607			(16)		747		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2024	1	150,266	2324.3		5,363		5,356		5,102			(15)		1,057		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/21/2024	1	674,047	2324.3		23,423		23,423		22,887			(32)		4,740		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/21/2024	1	643,436	2324.3		21,842		21,842		21,848					4,525		0001
Purchased Call/S&P 500 INDEX/SPXC004SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/07/2022	1	1,022,000	4391.34	61,320			3,255		3,255	(89,942)				2,661		0001
Purchased Call/AI Powered US Equity Index/AIP0008SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/19/2022	1	66,620	2397.26	2,339			158		102			(581)		123		0001
Purchased Call/AI Powered US Equity Index/AIP0009SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2023	1	348,394	2584.91	12,083			7,146		784			(3,021)		1,886		0001
Purchased Call/AI Powered US Equity Index/AIP0009SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/01/2023	1	100,010	2584.91	3,190			1,900		225			(801)		541		0001
Purchased Call/AI Powered US Equity Index/AIP0009SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	09/01/2023	1	99,441	2584.91	2,707			1,685		224			(712)		538		0001
Purchased Call/AI Powered US Equity Index/AIP0009SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/13/2023	1	102,871	2564.53	3,703			2,233		309			(918)		565		0001
Purchased Call/AI Powered US Equity Index/AIP0009SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/13/2023	1	1,024,017	2564.53	35,490			21,431		3,072			(8,812)		5,622		0001
Purchased Call/AI Powered US Equity Index/AIP0009SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/13/2023	1	740,918	2564.53	26,978			16,313		2,223			(6,708)		4,067		0001
Purchased Call/AI Powered US Equity Index/AIP0009SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/13/2023	1	368,087	2564.53	13,595			8,255		1,104			(3,385)		2,021		0001
Purchased Call/AI Powered US Equity Index/AIP0009SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/03/2022	1	130,574	2557.26	3,264			303					(1,650)		199		0001
Purchased Call/AI Powered US Equity Index/AIP000DS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/22/2022	1	913,136	2431.14	33,323			6,619		2,964			(8,285)		2,878		0001
Purchased Call/AI Powered US Equity Index/AIP000DS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	11/22/2022	1	166,217	2431.14	9,311			2,377		540			(2,978)		524		0001
Purchased Call/AI Powered US Equity Index/AIP000TS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/26/2022	1	3,485,940	2585.7	90,983			29,325		119			(45,118)		9,910		0001
Purchased Call/AI Powered US Equity Index/AIP000TS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/26/2022	1	663,491	2585.7	15,483			5,004		23			(7,699)		1,886		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/26/2022	1	940,497	2585.7	24,632			8,028		32			(12,282)		2,674		0001
Purchased Call/AI Powered US Equity Index/AIP000T$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/26/2022	1	165,407	2585.7	4,501			1,471		6			(2,250)		470		0001
Purchased Call/AI Powered US Equity Index/AIP0000$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/13/2023	1	99,991	2564.53	3,552			2,160		300			(886)		549		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2024	1	119,595	2442.8	4,198			3,364		1,717			(846)		755		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/02/2024	1	154,336	2442.8	5,518			4,428		2,216			(1,107)		974		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	1	101,034	2442.8	3,629			2,916		1,450			(716)		638		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/02/2024	1	327,653	2442.8	12,319			9,913		4,704			(2,416)		2,069		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	04/04/2024	1	868,685	2452.69	29,362			25,898		12,985			(3,494)		5,769		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/04/2024	1	969,524	2452.69	31,394			27,728		14,492			(3,698)		6,439		0001
Purchased Call/AI Powered US Equity Index/AIP000A$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2020	10/06/2022	1	457,527	2398.57	17,948			2,408		1,708			(4,462)		1,185		0001
Purchased Call/AI Powered US Equity Index/AIP000A$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	10/06/2022	1	450,092	2398.57	17,313			2,310		1,681			(4,298)		1,166		0001
Purchased Call/AI Powered US Equity Index/AIP000L$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2021	05/26/2023	1	69,418	2536.14	2,478			1,120		164			(614)		330		0001
Purchased Call/AI Powered US Equity Index/AIP000L$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2021	05/26/2023	1	266,498	2536.14	9,540			4,335		628			(2,369)		1,267		0001
Purchased Call/AI Powered US Equity Index/AIP000L$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/26/2023	1	265,990	2536.14	9,652			4,392		627			(2,400)		1,265		0001
Purchased Call/AI Powered US Equity Index/AIP000L$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023	1	114,329	2536.14	4,154			1,893		269			(1,038)		544		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/09/2023	1	2,135,048	2422.07	54,444			37,646		15,499			(16,855)		8,870		0001
Purchased Call/AI Powered US Equity Index/AIP1005$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/27/2023	1	434,789	2340.85	9,941			9,941		9,585			(27)		2,165		0001
Purchased Call/AI Powered US Equity Index/AIP1005$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/27/2023	1	1,766,944	2340.85	38,972			38,972		38,954					8,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	04/12/2021	04/06/2023	1	1,499,999	260.39	62,676			24,220		164,976			(15,669)		6,569		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2022	1	2,077,968	2555.87	54,027			12,353		37			(26,792)		4,984		0001
Purchased Call/AI Powered US Equity Index/AIP000V$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/18/2023	1	232,185	2517.46	8,475			6,254		1,593			(2,110)		1,407		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/22/2022	1	569,013	2555.87	16,305			3,759		10			(8,108)		1,365		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/22/2022	1	1,196,531	2555.87	34,156			7,897		21			(17,031)		2,870		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/21/2023	1	304,908	2326.83		8,385		8,338		6,894			(70)		1,506		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/21/2023	1	367,290	2326.83		8,980		8,880		8,304			(173)		1,814		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/21/2023	1	300,208	2326.83		7,248		7,108		6,787			(159)		1,482		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/21/2023	1	3,636,314	2326.83		89,817		87,838		82,214			(2,215)		17,956		0001
Purchased Call/AI Powered US Equity Index/AIP000XS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/19/2024	1	190,415	2446.57		6,703		5,220		2,577			(1,487)		1,188		0001
Purchased Call/AI Powered US Equity Index/AIP000KS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2021	04/21/2023	1	97,640	2544.28	3,476			1,412		163			(864)		439		0001
Purchased Call/AI Powered US Equity Index/AIP000KS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2021	04/21/2023	1	588,187	2544.28	21,123			8,589		984			(5,273)		2,644		0001
Purchased Call/AI Powered US Equity Index/AIP000T$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/26/2022	1	73,822	2585.7	2,136			702		3			(1,080)		210		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/11/2024	1	256,594	2504.33		5,344		4,184		2,128			(1,164)		1,589		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/11/2024	1	204,604	2504.33		4,799		3,742		1,697			(1,072)		1,267		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/11/2024	1	88,603	2504.33		2,758		2,135		735			(634)		549		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/11/2024	1	59,929	2504.33		1,963		1,518		497			(453)		371		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/11/2024	1	582,552	2504.33		20,454		15,727		4,831			(4,742)		3,608		0001
Purchased Call/AI Powered US Equity Index/AIP000I$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	12/27/2022	1	54,770	2534.46		678		356		33			(322)		192		0001
Purchased Call/AI Powered US Equity Index/AIP000I$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/27/2022	1	586,829	2534.46	15,168			7,584		358			(7,584)		2,060		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/27/2022	1	1,811,632	2534.46	46,512			23,063		1,104			(23,192)		6,361		0001
Purchased Call/AI Powered US Equity Index/AIP000I$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/27/2022	1	2,037,526	2534.46	52,976			26,123		1,242			(26,270)		7,154		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024	1	479,180	2457.56		16,484		14,420		6,846			(2,080)		3,165		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	1	312,725	2457.56		10,207		8,966		4,468			(1,276)		2,066		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2024	1	742,699	2457.56		24,307		21,382		10,611			(3,009)		4,906		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/28/2024	1	301,346	2457.56		9,866		8,691		4,305			(1,186)		1,990		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/22/2022	1	285,823	2555.87	8,105			1,879		5			(4,075)		686		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/22/2022	1	110,260	2555.87	2,598			604		2			(1,310)		264		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/22/2022	1	62,491	2555.87	1,408			332		1			(716)		150		0001
Purchased Call/AI Powered US Equity Index/AIP000RSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	09/22/2022	1	69,392	2555.87	1,782			436		1			(940)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000TS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	10/27/2022	1	190,750	2571.8	6,327			2,097		11			(3,199)		545		0001
Purchased Call/AI Powered US Equity Index/AIP000TS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/27/2022	1	294,265	2571.8	9,410			3,110		17			(4,744)		840		0001
Purchased Call/AI Powered US Equity Index/AIP000TS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/27/2022	1	468,479	2571.8	15,014			4,949		27			(7,549)		1,337		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	03/28/2024	1	55,049	2457.56		1,726		1,522		786			(205)		364		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	03/28/2024	1	56,598	2457.56		1,682		1,498		809			(186)		374		0001
Purchased Call/AI Powered US Equity Index/AIP000I$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/28/2023	1	411,257	2531.78	14,809			11,102		2,568			(3,677)		2,515		0001
Purchased Call/AI Powered US Equity Index/AIP000T$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/06/2023	1	239,671	2611.36	8,580			5,842		556			(2,136)		1,394		0001
Purchased Call/AI Powered US Equity Index/AIP000T$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/06/2023	1	154,122	2611.36	4,906			3,355		357			(1,223)		897		0001
Purchased Call/AI Powered US Equity Index/AIP000T$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/07/2023	1	1,280,637	2611.36	45,868			31,254		2,991			(11,404)		7,457		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/07/2023	1	54,160	2611.36	1,783			1,220		126			(444)		315		0001
Purchased Call/AI Powered US Equity Index/AIP000I$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/28/2023	1	1,098,514	2531.78	39,757			29,928		6,860			(9,885)		6,718		0001
Purchased Call/AI Powered US Equity Index/AIP000I$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/28/2023	1	51,674	2531.78	1,849			1,394		323			(460)		316		0001
Purchased Call/AI Powered US Equity Index/AIP000I$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	12/28/2023	1	73,017	2531.78		2,150		1,627		456			(524)		447		0001
Purchased Call/AI Powered US Equity Index/AIP000I$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	12/28/2023	1	72,181	2531.78		2,159		1,648		451			(513)		441		0001
Purchased Call/AI Powered US Equity Index/AIP000J$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/06/2023	1	84,259	2523.49	3,000			1,156		174			(746)		369		0001
Purchased Call/AI Powered US Equity Index/AIP000J$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2021	04/06/2023	1	436,160	2523.49	15,913			6,141		900			(3,962)		1,910		0001
Purchased Call/AI Powered US Equity Index/AIP000J$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2021	04/06/2023	1	163,144	2523.49	5,981			2,311		337			(1,495)		714		0001
Purchased Call/AI Powered US Equity Index/AIP10033$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/12/2023	1	751,119	2377.56		18,052		15,839		10,990			(2,250)		3,494		0001
Purchased Call/AI Powered US Equity Index/AIP10033$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/12/2023	1	6,016,225	2377.56		149,804		131,079		88,027			(19,754)		27,989		0001
Purchased Call/AI Powered US Equity Index/AIP000V$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/08/2023	1	251,829	2531.71	8,492			6,149		1,477			(2,108)		1,512		0001
Purchased Call/AI Powered US Equity Index/AIP000V$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/08/2023	1	333,755	2531.71	11,192			8,116		1,957			(2,783)		2,003		0001
Purchased Call/AI Powered US Equity Index/AIP000V$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2023	1	198,916	2531.71	6,620			4,807		1,166			(1,653)		1,194		0001
Purchased Call/AI Powered US Equity Index/AIP000C$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2020	11/18/2022	1	117,836	2430.62	4,209			814		376			(1,046)		366		0001
Purchased Call/AI Powered US Equity Index/AIP000C$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2020	11/18/2022	1	118,639	2430.62	4,294			832		378			(1,072)		369		0001
Purchased Call/AI Powered US Equity Index/AIP000B$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2020	10/21/2022	1	1,824,803	2414.24	56,628			8,797		5,910			(14,177)		5,077		0001
Purchased Call/AI Powered US Equity Index/AIP000B$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	10/21/2022	1	1,063,569	2414.24	30,789			4,809		3,444			(7,729)		2,959		0001
Purchased Call/AI Powered US Equity Index/AIP0000$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/22/2023	1	1,011,211	2555.24	38,996			22,399		3,033			(9,695)		5,411		0001
Purchased Call/AI Powered US Equity Index/AIP0000$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/22/2023	1	173,731	2555.24	6,626			3,827		521			(1,652)		930		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	08/22/2023	1	208,661	2555.24	7,950			4,777		626			(2,061)		1,116		0001
Purchased Call/AI Powered US Equity Index/AIP000KS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2021	04/21/2023	1	811,986	2539.36	28,439			11,533		1,461			(7,061)		3,650		0001
Purchased Call/AI Powered US Equity Index/AIP000KS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2021	04/21/2023	1	178,339	2539.36	6,522			2,648		321			(1,621)		802		0001
Purchased Call/AI Powered US Equity Index/AIP000ES5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2020	12/15/2022	1	151,676	2461.48	5,437			1,249		350			(1,350)		515		0001
Purchased Call/AI Powered US Equity Index/AIP1002S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/05/2023	1	269,196	2390.52		5,491		4,711		3,390			(791)		1,238		0001
Purchased Call/AI Powered US Equity Index/AIP1002S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/05/2023	1	4,012,686	2390.52		99,916		85,484		50,527			(15,097)		18,460		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/16/2023	1	92,885	2319.23		2,609		2,602		2,448			(15)		455		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/16/2023	1	388,262	2319.23		11,158		11,063		10,234			(188)		1,904		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/16/2023	1	805,353	2319.23		20,849		20,613		21,228			(408)		3,949		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/16/2023	1	612,671	2319.23		15,668		15,361		16,149			(349)		3,004		0001
Purchased Call/AI Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/25/2023	1	67,340	2572.66	2,424			1,399		168			(601)		362		0001
Purchased Call/AI Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/25/2023	1	328,349	2572.66	11,423			6,617		821			(2,836)		1,763		0001
Purchased Call/AI Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/25/2023	1	696,342	2572.66	25,743			14,934		1,742			(6,400)		3,739		0001
Purchased Call/AI Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/25/2023	1	57,422	2572.66	2,138			1,243		144			(534)		308		0001
Purchased Call/AI Powered US Equity Index/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	08/25/2023	1	70,054	2572.66	2,381			1,408		175			(604)		376		0001
Purchased Call/AI Powered US Equity Index/AIP000KS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2021	04/21/2023	1	169,520	2536.13	6,306			2,561		392			(1,568)		762		0001
Purchased Call/AI Powered US Equity Index/AIP000KS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2021	04/21/2023	1	646,916	2536.13	24,289			9,877		1,495			(6,064)		2,908		0001
Purchased Call/AI Powered US Equity Index/AIP000ASL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2020	10/05/2022	1	74,882	2403.15	2,762			372		249			(700)		193		0001
Purchased Call/AI Powered US Equity Index/AIP000FS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	01/17/2023	1	415,613	2485.87	16,261			4,486		833			(4,048)		1,542		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000F$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2021	01/17/2023	1	65,528	2485.87	2,526			701		131			(631)		243		0001
Purchased Call/AI Powered US Equity Index/AIP0009$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/21/2022	1	262,632	2374.4	9,613			1,084		1,372			(2,387)		626		0001
Purchased Call/AI Powered US Equity Index/AIP0009$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/21/2022	1	755,629	2374.4	25,488			2,879		3,948			(6,337)		1,802		0001
Purchased Call/AI Powered US Equity Index/AIP0009$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2020	09/21/2022	1	381,637	2374.4	12,908			1,464		1,994			(3,214)		910		0001
Purchased Call/AI Powered US Equity Index/AIP0009$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/21/2022	1	650,823	2374.4	23,315			2,648		3,400			(5,813)		1,552		0001
Purchased Call/AI Powered US Equity Index/AIP000RSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/22/2023	1	1,336,059	2569.64	47,824			29,593		3,970			(11,890)		7,409		0001
Purchased Call/AI Powered US Equity Index/AIP000RSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/22/2023	1	839,219	2569.64	29,919			18,539		2,494			(7,469)		4,654		0001
Purchased Call/AI Powered US Equity Index/AIP000RSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/22/2023	1	397,292	2569.64	12,378			7,681		1,180			(3,095)		2,203		0001
Purchased Call/AI Powered US Equity Index/AIP000RSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	09/29/2023	1	633,671	2539.05	22,040			13,889		2,706			(5,510)		3,541		0001
Purchased Call/AI Powered US Equity Index/AIP000RSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	09/29/2023	1	59,718	2539.05	2,223			1,411		255			(557)		334		0001
Purchased Call/AI Powered US Equity Index/AIP0009$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/20/2022	1	254,363	2374.12	9,319			1,040		1,315			(2,317)		603		0001
Purchased Call/AI Powered US Equity Index/AIP0009$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/20/2022	1	1,034,974	2374.12	34,949			3,905		5,349			(8,701)		2,453		0001
Purchased Call/AI Powered US Equity Index/AIP0009$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/21/2022	1	108,273	2374.4	4,059			462		566			(1,018)		258		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2023	1	88,937	2585.59	3,193			2,099		253			(794)		508		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/20/2023	1	762,335	2585.59	27,688			18,229		2,172			(6,913)		4,357		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/20/2023	1	101,717	2585.59	3,666			2,431		290			(919)		581		0001
Purchased Call/AI Powered US Equity Index/AIP000E$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2020	12/16/2022	1	688,430	2469.88	24,263			5,638		1,378			(6,057)		2,342		0001
Purchased Call/AI Powered US Equity Index/AIP000E$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2020	12/16/2022	1	53,967	2469.88	1,915			448		108			(480)		184		0001
Purchased Call/AI Powered US Equity Index/AIP000W$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/23/2022	1	132,354	2527.76	3,581			1,770		91			(1,810)		460		0001

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Purchased Call/AI Powered US Equity Index/AIP000C$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/18/2022	1	115,187	2431.14	4,193			814		363			(1,048)		358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2021	02/17/2023	1	363,972	253.07	14,440			4,601		51,335			(3,585)		1,451		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/18/2023	1	191,936	2563.46	6,910			4,499		684			(1,713)		1,095		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/18/2023	1	537,891	2563.46	19,951			13,008		1,918			(4,953)		3,068		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/18/2023	1	704,798	2563.46	26,686			17,423		2,513			(6,635)		4,020		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/18/2023	1	100,795	2563.46	4,016			2,633		359			(1,000)		575		0001
Purchased Call/AI Powered US Equity Index/AIP000P$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/18/2022	1	61,471	2542.24	1,978			267					(1,000)		113		0001
Purchased Call/S&P 500 INDEX/SPXC004$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/07/2022	1	2,849,694	4391.34	212,872			9,574		9,574	(360,220)				7,421		0001
Purchased Call/AI Powered US Equity Index/AIP000R$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/22/2023	1	223,770	2568.82	7,007			4,348		671			(1,752)		1,241		0001
Purchased Call/AI Powered US Equity Index/AIP000R$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/22/2023	1	438,780	2568.82	15,713			9,736		1,316			(3,923)		2,433		0001
Purchased Call/AI Powered US Equity Index/AIP000R$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/22/2023	1	175,554	2568.82	6,320			3,911		526			(1,571)		974		0001
Purchased Call/AI Powered US Equity Index/AIP000F$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2021	01/24/2023	1	71,864	2499.63	2,056			590		121			(513)		271		0001
Purchased Call/AI Powered US Equity Index/AIP000F$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2021	01/24/2023	1	70,165	2499.63	2,006			573		118			(499)		265		0001
Purchased Call/AI Powered US Equity Index/AIP0000$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/21/2023	1	493,745	2542.72	17,775			9,478		1,452			(4,444)		2,539		0001
Purchased Call/AI Powered US Equity Index/AIP0000$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/21/2023	1	277,207	2542.72	10,411			5,544		815			(2,599)		1,425		0001
Purchased Call/AI Powered US Equity Index/AIP0000$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/21/2023	1	1,306,322	2542.72	48,539			25,812		3,841			(12,068)		6,717		0001
Purchased Call/AI Powered US Equity Index/AIP000P$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/18/2023	1	477,722	2544.32	18,218			10,393		1,601			(4,530)		2,544		0001
Purchased Call/AI Powered US Equity Index/AIP000P$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/18/2023	1	276,669	2544.32	11,021			6,295		927			(2,751)		1,473		0001
Purchased Call/AI Powered US Equity Index/AIP000P$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/18/2023	1	307,710	2544.32	12,543			7,175		1,031			(3,136)		1,639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/18/2023	1	2,374,098	2364.47		59,115		52,275		39,990			(6,964)		11,149		0001
Purchased Call/AI Powered US Equity Index/AIP000X5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/26/2024	1	304,516	2426.42		12,281		9,764		4,878			(2,528)		1,911		0001
Purchased Call/AI Powered US Equity Index/AIP000X5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/26/2024	1	139,252	2426.42		5,672		4,516		2,231			(1,161)		874		0001
Purchased Call/AI Powered US Equity Index/AIP000X5Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/26/2024	1	74,151	2426.42		2,845		2,274		1,188			(579)		465		0001
Purchased Call/AI Powered US Equity Index/AIP000A5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/30/2022	1	890,686	2389.05	33,147			4,161		3,811			(8,230)		2,236		0001
Purchased Call/AI Powered US Equity Index/AIP000A5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/30/2022	1	398,804	2389.05	14,428			1,813		1,707			(3,587)		1,001		0001
Purchased Call/AI Powered US Equity Index/AIP000A5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2020	09/30/2022	1	178,343	2389.05	6,869			865		763			(1,715)		448		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/16/2023	1	180,297	2319.23		4,705		4,600		4,752			(118)		884		0001
Purchased Call/AI Powered US Equity Index/AIP000ES5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2020	12/15/2022	1	419,362	2461.48	15,660			3,612		967			(3,894)		1,423		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/03/2023	1	967,756	2433.69		24,678		16,748		5,880			(8,046)		3,972		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/03/2023	1	500,002	2433.69		12,276		8,354		3,038			(3,979)		2,052		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/03/2023	1	1,234,903	2433.69		26,269		17,927		7,503			(8,368)		5,069		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/03/2023	1	120,200	2433.69		2,484		1,700		730			(787)		493		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/03/2023	1	109,565	2433.69		2,505		1,734		666			(784)		450		0001
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/18/2023	1	450,219	2364.47		11,246		10,027		7,584			(1,298)		2,114		0001
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/18/2023	1	929,851	2364.47		23,194		20,739		15,662			(2,620)		4,367		0001
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/18/2023	1	400,234	2364.47		10,303		9,239		6,742			(1,088)		1,880		0001
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/18/2023	1	61,594	2364.47		1,509		1,356		1,038			(155)		289		0001
Purchased Call/AI Powered US Equity Index/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/18/2023	1	191,759	2364.47		4,907		4,425		3,230			(493)		901		0001

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Purchased Call/AI Powered US Equity Index/AIP1001$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/11/2023	1	744,030	2438.11		18,601		14,553		5,012			(4,077)		3,287		0001
Purchased Call/AI Powered US Equity Index/AIP1001$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/11/2023	1	622,401	2438.11		15,404		12,085		4,192			(3,343)		2,750		0001
Purchased Call/AI Powered US Equity Index/AIP000J$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2021	04/06/2023	1	55,264	2523.49	2,026			785		114			(508)		242		0001
Purchased Call/AI Powered US Equity Index/AIP000J$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2021	04/06/2023	1	54,306	2523.49	2,055			808		112			(521)		238		0001
Purchased Call/AI Powered US Equity Index/AIP0000$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/20/2022	1	1,184,849	2531.63	30,806			1,612					(15,276)		1,387		0001
Purchased Call/AI Powered US Equity Index/AIP0000$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/20/2022	1	628,351	2531.63	17,697			937					(8,824)		735		0001
Purchased Call/AI Powered US Equity Index/AIP0000$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/20/2022	1	232,910	2531.63	6,838			363					(3,419)		273		0001
Purchased Call/AI Powered US Equity Index/AIP0000$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/20/2022	1	171,999	2531.63	5,118			272					(2,580)		201		0001
Purchased Call/AI Powered US Equity Index/AIP1001$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/11/2023	1	986,752	2438.11		25,841		20,330		6,646			(5,553)		4,360		0001
Purchased Call/AI Powered US Equity Index/AIP000H$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2021	02/21/2023	1	694,073	2517.86	22,684			7,343		1,096			(5,640)		2,791		0001
Purchased Call/AI Powered US Equity Index/AIP0008$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/17/2022	1	320,376	2391.76	11,417			738		540			(2,835)		581		0001
Purchased Call/AI Powered US Equity Index/AIP0008$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2020	08/17/2022	1	619,538	2391.76	21,733			1,407		1,045			(5,403)		1,123		0001
Purchased Call/AI Powered US Equity Index/AIP0008$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/17/2022	1	575,577	2391.76	20,845			1,355		971			(5,190)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP0008$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/17/2022	1	55,489	2391.76	2,009			131		94			(501)		101		0001
Purchased Call/AI Powered US Equity Index/AIP0008$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2020	08/17/2022	1	188,112	2391.76	6,685			436		317			(1,674)		341		0001
Purchased Call/AI Powered US Equity Index/AIP000T$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/27/2022	1	1,302,771	2571.8	39,274			12,909		74			(19,583)		3,719		0001
Purchased Call/AI Powered US Equity Index/AIP000T$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/27/2022	1	173,854	2571.8	5,059			1,658		10			(2,516)		496		0001
Purchased Call/AI Powered US Equity Index/AIP000T$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/27/2022	1	2,376,646	2571.8	62,030			20,164		135			(30,760)		6,785		0001
Purchased Call/AI Powered US Equity Index/AIP0001$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2023	1	597,049	2505.24	21,492			7,578		1,371			(5,343)		2,505		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	12/02/2022	1	2,067,637	2517.73	53,759			22,933		1,263			(26,658)		6,737		0001
Purchased Call/AI Powered US Equity Index/AIP000V$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/02/2022	1	693,786	2517.73	16,106			6,890		424			(8,009)		2,261		0001
Purchased Call/AI Powered US Equity Index/AIP000V$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/02/2022	1	1,322,639	2517.73	31,583			13,548		808			(15,835)		4,310		0001
Purchased Call/AI Powered US Equity Index/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2021	02/03/2023	1	251,637	2501.86	9,349			2,802		453			(2,324)		972		0001
Purchased Call/AI Powered US Equity Index/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2021	02/03/2023	1	433,948	2501.86	16,873			5,064		781			(4,212)		1,677		0001
Purchased Call/AI Powered US Equity Index/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/03/2023	1	72,379	2501.86	2,886			874		130			(724)		280		0001
Purchased Call/AI Powered US Equity Index/AIP000V$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/08/2023	1	554,402	2521.04	19,726			14,304		3,588			(4,904)		3,328		0001
Purchased Call/AI Powered US Equity Index/AIP000V$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2023	1	592,873	2521.04	20,940			15,205		3,837			(5,228)		3,559		0001
Purchased Call/AI Powered US Equity Index/AIP000V$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/08/2023	1	165,405	2521.04	5,642			4,103		1,071			(1,411)		993		0001
Purchased Call/AI Powered US Equity Index/AIP000V$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/08/2023	1	105,102	2521.04	3,835			2,793		680			(960)		631		0001
Purchased Call/AI Powered US Equity Index/AIP000Z3F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/03/2023	1	93,478	2433.69	2,110			1,473		568			(640)		384		0001
Purchased Call/AI Powered US Equity Index/AIP1004$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/16/2023	1	229,813	2319.23	5,650			5,508		6,058			(202)		1,127		0001
Purchased Call/AI Powered US Equity Index/AIP1004$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/16/2023	1	2,629,421	2319.23	64,947			63,143		69,308			(2,491)		12,893		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/06/2023	1	697,377	2446.68	19,097			11,638		3,074			(7,470)		2,713		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/06/2023	1	454,153	2446.68	13,827			8,450		2,002			(5,386)		1,767		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/06/2023	1	81,744	2446.68	2,140			1,330		360			(811)		318		0001
Purchased Call/AI Powered US Equity Index/AIP000V$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/20/2023	1	733,782	2509	28,067			20,732		5,485			(6,969)		4,454		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/18/2023	1	85,389	2563.46	3,482			2,289		304			(872)		487		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/18/2023	1	119,611	2563.46	4,816			3,170		426			(1,207)		682		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	08/02/2023	1	2,604	2551.66	94			51		7			(23)		14		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/02/2023	1	2,136,862	2551.66	79,389			43,353		6,012			(19,711)		11,157		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/02/2023	1	416,941	2551.66	15,168			8,295		1,173			(3,771)		2,177		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/02/2023	1	111,533	2551.66	4,196			2,304		314			(1,045)		582		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/02/2023	1	52,845	2551.66	1,955			1,075		149			(487)		276		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2022	1	531,194	2572.99	13,611			2,609		1			(6,768)		1,163		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/08/2022	1	333,923	2572.99	8,072			1,552		1			(4,025)		731		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2022	1	329,343	2572.99	7,972			1,536		1			(4,008)		721		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/08/2022	1	101,247	2572.99	2,484			481					(1,256)		222		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/10/2022	1	74,705	2539.27	2,778			820		6			(1,453)		197		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/10/2022	1	186,586	2539.27	5,554			1,571		15			(2,785)		493		0001
Purchased Call/S&P 500 INDEX/SPX715T$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023	1	1,853,255	3759.89		142,515		147,384		147,384	4,869				9,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/10/2024	1	140,508	292.31		5,124		4,826		4,435			(305)		959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/10/2024	1	798,999	292.31		31,735		30,179		25,217			(1,596)		5,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	05/10/2024	1	141,072	292.31		5,680		5,502		4,452			(186)		963		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/22/2023	1	910,401	2575.1	31,048			21,768		3,320			(7,709)		5,381		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/22/2023	1	1,030,529	2575.1	36,393			25,621		3,758			(9,048)		6,091		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/22/2023	1	310,660	2575.1	9,430			6,648		1,133			(2,351)		1,836		0001
Purchased Call/AI Powered US Equity Index/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	11/22/2023	1	75,528	2575.1	2,000			1,428		275			(506)		446		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2023	1	1,765,114	2451.99		33,388		27,249		10,409			(6,346)		7,921		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/20/2023	1	332,686	2451.99		7,534		6,132		1,962			(1,449)		1,493		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/20/2023	1	1,981,492	2451.99		49,537		39,985		11,685			(9,636)		8,892		0001
Purchased Call/AI Powered US Equity Index/AIP1005$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/29/2023	1	3,739,096	2332.11		92,356		92,356		89,065			(253)		18,670		0001
Purchased Call/S&P 500 INDEX/SPX905$SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2022	1	2,430,465	4696.56	154,091			6,034		6,034	(159,022)				8,415		0001
Purchased Call/AI Powered US Equity Index/AIP000BS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2020	10/13/2022	1	386,173	2431.36	13,432			1,922		761			(3,335)		1,036		0001
Purchased Call/AI Powered US Equity Index/AIP000RSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	09/30/2022	1	243,800	2539.05	6,020			1,530		13			(3,027)		612		0001
Purchased Call/AI Powered US Equity Index/AIP000RSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	09/30/2022	1	89,933	2539.05		1,377		471		5			(904)		226		0001
Purchased Call/AI Powered US Equity Index/AIP000IISU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/10/2024	1	280,974	2500.21		10,088		7,754		2,404			(2,342)		1,739		0001
Purchased Call/AI Powered US Equity Index/AIP000IISU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/10/2024	1	1,501,951	2500.21		54,234		41,627		12,849			(12,647)		9,294		0001
Purchased Call/AI Powered US Equity Index/AIP000KSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	05/02/2023	1	470,629	2539.96	16,150			6,785		899			(4,015)		2,155		0001
Purchased Call/AI Powered US Equity Index/AIP000JSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2021	04/19/2023	1	186,176	2536.37	6,646			2,666		344			(1,648)		834		0001
Purchased Call/AI Powered US Equity Index/AIP000JSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2021	04/19/2023	1	576,162	2536.37	20,076			8,064		1,063			(4,985)		2,581		0001
Purchased Call/AI Powered US Equity Index/AIP1004$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/05/2024	1	562,558	2383.62		18,812		18,268		14,461			(569)		3,912		0001
Purchased Call/AI Powered US Equity Index/AIP1004$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/05/2024	1	225,586	2383.62		7,083		6,907		5,799			(205)		1,569		0001
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/05/2022	1	1,145,922	2560.01	29,794			2,889					(14,775)		1,799		0001
Purchased Call/AI Powered US Equity Index/AIP000T$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/03/2023	1	109,375	2606.69	3,927			2,643		265			(974)		634		0001
Purchased Call/AI Powered US Equity Index/AIP000T$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/03/2023	1	526,239	2606.69	19,179			12,962		1,275			(4,762)		3,052		0001
Purchased Call/AI Powered US Equity Index/AIP000T$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/03/2023	1	1,021,901	2606.69	37,651			25,482		2,476			(9,361)		5,926		0001
Purchased Call/AI Powered US Equity Index/AIP000T$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/03/2023	1	103,981	2606.69	3,937			2,668		252			(983)		603		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2020	10/21/2022	1	762,361	2410.78	26,895			4,166		2,652			(6,715)		2,121		0001
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/21/2022	1	322,635	2410.78	11,449			1,776		1,123			(2,862)		898		0001
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2020	10/21/2022	1	87,487	2410.78	3,345			530		304			(854)		243		0001
Purchased Call/AI Powered US Equity Index/AIP000BSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2020	10/21/2022	1	83,751	2410.78	3,208			511		291			(821)		233		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/22/2022	1	150,567	221.44	5,922			172		26,361			(1,479)		185		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/22/2022	1	97,222	221.44	3,539			104		17,022			(887)		119		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	1	704,501	247.22	27,687			15,843		43,486			(6,855)		3,765		0001
Purchased Call/AI Powered US Equity Index/AIP000VSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/08/2022	1	671,764	2531.71	16,048			7,132		329			(7,980)		2,231		0001
Purchased Call/AI Powered US Equity Index/AIP000VSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2022	1	1,413,955	2531.71	36,763			16,204		693			(18,230)		4,695		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/31/2024	1	66,454	2445.7		2,333		1,855		928			(479)		419		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/31/2024	1	784,067	2445.7		28,478		22,681		10,949			(5,821)		4,942		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/31/2024	1	587,408	2445.7		21,568		17,201		8,203			(4,385)		3,702		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/31/2024	1	51,849	2445.7		1,788		1,432		724			(362)		327		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/10/2024	1	400,774	2363.89		14,950		14,060		11,325			(909)		2,735		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/10/2024	1	55,835	2363.89		1,861		1,768		1,578			(96)		381		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/10/2024	1	105,122	2363.89		3,854		3,686		2,971			(189)		717		0001
Purchased Call/AI Powered US Equity Index/AIP0008SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/18/2022	1	818,693	2394.19	29,240			1,941		1,330			(7,280)		1,500		0001
Purchased Call/AI Powered US Equity Index/AIP0008SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/18/2022	1	335,258	2394.19	11,975			794		545			(2,977)		614		0001
Purchased Call/AI Powered US Equity Index/AIP000SS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/06/2023	1	68,225	2534.34	2,463			1,563		315			(611)		384		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000$S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/06/2023	1	336,408	2534.34	12,900			8,232		1,552			(3,203)		1,894		0001
Purchased Call/AI Powered US Equity Index/AIP1000$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/16/2023	1	58,633	2430.9		1,713		1,255		391			(467)		247		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	03/31/2023	1	69,400	2452.28		1,522		1,181		376			(344)		301		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	03/31/2023	1	93,922	2452.28		2,211		1,686		509			(528)		407		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/31/2023	1	303,077	2452.28		7,570		5,756		1,643			(1,824)		1,313		0001
Purchased Call/AI Powered US Equity Index/AIP1000$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/31/2023	1	2,564,869	2452.28		51,297		38,901		13,906			(12,683)		11,111		0001
Purchased Call/AI Powered US Equity Index/AIP1001$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	04/04/2023	1	955,952	2452.69		23,899		18,237		5,225			(5,696)		4,171		0001
Purchased Call/AI Powered US Equity Index/AIP1004$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/04/2024	1	294,449	2383.62		9,840		9,555		7,557			(298)		2,046		0001
Purchased Call/AI Powered US Equity Index/AIP1004$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/04/2024	1	108,908	2383.62		3,123		3,049		2,795			(86)		757		0001
Purchased Call/AI Powered US Equity Index/AIP0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2020	09/16/2022	1	411,464	2381.16	14,042			1,491		1,749			(3,486)		951		0001
Purchased Call/AI Powered US Equity Index/AIP0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/16/2022	1	716,515	2381.16	24,127			2,566		3,045			(5,999)		1,656		0001
Purchased Call/AI Powered US Equity Index/AIP0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/16/2022	1	174,610	2381.16	5,877			626		742			(1,467)		404		0001
Purchased Call/AI Powered US Equity Index/AIP0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/16/2022	1	153,823	2381.16	5,390			575		654			(1,348)		356		0001
Purchased Call/AI Powered US Equity Index/AIP0009$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/16/2022	1	95,056	2381.16	3,424			368		404			(863)		220		0001
Purchased Call/S&P 500 INDEX/SPX9050$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	2,046,487	4544.9	219,179			58,424		58,424	(232,254)				11,697		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			253,775		253,775	(262,268)				28,348		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89		4,478,891		4,488,781		4,488,781	9,890				217,294		0001
Purchased Call/AI Powered US Equity Index/AIP000B$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2020	10/13/2022	1	646,110	2431.36	22,604			3,247		1,273			(5,620)		1,733		0001
Purchased Call/AI Powered US Equity Index/AIP000B$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	10/13/2022	1	990,439	2431.36	34,381			4,946		1,952			(8,560)		2,656		0001
Purchased Call/AI Powered US Equity Index/AIP000B$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2020	10/13/2022	1	75,007	2431.36	2,495			359		148			(624)		201		0001
Purchased Call/S&P 500 INDEX/SPX917J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2019	03/25/2024	1	1,522,617	3358	128,524			44,726		418,635			(12,761)		10,034		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX6055SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/10/2018	08/11/2023	1	1,536,000	3530.55	116,582			25,964		307,618			(11,550)		8,110		0001
Purchased Call/AI Powered US Equity Index/AIP000N5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2021	06/30/2023	1	84,906	2570.9	3,057			1,537		154			(759)		425		0001
Purchased Call/AI Powered US Equity Index/AIP000N5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2021	06/30/2023	1	370,030	2570.9	13,394			6,743		670			(3,330)		1,850		0001
Purchased Call/AI Powered US Equity Index/AIP000N5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2021	06/30/2023	1	515,851	2570.9	17,699			8,923		934			(4,425)		2,579		0001
Purchased Call/AI Powered US Equity Index/AIP000N5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	06/30/2023	1	270,844	2570.9	8,212			4,163		490			(2,059)		1,354		0001
Purchased Call/AI Powered US Equity Index/AIP000N5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	06/30/2023	1	101,216	2570.9	3,528			1,791		183			(886)		506		0001
Purchased Call/AI Powered US Equity Index/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/03/2023	1	104,227	2501.86	4,105			1,246		188			(1,036)		403		0001
Purchased Call/AI Powered US Equity Index/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/03/2023	1	97,272	2501.86	3,731			1,134		175			(943)		376		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/07/2023	1	220,562	2525.58	7,896			5,683		1,363			(1,958)		1,323		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/07/2023	1	737,596	2525.58	27,275			19,659		4,559			(6,772)		4,423		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/07/2023	1	399,420	2525.58	13,928			10,081		2,469			(3,463)		2,395		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/07/2023	1	59,578	2525.58	2,066			1,497		368			(514)		357		0001
Purchased Call/AI Powered US Equity Index/AIP000OSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/20/2022	1	74,860	2531.63	2,100			112					(1,062)		88		0001
Purchased Call/S&P 500 INDEX/SPX7215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	1,101,006	4544.9	64,629			2,106		2,106	(85,350)				3,063		0001
Purchased Call/AI Powered US Equity Index/AIP000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2021	03/02/2023	1	700,089	2498.8	23,162			7,774		1,634			(5,751)		2,868		0001
Purchased Call/AI Powered US Equity Index/AIP000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2021	03/02/2023	1	800,641	2498.8	24,271			8,180		1,869			(6,034)		3,280		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			5,019,094		5,019,094	(5,208,046)				567,933		0001
Purchased Call/AI Powered US Equity Index/AIP000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2021	03/02/2023	1	160,573	2498.8	5,166			1,743		375			(1,286)		658		0001
Purchased Call/AI Powered US Equity Index/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/10/2024	1	527,202	2359.5		17,556		17,145		15,727			(480)		3,679		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/05/2023	1	2,963,538	2445.56		74,118		56,763		17,847			(17,463)		12,955		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2023	1	1,289,446	2445.56		30,992		23,801		7,765			(7,237)		5,637		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2023	1	615,914	2445.56		14,937		11,567		3,709			(3,457)		2,692		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/05/2023	1	111,420	2445.56		2,732		2,121		671			(626)		487		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/05/2023	1	168,328	2445.56		3,930		3,060		1,014			(876)		736		0001
Purchased Call/AI Powered US Equity Index/AIP000JST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/14/2023	1	131,345	2541.99	4,676			1,854		216			(1,163)		583		0001
Purchased Call/AI Powered US Equity Index/AIP000JST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2021	04/14/2023	1	482,800	2541.99	16,647			6,608		794			(4,156)		2,144		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/09/2023	1	1,115,799	2422.07		28,267		19,709		8,100			(8,698)		4,636		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/09/2023	1	782,861	2422.07		18,973		13,265		5,683			(5,802)		3,252		0001
Purchased Call/AI Powered US Equity Index/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/24/2023	1	1,263,851	2420.15		27,855		22,917		11,058			(4,988)		5,710		0001
Purchased Call/AI Powered US Equity Index/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/24/2023	1	1,005,742	2420.15		22,387		18,469		8,800			(3,958)		4,544		0001
Purchased Call/AI Powered US Equity Index/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/24/2023	1	127,106	2420.15		3,105		2,583		1,112			(542)		574		0001
Purchased Call/AI Powered US Equity Index/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/24/2023	1	87,440	2420.15		1,665		1,417		765			(259)		395		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	1	373,834	254.47		15,043		11,567		16,938			(3,487)		2,315		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,378,060	3901.36		199,267		167,791		167,791	(31,476)				9,487		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/18/2023	1	161,983	247.22	7,279			4,164		9,986			(1,820)		863		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/30/2022	1	1,059,268	2530.2	27,541			11,532		460			(13,657)		3,429		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/30/2022	1	600,012	2530.2	11,852			4,977		261			(5,894)		1,942		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/30/2022	1	677,006	2530.2	15,800			6,690		294			(7,878)		2,192		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/04/2024	1	630,194	2452.69		19,854		17,560		9,420			(2,315)		4,185		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/04/2024	1	61,047	2452.69		1,936		1,720		913			(223)		405		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7217SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	1	3,383,304	4682.94	254,086			6,112		6,112	(273,054)				10,662		0001
Purchased Call/S&P 500 INDEX/SPXB17USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	2,098,649	4170.7		201,260		71,243		71,243	(130,018)				8,702		0001
Purchased Call/AI Powered US Equity Index/AIP000V5M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/15/2023	1	92,505	2525.71	3,312			2,420		586			(821)		559		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/02/2023	1	97,040	2551.66	3,512			1,936		273			(880)		507		0001
Purchased Call/S&P 500 INDEX/SPXB17USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	3,208,950	4170.7		184,836		84,030		84,030	(100,806)				13,305		0001
Purchased Call/AI Powered US Equity Index/AIP0006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2020	07/21/2022	1	407,880	2370.43	14,674			404		451			(3,643)		489		0001
Purchased Call/AI Powered US Equity Index/AIP0006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2020	07/21/2022	1	487,669	2370.43	16,635			460		539			(4,136)		585		0001
Purchased Call/AI Powered US Equity Index/AIP0006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2020	07/21/2022	1	182,760	2370.43	6,648			185		202			(1,669)		219		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			2,891,996		2,891,996	(2,936,751)				314,979		0001
Purchased Call/AI Powered US Equity Index/AIP000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/04/2023	1	1,058,024	2523.25	40,266			25,478		5,414			(9,998)		5,945		0001
Purchased Call/AI Powered US Equity Index/AIP000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2021	04/28/2023	1	170,002	2546.47	5,837			2,430		289			(1,457)		773		0001
Purchased Call/S&P 500 INDEX/SPX7150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2023	1	3,038,306	4521.54		248,230		26,321		26,321	(221,909)				11,874		0001
Purchased Call/S&P 500 INDEX/SPXB00RS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1	3,137,540	4436.52	209,901			762		762	(350,938)				5,128		0001
Purchased Call/AI Powered US Equity Index/AIP000PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/10/2022	1	1,280,945	2553.38	33,305			3,670			(16,515)				2,147		0001
Purchased Call/AI Powered US Equity Index/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/10/2024	1	164,858	2359.5		4,746		4,642		4,918			(111)		1,150		0001
Purchased Call/AI Powered US Equity Index/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/10/2024	1	180,549	2359.5		5,258		5,156		5,386			(109)		1,260		0001
Purchased Call/AI Powered US Equity Index/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/10/2024	1	54,245	2359.5		1,393		1,373		1,618			(27)		379		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2024	1	199,270	2365		6,715		6,365		5,660			(376)		1,372		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/22/2024	1	219,259	2365		7,319		6,956		6,228			(371)		1,510		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/22/2024	1	563,390	2365		19,398		18,463		16,002			(959)		3,879		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/22/2024	1	129,413	2365		4,740		4,537		3,676			(228)		891		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/04/2023	1	1,178,542	2452.69		27,798		21,270		6,442			(6,568)		5,143		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/04/2023	1	1,139,127	2452.69		25,814		19,807		6,226			(6,045)		4,971		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/04/2023	1	54,376	2452.69		1,196		930		297			(267)		237		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/04/2023	1	132,126	2452.69		2,875		2,243		722			(636)		577		0001
Purchased Call/AI Powered US Equity Index/AIP000R$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/30/2022	1	2,087,068	2530.48	54,264			13,679		156			(26,909)		5,239		0001
Purchased Call/AI Powered US Equity Index/AIP000R$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/30/2022	1	271,419	2530.48	7,532			1,904		20			(3,745)		681		0001
Purchased Call/AI Powered US Equity Index/AIP000R$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/30/2022	1	514,497	2530.48	12,573			3,187		39			(6,304)		1,292		0001
Purchased Call/AI Powered US Equity Index/AIP000R$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	09/30/2022	1	299,988	2530.48	7,914			2,012		22			(3,979)		753		0001
Purchased Call/S&P 500 INDEX/SPX715L$G	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022	1	4,910,998	4701.7	352,119			5,042		5,042	(381,137)				14,711		0001
Purchased Call/AI Powered US Equity Index/AIP1002$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/29/2024	1	1,056,100	2399.39		35,485		32,605		23,537			(3,010)		7,149		0001
Purchased Call/AI Powered US Equity Index/AIP1002$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/29/2024	1	757,056	2399.39		25,838		23,774		16,872			(2,094)		5,125		0001
Purchased Call/AI Powered US Equity Index/AIP000R$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/20/2023	1	5,569	2541.08	200			123		22			(50)		31		0001
Purchased Call/AI Powered US Equity Index/AIP000R$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/20/2023	1	1,048,958	2541.08	37,887			23,243		4,208			(9,407)		5,804		0001
Purchased Call/AI Powered US Equity Index/AIP000R$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/20/2023	1	157,496	2541.08	6,573			4,055		632			(1,636)		871		0001
Purchased Call/S&P 500 INDEX/SPXE000$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	1	1,597,000	3759.89		140,217		143,360		143,360	3,143				7,897		0001
Purchased Call/AI Powered US Equity Index/AIP1004$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/11/2024	1	753,959	2359.5		25,107		24,521		22,523			(686)		5,265		0001
Purchased Call/AI Powered US Equity Index/AIP000H$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2021	03/03/2023	1	349,990	2485.02	11,509			3,889		1,021			(2,858)		1,437		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/31/2024	1	1,950,476	2386.09		65,731		63,116		49,144			(2,698)		13,515		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024	1	962,716	2386.09		31,430		30,221		24,256			(1,249)		6,671		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/31/2024	1	566,315	2386.09		19,355		18,688		14,269			(743)		3,924		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/22/2024	1	73,126	2365		2,852		2,733		2,077			(134)		503		0001
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/22/2024	1	72,203	2365		2,701		2,614		2,051			(91)		497		0001
Purchased Call/S&P 500 INDEX/SPXB17KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/08/2022	1	2,890,813	4320.82	196,286			49		49	(374,878)				2,140		0001
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	05/22/2024	1	95,995	2365		3,550		3,445		2,727			(109)		661		0001
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	05/22/2024	1	50,398	2365		1,603		1,565		1,431			(45)		347		0001
Purchased Call/AI Powered US Equity Index/AIP0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/26/2022	1	1,405,738	2550.84	36,549			2,517					(18,124)		1,876		0001
Purchased Call/AI Powered US Equity Index/AIP0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/26/2022	1	899,987	2550.84	22,005			1,520					(10,942)		1,201		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/31/2024	1	614,681	2386.09		20,300		19,627		15,487			(753)		4,259		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/31/2024	1	304,417	2386.09		10,125		9,803		7,670			(335)		2,109		0001
Purchased Call/AI Powered US Equity Index/AIP0001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2021	03/16/2023	1	241,615	2506.38	8,757			3,108		556			(2,174)		1,018		0001
Purchased Call/AI Powered US Equity Index/AIP0001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2021	03/16/2023	1	300,816	2506.38	10,133			3,611		692			(2,519)		1,267		0001
Purchased Call/AI Powered US Equity Index/AIP0001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	03/16/2023	1	50,478	2506.38	1,814			704		116			(492)		213		0001
Purchased Call/AI Powered US Equity Index/AIP0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	09/01/2023	1	10,834	2589.49	390			230		23			(97)		59		0001
Purchased Call/AI Powered US Equity Index/AIP0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/01/2023	1	287,356	2589.49	10,294			6,079		612			(2,559)		1,556		0001
Purchased Call/AI Powered US Equity Index/AIP1005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/23/2023	1	1,053,377	2325.9		26,240		26,240		26,235					5,216		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/23/2024	1	914,423	2420.15		30,725		27,939		17,640			(2,896)		6,162		0001
Purchased Call/AI Powered US Equity Index/AIP000M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2021	06/16/2023	1	440,715	2543.06	15,644			7,552		1,057			(3,884)		2,161		0001
Purchased Call/AI Powered US Equity Index/AIP000M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2021	06/16/2023	1	194,239	2543.06	6,358			3,074		466			(1,581)		952		0001
Purchased Call/AI Powered US Equity Index/AIP000M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	06/16/2023	1	130,332	2543.06	4,938			2,530		313			(1,301)		639		0001
Purchased Call/AI Powered US Equity Index/AIP0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	07/29/2022	1	79,554	2557.17	1,994			156					(1,006)		112		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000QSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/29/2022	1	1,167,041	2557.17	28,930			2,256					(14,505)		1,645		0001
Purchased Call/AI Powered US Equity Index/AIP000CSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/18/2022	1	53,425	2430.62	1,951			379		170			(488)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000CSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/18/2022	1	183,609	2430.62	6,821			1,330		585			(1,707)		571		0001
Purchased Call/AI Powered US Equity Index/AIP000TSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/08/2023	1	241,457	2617.14	8,391			5,721		533			(2,083)		1,407		0001
Purchased Call/AI Powered US Equity Index/AIP000TSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/08/2023	1	629,291	2617.14	19,431			13,303		1,390			(4,831)		3,668		0001
Purchased Call/AI Powered US Equity Index/AIP000TSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/08/2023	1	166,372	2617.14	5,308			3,634		367			(1,322)		970		0001
Purchased Call/AI Powered US Equity Index/AIP000TSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	11/08/2023	1	161,504	2617.14		1,193		980		357			(218)		941		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/04/2023	1	278,333	2553.51	10,382			5,714		778			(2,578)		1,457		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/04/2023	1	340,740	2553.51	12,495			6,886		952			(3,107)		1,784		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/04/2023	1	75,175	2553.51	2,723			1,503		210			(680)		393		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/04/2023	1	194,067	2553.51	6,961			3,847		542			(1,740)		1,016		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			4,950,476		4,950,476	(4,537,203)				416,579		0001
Purchased Call/AI Powered US Equity Index/AIP10039E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/20/2024	1	951,009	2365		32,049		30,374		26,931			(1,798)		6,538		0001
Purchased Call/AI Powered US Equity Index/AIP10039E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/20/2024	1	1,087,664	2365		36,259		34,458		30,801			(1,845)		7,477		0001
Purchased Call/AI Powered US Equity Index/AIP00096X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2020	09/20/2022	1	378,197	2374.12	12,803			1,436		1,955			(3,192)		896		0001
Purchased Call/S&P 500 INDEX/SPX805U96	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			483,796		483,796	(331,871)				13,000		0001
Purchased Call/AI Powered US Equity Index/AIP00096X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/20/2022	1	109,376	2374.12	3,927			441		565			(980)		259		0001
Purchased Call/AI Powered US Equity Index/AIP0008SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/13/2022	1	2,169,952	2541.16	56,636			16,226		193			(28,085)		5,819		0001
Purchased Call/AI Powered US Equity Index/AIP0008SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/13/2022	1	281,738	2541.16	8,307			2,400		25			(4,131)		756		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	4702	596,066			316,222		316,222	(326,226)				35,158		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			1,081,065		1,081,065	(768,160)				31,294		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2021	07/22/2022	1	1,709,079	4367.48	116,217			49		49	(209,562)				2,098		0001
Purchased Call/AI Powered US Equity Index/AIP0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/25/2022	1	548,505	2398.36	20,567			1,556		963			(5,106)		1,074		0001
Purchased Call/AI Powered US Equity Index/AIP0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/25/2022	1	493,654	2398.36	18,088			1,374		867			(4,497)		967		0001
Purchased Call/AI Powered US Equity Index/AIP0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2020	08/25/2022	1	70,488	2398.36	2,859			218		124			(716)		138		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/06/2023	1	1,390,673	2385.33		34,489		32,303		19,763			(2,268)		6,721		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/06/2023	1	532,096	2385.33		13,726		12,891		7,562			(867)		2,572		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/06/2023	1	666,461	2385.33		16,281		15,334		9,471			(987)		3,221		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/06/2023	1	188,083	2385.33		4,204		3,993		2,673			(244)		909		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/06/2023	1	1,866,974	2385.33		36,763		35,012		26,532			(2,037)		9,023		0001
Purchased Call/AI Powered US Equity Index/AIP1004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/06/2023	1	107,173	2385.33		1,699		1,627		1,523			(76)		518		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/24/2023	1	1,500,000	2423.97		38,250		25,217		10,045			(13,204)		6,069		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/15/2023	1	51,250	2566.96	1,845			1,118		152			(457)		282		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/15/2023	1	410,765	2566.96	14,994			9,120		1,215			(3,723)		2,260		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/15/2023	1	480,740	2566.96	16,870			10,276		1,422			(4,194)		2,645		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2023	1	58,527	2566.96	1,813			1,106		173			(453)		322		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/15/2023	1	68,589	2566.96	2,138			1,306		203			(534)		377		0001
Purchased Call/AI Powered US Equity Index/AIP000R$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/15/2023	1	68,872	2566.96	2,480			1,528		204			(625)		379		0001
Purchased Call/AI Powered US Equity Index/AIP000HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2021	03/03/2023	1	361,990	2480.74	12,459			4,222		1,126			(3,110)		1,486		0001
Purchased Call/AI Powered US Equity Index/AIP0008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/12/2022	1	174,212	2377.35	6,726			391		417			(1,681)		299		0001
Purchased Call/AI Powered US Equity Index/AIP0008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2020	08/12/2022	1	140,430	2377.35	5,825			345		336			(1,477)		241		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000HS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2021	02/22/2023	1	1,996,042	2504.35	70,457			22,872		3,993			(17,494)		8,042		0001
Purchased Call/AI Powered US Equity Index/AIP000HS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2021	02/22/2023	1	499,993	2504.35	18,625			6,055		1,000			(4,631)		2,014		0001
Purchased Call/AI Powered US Equity Index/AIP000HS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2021	02/22/2023	1	110,066	2504.35	3,624			1,184		220			(903)		443		0001
Purchased Call/AI Powered US Equity Index/AIP000HS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	02/22/2023	1	99,999	2504.35	3,452			1,132		200			(865)		403		0001
Purchased Call/AI Powered US Equity Index/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/03/2023	1	687,981	2539.05	23,991			15,168		2,973			(5,965)		3,862		0001
Purchased Call/AI Powered US Equity Index/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/03/2023	1	214,474	2539.05	7,532			4,769		927			(1,875)		1,204		0001
Purchased Call/AI Powered US Equity Index/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/03/2023	1	65,990	2539.05	2,462			1,568		285			(614)		370		0001
Purchased Call/AI Powered US Equity Index/AIP000BS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/16/2022	1	163,202	2380.42	6,206			393		384			(1,543)		293		0001
Purchased Call/AI Powered US Equity Index/AIP000BS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2020	08/16/2022	1	482,821	2380.42	18,080			1,147		1,135			(4,501)		866		0001
Purchased Call/AI Powered US Equity Index/AIP000BS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/16/2022	1	87,695	2380.42	3,388			216		206			(845)		157		0001
Purchased Call/AI Powered US Equity Index/AIP000BS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2020	08/16/2022	1	65,081	2380.42	2,468			158		153			(619)		117		0001
Purchased Call/AI Powered US Equity Index/AIP000990	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/13/2022	1	192,001	2369.21	7,221			737		1,015			(1,798)		435		0001
Purchased Call/AI Powered US Equity Index/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	05/20/2024	1	64,588	2365		1,630		1,613		1,829			(19)		444		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2022	1	2,702,133	2617.14	70,526			25,257		56			(34,973)		8,094		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/08/2022	1	931,859	2617.14	23,115			8,324		19			(11,494)		2,791		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/08/2022	1	903,489	2617.14	18,970			6,888		19			(9,459)		2,706		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/08/2022	1	231,538	2617.14	5,103			1,853		5			(2,551)		694		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/08/2022	1	79,011	2617.14	1,853			675		2			(929)		237		0001
Purchased Call/AI Powered US Equity Index/AIP000TSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/08/2022	1	57,603	2617.14	1,316			480		1			(665)		173		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/13/2022	1	1,823,765	2541.16	54,516			15,793		162			(27,183)		4,891		0001
Purchased Call/AI Powered US Equity Index/AIP000SSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/13/2022	1	253,303	2541.16	7,735			2,247		23			(3,889)		679		0001
Purchased Call/AI Powered US Equity Index/AIP000SSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/13/2022	1	88,305	2541.16	2,806			818		8			(1,415)		237		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/28/2022	1	1,645,707	2587.62	42,953			14,159		59			(21,300)		4,718		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/28/2022	1	648,794	2587.62	17,453			5,769		23			(8,679)		1,860		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/28/2022	1	744,096	2587.62	21,323			7,068		27			(10,691)		2,133		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/28/2022	1	646,931	2587.62	18,501			6,150		23			(9,302)		1,855		0001
Purchased Call/AI Powered US Equity Index/AIP000VSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/20/2023	1	1,214,632	2509	47,462			35,106		9,080			(11,800)		7,373		0001
Purchased Call/AI Powered US Equity Index/AIP000VSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/20/2023	1	132,701	2509	5,246			3,897		992			(1,306)		806		0001
Purchased Call/AI Powered US Equity Index/AIP000VSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	12/20/2023	1	111,926	2509		3,669		2,783		837			(897)		679		0001
Purchased Call/AI Powered US Equity Index/AIP000A$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2020	09/30/2022	1	58,237	2391.66	2,105			275		235			(544)		146		0001
Purchased Call/AI Powered US Equity Index/AIP000A$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2020	09/30/2022	1	69,047	2391.66	2,806			356		279			(703)		173		0001
Purchased Call/AI Powered US Equity Index/AIP000A$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2020	09/30/2022	1	1,264,016	2391.66	46,763			5,894		5,111			(11,691)		3,173		0001
Purchased Call/AI Powered US Equity Index/AIP000A$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2020	09/30/2022	1	832,561	2391.66	31,567			3,973		3,366			(7,881)		2,090		0001
Purchased Call/AI Powered US Equity Index/AIP000980	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2020	08/29/2022	1	79,080	2408.05	3,179			259		111			(793)		160		0001
Purchased Call/AI Powered US Equity Index/AIP000980	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	08/29/2022	1	78,478	2408.05	2,544			208		110			(635)		159		0001
Purchased Call/AI Powered US Equity Index/AIP000CSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2020	11/16/2022	1	514,306	2429.64	18,370			3,487		1,624			(4,561)		1,587		0001
Purchased Call/AI Powered US Equity Index/AIP000CSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2020	11/16/2022	1	561,927	2429.64	19,434			3,694		1,775			(4,832)		1,734		0001
Purchased Call/AI Powered US Equity Index/AIP000CSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2020	11/16/2022	1	139,413	2429.64	4,985			952		440			(1,241)		430		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000CSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2020	11/16/2022	1	102,264	2429.64	3,668			701		323			(915)		316		0001
Purchased Call/AI Powered US Equity Index/AIP000V5D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/11/2023	1	74,676	2520.04	2,673			1,942		490			(662)		450		0001
Purchased Call/AI Powered US Equity Index/AIP10059F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/28/2024	1	804,092	2327.9		26,857		26,857		26,828					5,682		0001
Purchased Call/AI Powered US Equity Index/AIP0000S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/14/2023	1	930,486	2541.13	32,278			16,829		2,679			(8,014)		4,741		0001
Purchased Call/AI Powered US Equity Index/AIP0000S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/14/2023	1	329,686	2541.13	10,722			5,598		949			(2,666)		1,680		0001
Purchased Call/AI Powered US Equity Index/AIP000JS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2021	03/31/2023	1	97,421	2504.78	3,488			1,308		255			(865)		422		0001
Purchased Call/AI Powered US Equity Index/AIP000JS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2021	03/31/2023	1	357,207	2504.78	13,384			5,040		936			(3,323)		1,547		0001
Purchased Call/AI Powered US Equity Index/AIP000JS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2021	03/31/2023	1	51,949	2504.78	2,014			760		136			(503)		225		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/09/2024	1	487,455	2497.72		17,830		13,679		4,241			(4,164)		3,014		0001
Purchased Call/AI Powered US Equity Index/AIP000FSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2021	01/25/2023	1	165,800	2497.37	5,232			1,505		294			(1,303)		627		0001
Purchased Call/AI Powered US Equity Index/AIP000FSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2021	01/25/2023	1	372,708	2497.37	10,784			3,090		662			(2,681)		1,410		0001
Purchased Call/AI Powered US Equity Index/AIP000FSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/25/2023	1	1,227,857	2497.37	41,909			11,991		2,181			(10,405)		4,646		0001
Purchased Call/AI Powered US Equity Index/AIP000MS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/07/2023	1	1,738,066	2545.46	63,474			29,773		3,823			(15,760)		8,412		0001
Purchased Call/AI Powered US Equity Index/AIP000MS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2021	06/07/2023	1	187,244	2545.46	6,698			3,146		412			(1,665)		906		0001
Purchased Call/AI Powered US Equity Index/AIP000MS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2021	06/07/2023	1	107,546	2545.46	4,018			1,897		237			(1,002)		521		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/07/2023	1	73,924	2525.58	2,457			1,786		457			(615)		443		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	12/07/2023	1	61,750	2525.58		1,897		1,428		382			(474)		370		0001
Purchased Call/AI Powered US Equity Index/AIP000RSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2023	1	166,399	2562.35	5,287			3,225		518			(1,320)		916		0001
Purchased Call/AI Powered US Equity Index/AIP000RSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/15/2023	1	832,174	2562.35	26,621			16,260		2,592			(6,655)		4,579		0001

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Purchased Call/AI Powered US Equity Index/AIP000RSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/15/2023	1	406,158	2562.35	14,022			8,576		1,265			(3,510)		2,235		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024	1	1,529,724	2381.32		51,399		49,422		39,686			(2,042)		10,600		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/31/2024	1	179,028	2381.32		6,079		5,878		4,645			(225)		1,241		0001
Purchased Call/AI Powered US Equity Index/AIP000JSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2021	04/19/2023	1	255,184	2536.37	9,231			3,713		471			(2,295)		1,143		0001
Purchased Call/AI Powered US Equity Index/AIP000JSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2021	04/19/2023	1	111,144	2536.37	3,952			1,596		205			(984)		498		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/22/2023	1	131,375	2566.07	4,703			3,297		525			(1,168)		776		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/22/2023	1	1,165,381	2566.07	43,194			30,409		4,653			(10,739)		6,888		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/22/2023	1	855,245	2566.07	27,280			19,232		3,415			(6,801)		5,055		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2021	11/22/2023	1	85,014	2566.07	2,886			2,037		339			(722)		502		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/22/2023	1	135,745	2566.07	3,932			2,780		542			(986)		802		0001
Purchased Call/AI Powered US Equity Index/AIP000JSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2021	04/11/2023	1	86,256	2528.01	3,335			1,326		170			(841)		381		0001
Purchased Call/AI Powered US Equity Index/AIP000ES9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2020	12/16/2022	1	774,130	2470.18	27,519			6,386		1,540			(6,842)		2,634		0001
Purchased Call/AI Powered US Equity Index/AIP000BSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	10/28/2022	1	231,606	2397.33	7,473			1,228		1,129			(1,858)		664		0001
Purchased Call/AI Powered US Equity Index/AIP000BSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2020	10/28/2022	1	487,521	2397.33	16,218			2,669		2,377			(4,049)		1,398		0001
Purchased Call/AI Powered US Equity Index/AIP000BSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2020	10/28/2022	1	82,636	2397.33	2,950			486		403			(738)		237		0001
Purchased Call/AI Powered US Equity Index/AIP000ES9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2020	12/16/2022	1	363,783	2470.18	12,799			2,974		724			(3,195)		1,238		0001
Purchased Call/AI Powered US Equity Index/AIP000ES9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2020	12/16/2022	1	620,065	2470.18	22,110			5,145		1,234			(5,527)		2,110		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/14/2024	1	788,976	2413.51		30,124		25,773		15,032			(4,380)		5,154		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/14/2024	1	50,442	2413.51		2,051		1,764		961			(293)		330		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/09/2023	1	586,416	2610.72	21,111			14,403		1,397			(5,234)		3,421		0001
Purchased Call/All Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/09/2023	1	989,881	2610.72	31,694			21,713		2,358			(7,869)		5,775		0001
Purchased Call/All Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/09/2023	1	936,961	2610.72	30,987			21,228		2,232			(7,704)		5,467		0001
Purchased Call/All Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/09/2023	1	94,926	2610.72	3,354			2,307		226			(840)		554		0001
Purchased Call/All Powered US Equity Index/AIP000S$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/21/2022	1	2,801,415	2583.33	73,117			22,684		86			(36,258)		7,794		0001
Purchased Call/All Powered US Equity Index/AIP000S$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2023	1	272,315	2534.34	10,077			6,439		1,256			(2,505)		1,534		0001
Purchased Call/All Powered US Equity Index/AIP000S$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023	1	54,868	2534.34	2,043			1,309		253			(511)		309		0001
Purchased Call/All Powered US Equity Index/AIP000S$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/06/2023	1	51,447	2534.34	2,391			1,560		237			(609)		290		0001
Purchased Call/S&P 500 INDEX/SPXE000$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/22/2022	06/22/2023	1	1,826,913	3759.89		95,182		97,546		97,546	2,364				9,034		0001
Purchased Call/S&P 500 INDEX/SPX621S$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2021	06/22/2023	1	2,022,906	4246.44	195,615			80,910		80,910	(298,571)				10,003		0001
Purchased Call/All Powered US Equity Index/AIP1003$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/15/2024	1	480,338	2377.56		16,607		15,625		12,543			(1,002)		3,290		0001
Purchased Call/S&P 500 INDEX/SPX9050$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			2,829,620		2,829,620	(2,748,800)				272,944		0001
Purchased Call/S&P 500 INDEX/SPXD130$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			1,107,600		1,107,600	(845,724)				50,046		0001
Purchased Call/All Powered US Equity Index/AIP1000$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/19/2024	1	567,634	2442.69		19,697		16,964		8,868			(2,798)		3,723		0001
Purchased Call/All Powered US Equity Index/AIP1000$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/19/2024	1	99,540	2442.69		3,508		3,030		1,555			(482)		653		0001
Purchased Call/All Powered US Equity Index/AIP1002$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/10/2024	1	1,303,797	2359.79		43,808		40,859		37,772			(3,001)		8,898		0001
Purchased Call/All Powered US Equity Index/AIP1002$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024	1	144,514	2359.79		4,981		4,665		4,187			(335)		986		0001
Purchased Call/All Powered US Equity Index/AIP1002$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/10/2024	1	592,425	2359.79		22,005		20,637		17,163			(1,451)		4,043		0001
Purchased Call/All Powered US Equity Index/AIP1001$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	04/22/2024	1	463,967	2420.15		11,204		10,401		8,931			(816)		3,124		0001
Purchased Call/All Powered US Equity Index/AIP1001$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	04/22/2024	1	82,382	2420.15		2,095		1,962		1,586			(142)		555		0001
Purchased Call/All Powered US Equity Index/AIP000W$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/12/2023	1	1,258,831	2503.35		32,226		17,312		1,787			(14,921)		4,612		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I/$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/12/2023	1	453,206	2503.35		10,518		5,713		643			(4,855)		1,661		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2023	1	741,017	2503.35		16,035		8,734		1,052			(7,377)		2,715		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2023	1	630,619	2503.35		10,744		5,869		895			(4,878)		2,311		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/12/2023	1	81,684	2503.35		1,280		701		116			(579)		299		0001
Purchased Call/AI Powered US Equity Index/AIP1002$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/10/2024	1	133,021	2359.79		4,847		4,552		3,854			(301)		908		0001
Purchased Call/AI Powered US Equity Index/AIP1002$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/10/2024	1	64,422	2359.79		2,461		2,314		1,866			(150)		440		0001
Purchased Call/AI Powered US Equity Index/AIP1003$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/17/2024	1	1,638,917	2382.82		55,068		51,819		41,547			(3,315)		11,242		0001
Purchased Call/AI Powered US Equity Index/AIP1003$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/17/2024	1	670,359	2382.82		20,149		18,986		16,994			(1,187)		4,598		0001
Purchased Call/AI Powered US Equity Index/AIP1003$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	1	378,034	2382.82		11,424		10,810		9,583			(658)		2,593		0001
Purchased Call/AI Powered US Equity Index/AIP1003$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/17/2024	1	74,273	2382.82		2,245		2,127		1,883			(126)		509		0001
Purchased Call/AI Powered US Equity Index/AIP1003$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/17/2024	1	68,458	2382.82		2,253		2,156		1,735			(109)		470		0001
Purchased Call/AI Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/24/2023	1	264,704	2568.2	9,433			5,459		692			(2,345)		1,420		0001
Purchased Call/AI Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/24/2023	1	116,930	2568.2	4,426			2,565		306			(1,102)		627		0001
Purchased Call/AI Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	08/24/2023	1	52,854	2568.2	1,843			1,091		138			(470)		283		0001
Purchased Call/AI Powered US Equity Index/AIP000S$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/13/2023	1	105,855	2559.98	3,869			2,510		384			(966)		601		0001
Purchased Call/AI Powered US Equity Index/AIP000S$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/13/2023	1	803,271	2559.98	30,270			19,663		2,917			(7,568)		4,558		0001
Purchased Call/AI Powered US Equity Index/AIP000S$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/13/2023	1	81,100	2559.98	3,321			2,172		295			(834)		460		0001
Purchased Call/AI Powered US Equity Index/AIP000I/$R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	1	198,394	2497.72		7,084		5,419		1,711			(1,671)		1,222		0001
Purchased Call/AI Powered US Equity Index/AIP0002$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/24/2023	1	644,703	2423.97		18,496		12,228		4,317			(6,351)		2,608		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000Z$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/24/2023	1	1,320,215	2423.97		37,450		24,828		8,841			(12,656)		5,342		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/24/2023	1	69,180	2423.97		1,776		1,181		463			(597)		280		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/24/2023	1	177,047	2423.97		4,938		3,292		1,186			(1,651)		716		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/24/2023	1	68,526	2423.97		1,802		1,215		459			(596)		277		0001
Purchased Call/AI Powered US Equity Index/AIP000K$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/28/2023	1	60,986	2543.49	2,177			900		108			(540)		277		0001
Purchased Call/AI Powered US Equity Index/AIP000K$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2021	04/28/2023	1	304,125	2543.49	11,015			4,573		541			(2,735)		1,383		0001
Purchased Call/AI Powered US Equity Index/AIP0008$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2020	08/19/2022	1	242,531	2397.26	8,357			566		372			(2,086)		449		0001
Purchased Call/AI Powered US Equity Index/AIP0008$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/19/2022	1	202,377	2397.26	7,128			484		310			(1,782)		375		0001
Purchased Call/AI Powered US Equity Index/AIP0008$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/19/2022	1	163,038	2397.26	6,127			416		250			(1,534)		302		0001
Purchased Call/AI Powered US Equity Index/AIP0008$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2020	08/19/2022	1	112,647	2397.26	4,781			328		173			(1,209)		208		0001
Purchased Call/AI Powered US Equity Index/AIP0008$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	08/19/2022	1	93,757	2397.26	2,995			209		144			(771)		174		0001
Purchased Call/S&P 500 INDEX/SPX7210$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123		707,306		557,183		557,183	(150,123)				36,284		0001
Purchased Call/AI Powered US Equity Index/AIP000FSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/24/2023	1	600,011	2499.63	20,197			5,759		1,010			(5,022)		2,265		0001
Purchased Call/AI Powered US Equity Index/AIP000H$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2021	02/24/2023	1	44,160	2511.93	1,366			448		80			(339)		179		0001
Purchased Call/AI Powered US Equity Index/AIP000H$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2021	02/24/2023	1	715,021	2511.93	22,573			7,420		1,293			(5,612)		2,893		0001
Purchased Call/AI Powered US Equity Index/AIP000H$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2021	02/24/2023	1	138,734	2511.93	4,825			1,588		251			(1,205)		561		0001
Purchased Call/AI Powered US Equity Index/AIP000H$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2021	02/24/2023	1	74,881	2511.93	2,093			694		135			(525)		303		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/05/2023	1	369,242	2533.15	13,330			8,441		1,715			(3,305)		2,077		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/05/2023	1	107,178	2533.15	3,893			2,469		498			(967)		603		0001
Purchased Call/AI Powered US Equity Index/AIP0000$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/26/2022	1	924,118	2550.84	24,066			1,667					(12,000)		1,233		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/26/2022	1	125,629	2550.84	3,409			238					(1,704)		168		0001
Purchased Call/AI Powered US Equity Index/AIP0000SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	07/26/2022	1	50,558	2550.84	1,364			96					(691)		67		0001
Purchased Call/AI Powered US Equity Index/AIP0000SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	07/26/2022	1	59,128	2550.84	1,572			113					(815)		79		0001
Purchased Call/AI Powered US Equity Index/AIP000ESM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2020	12/28/2022	1	709,484	2464.77	24,556			6,080		1,722			(6,097)		2,498		0001
Purchased Call/AI Powered US Equity Index/AIP000ESM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2020	12/28/2022	1	261,389	2464.77	9,253			2,304		634			(2,301)		920		0001
Purchased Call/AI Powered US Equity Index/AIP000ESM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2021	12/28/2022	1	306,174	2464.77	10,282			2,567		743			(2,574)		1,078		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	05/31/2024	1	170,955	2381.32	6,010			5,826		4,435			(191)		1,185		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	05/31/2024	1	58,866	2381.32	1,990			1,932		1,527			(61)		408		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/24/2024	1	82,236	2432.59	2,903			2,281		1,251			(624)		515		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/24/2024	1	1,399,055	2432.59	45,706			35,961		21,281			(9,781)		8,765		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/24/2024	1	242,700	2432.59	7,684			6,054		3,692			(1,636)		1,520		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/24/2024	1	335,235	2432.59	10,062			7,960		5,099			(2,131)		2,100		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/24/2024	1	363,697	2432.59	12,213			9,676		5,532			(2,574)		2,278		0001
Purchased Call/AI Powered US Equity Index/AIP000SSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/21/2022	1	253,812	2583.33	6,717			2,090		8			(3,340)		706		0001
Purchased Call/AI Powered US Equity Index/AIP000SSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/21/2022	1	887,245	2583.33	23,822			7,432		27			(11,944)		2,468		0001
Purchased Call/S&P 500 INDEX/SPX715SSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023	1	3,118,466	3759.89		212,991		216,149		216,149	3,158				15,421		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/18/2024	1	638,443	2442.69	22,090			19,021		9,948			(3,143)		4,184		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/18/2024	1	981,522	2442.69	33,640			29,007		15,294			(4,667)		6,432		0001
Purchased Call/AI Powered US Equity Index/AIP000SSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/21/2022	1	265,928	2583.33	7,010			2,193		8			(3,525)		740		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	03/01/2024	1	1,347,787	2425.79		47,307		39,520		23,065			(7,831)		8,712		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I\$R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/05/2024	1	61,194	2497.72		2,233		1,710		528			(524)		377		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/05/2024	1	125,336	2497.72		4,548		3,489		1,081			(1,063)		772		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/05/2024	1	123,687	2497.72		2,570		2,010		1,067			(562)		762		0001
Purchased Call/AI Powered US Equity Index/AIP0000\$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/14/2023	1	149,338	2534.37	5,376			2,803		467			(1,335)		761		0001
Purchased Call/AI Powered US Equity Index/AIP0000\$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2021	07/14/2023	1	274,396	2534.37	9,259			4,834		858			(2,302)		1,398		0001
Purchased Call/AI Powered US Equity Index/AIP0000\$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/14/2023	1	226,699	2534.37	6,877			3,595		709			(1,717)		1,155		0001
Purchased Call/AI Powered US Equity Index/AIP0000\$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/14/2023	1	54,261	2534.37	2,037			1,072		170			(511)		276		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/11/2023	1	389,781	2438.11		9,634		7,685		2,625			(1,964)		1,722		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/11/2023	1	99,548	2438.11		2,667		2,134		671			(538)		440		0001
Purchased Call/AI Powered US Equity Index/AIP0008\$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/17/2022	1	154,914	2391.76	5,627			367		261			(1,411)		281		0001
Purchased Call/AI Powered US Equity Index/AIP0008\$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/17/2022	1	211,336	2391.76	8,187			535		356			(2,055)		383		0001
Purchased Call/AI Powered US Equity Index/AIP000U\$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/18/2022	1	1,596,294	2593.96	41,663			16,158		101			(20,660)		4,961		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/12/2023	1	111,950	2503.35		1,158		653		159			(510)		410		0001
Purchased Call/AI Powered US Equity Index/AIP0001\$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2021	03/24/2023	1	104,694	2491.18	3,748			1,375		320			(931)		448		0001
Purchased Call/AI Powered US Equity Index/AIP0001\$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2021	03/24/2023	1	400,009	2491.18	15,098			5,547		1,222			(3,754)		1,711		0001
Purchased Call/AI Powered US Equity Index/AIP0001\$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2021	03/24/2023	1	405,813	2491.18	14,907			5,484		1,240			(3,722)		1,735		0001
Purchased Call/AI Powered US Equity Index/AIP0001\$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/24/2023	1	277,368	2491.18	10,352			3,814		847			(2,588)		1,186		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/12/2024	1	762,860	2444.42		25,785		23,057		12,270			(2,755)		5,098		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024	1	458,451	2444.42		15,102		13,560		7,374			(1,595)		3,064		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/12/2024	1	487,295	2444.42		15,791		14,218		7,838			(1,590)		3,256		0001
Purchased Call/AI Powered US Equity Index/AIP1001SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/12/2024	1	152,507	2444.42		4,395		3,990		2,453			(421)		1,019		0001
Purchased Call/AI Powered US Equity Index/AIP0006SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2020	07/20/2022	1	864,100	2371.62	30,165			788		800			(7,489)		1,011		0001
Purchased Call/AI Powered US Equity Index/AIP0006SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2020	07/20/2022	1	535,109	2371.62	19,097			500		495			(4,748)		626		0001
Purchased Call/AI Powered US Equity Index/AIP0006SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2020	07/20/2022	1	94,201	2371.62	3,191			84		87			(794)		110		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/03/2023	1	2,749,030	2429.14		70,100		47,707		17,750			(22,725)		11,284		0001
Purchased Call/AI Powered US Equity Index/AIP000ASM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2020	10/04/2022	1	433,536	2391.66	16,079			2,104		1,816			(3,998)		1,112		0001
Purchased Call/AI Powered US Equity Index/AIP000ASM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	10/04/2022	1	402,947	2391.66	16,113			2,111		1,688			(4,012)		1,033		0001
Purchased Call/AI Powered US Equity Index/AIP000ASM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2020	10/04/2022	1	163,805	2391.66	6,672			879		686			(1,663)		420		0001
Purchased Call/AI Powered US Equity Index/AIP000ASM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	10/04/2022	1	100,187	2391.66	4,232			558		420			(1,056)		257		0001
Purchased Call/AI Powered US Equity Index/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/15/2023	1	321,597	2558.65	11,198			6,324		893			(2,784)		1,706		0001
Purchased Call/AI Powered US Equity Index/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/15/2023	1	266,509	2558.65	8,754			4,950		740			(2,179)		1,414		0001
Purchased Call/AI Powered US Equity Index/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/15/2023	1	95,668	2558.65	3,177			1,804		266			(792)		508		0001
Purchased Call/AI Powered US Equity Index/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/30/2024	1	1,339,745	2399.39		45,015		41,367		29,915			(3,813)		9,076		0001
Purchased Call/AI Powered US Equity Index/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	04/30/2024	1	53,890	2399.39		1,888		1,740		1,203			(150)		365		0001
Purchased Call/AI Powered US Equity Index/AIP000VS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/05/2023	1	1,569,106	2503.68	62,973			45,278		11,756			(15,657)		9,391		0001
Purchased Call/AI Powered US Equity Index/AIP000VS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/05/2023	1	86,001	2503.68	3,572			2,572		644			(889)		515		0001
Purchased Call/S&P 500 INDEX/SPX721USY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	1	1,952,086	3759.89		204,774		209,857		209,857	5,083				9,653		0001
Purchased Call/AI Powered US Equity Index/AIP0009SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/09/2022	1	70,990	2379.02	2,380			230		286			(591)		157		0001
Purchased Call/AI Powered US Equity Index/AIP0009SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/09/2022	1	63,282	2379.02	2,096			203		255			(521)		140		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/09/2022	1	116,215	2379.02	4,057			393		469			(1,013)		256		0001
Purchased Call/AI Powered US Equity Index/AIP000V$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/02/2022	1	666,720	2517.73	18,166			7,814		407			(9,133)		2,172		0001
Purchased Call/AI Powered US Equity Index/AIP000V$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/02/2022	1	62,691	2517.73	1,799			776		38			(907)		204		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36		4,230,326		3,800,420		3,800,420	(429,906)				205,979		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			2,358,292		2,358,292	(1,720,128)				91,782		0001
Purchased Call/AI Powered US Equity Index/AIP1000$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/22/2024	1	1,173,964	2439.51		40,502		35,050		18,899			(5,493)		7,718		0001
Purchased Call/AI Powered US Equity Index/AIP1000$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2024	1	357,730	2439.51		12,818		11,138		5,759			(1,723)		2,352		0001
Purchased Call/AI Powered US Equity Index/AIP000J$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2021	04/14/2023	1	413,709	2541.99	13,925			5,535		680			(3,481)		1,837		0001
Purchased Call/AI Powered US Equity Index/AIP000E$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2020	12/23/2022	1	1,484,187	2471.01	49,391			11,971		3,127			(12,348)		5,153		0001
Purchased Call/AI Powered US Equity Index/AIP000E$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	12/23/2022	1	130,370	2471.01	5,169			1,274		275			(1,310)		453		0001
Purchased Call/AI Powered US Equity Index/AIP000V$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/14/2023	1	726,695	2512.95	27,799			20,304		5,146			(6,902)		4,387		0001
Purchased Call/AI Powered US Equity Index/AIP000V$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/14/2023	1	782,633	2512.95	28,768			21,099		5,542			(7,152)		4,724		0001
Purchased Call/AI Powered US Equity Index/AIP000V$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/14/2023	1	531,564	2512.95	19,482			14,308		3,764			(4,850)		3,209		0001
Purchased Call/AI Powered US Equity Index/AIP000V$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/14/2023	1	56,164	2512.95	2,094			1,542		398			(524)		339		0001
Purchased Call/AI Powered US Equity Index/AIP000V$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/05/2023	1	84,149	2503.68	3,285			2,379		630			(820)		504		0001
Purchased Call/AI Powered US Equity Index/AIP0009$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/15/2022	1	251,075	2384.6	8,643			904		964			(2,146)		577		0001
Purchased Call/AI Powered US Equity Index/AIP0009$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2020	09/15/2022	1	184,807	2384.6	6,176			648		710			(1,536)		424		0001
Purchased Call/AI Powered US Equity Index/AIP0009$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/15/2022	1	390,884	2384.6	12,886			1,355		1,501			(3,208)		898		0001
Purchased Call/AI Powered US Equity Index/AIP0009$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/15/2022	1	75,902	2384.6	2,606			275		292			(652)		174		0001
Purchased Call/AI Powered US Equity Index/AIP0009$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/16/2022	1	92,104	2376.26	3,193			340		438			(794)		213		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/16/2022	1	165,673	2376.26	5,741			611		788			(1,433)		383		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/15/2023	1	410,731	2525.71	14,089			10,339		2,602			(3,498)		2,482		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/15/2023	1	377,518	2525.71	12,902			9,481		2,391			(3,208)		2,281		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/15/2023	1	355,847	2525.71	11,568			8,512		2,254			(2,888)		2,150		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/15/2023	1	88,097	2525.71	3,172			2,350		558			(795)		532		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/15/2023	1	65,113	2525.71	2,390			1,790		412			(606)		393		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2020	11/18/2022	1	235,860	2424.55	8,695			1,679		843			(2,159)		733		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2020	11/18/2022	1	805,629	2424.55	29,792			5,761		2,878			(7,407)		2,504		0001
Purchased Call/AI Powered US Equity Index/AIP0009SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/16/2022	1	315,496	2376.26	11,381			1,214		1,500			(2,845)		729		0001
Purchased Call/AI Powered US Equity Index/AIP0009SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/16/2022	1	73,474	2376.26	2,441			261		349			(611)		170		0001
Purchased Call/AI Powered US Equity Index/AIP0009SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/16/2022	1	208,327	2376.26	7,360			790		990			(1,848)		482		0001
Purchased Call/AI Powered US Equity Index/AIP0009SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	09/16/2022	1	58,313	2376.26	2,654			291		277			(680)		135		0001
Purchased Call/AI Powered US Equity Index/AIP000SSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/06/2023	1	1,090,769	2539.27	37,810			24,161		4,781			(9,439)		6,143		0001
Purchased Call/AI Powered US Equity Index/AIP000SSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/06/2023	1	217,844	2539.27	7,687			4,919		955			(1,922)		1,227		0001
Purchased Call/AI Powered US Equity Index/AIP000SSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023	1	217,285	2539.27	7,876			5,047		952			(1,972)		1,224		0001
Purchased Call/AI Powered US Equity Index/AIP000RS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/20/2023	1	62,816	2541.08	2,033			1,270		252			(514)		348		0001
Purchased Call/AI Powered US Equity Index/AIP000ASH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/30/2022	1	827,580	2396.63	28,650			3,601		2,998			(7,123)		2,077		0001
Purchased Call/AI Powered US Equity Index/AIP000ASH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2020	09/30/2022	1	196,308	2396.63	7,233			910		711			(1,806)		493		0001
Purchased Call/AI Powered US Equity Index/AIP000ASH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2020	09/30/2022	1	184,061	2396.63	6,613			834		667			(1,653)		462		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ASH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	09/30/2022	1	65,428	2396.63	2,615			336		237			(667)		164		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/09/2024	1	883,175	2368.65		29,542		27,513		24,205			(2,064)		6,023		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/09/2024	1	677,813	2368.65		21,602		20,146		18,577			(1,482)		4,622		0001
Purchased Call/AI Powered US Equity Index/AIP000USW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	11/30/2022	1	356,632	2530.2	7,463			3,169		155			(3,732)		1,154		0001
Purchased Call/AI Powered US Equity Index/AIP000USW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	11/30/2022	1	51,844	2530.2	1,117			475		23			(563)		168		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2024	1	1,244,793	2446.94		42,945		37,113		19,003			(5,875)		8,183		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/22/2024	1	204,784	2446.94		6,765		5,854		3,126			(917)		1,346		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2024	1	343,893	2446.94		11,807		10,260		5,250			(1,587)		2,261		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/22/2024	1	61,222	2446.94		2,225		1,944		935			(283)		402		0001
Purchased Call/AI Powered US Equity Index/AIP000NS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2021	06/28/2023	1	1,864,591	2567.69	66,009			32,868		3,457			(16,389)		9,297		0001
Purchased Call/AI Powered US Equity Index/AIP000NS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2021	06/28/2023	1	282,728	2567.69	9,907			4,940		524			(2,463)		1,410		0001
Purchased Call/AI Powered US Equity Index/AIP000NS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2021	06/28/2023	1	633,526	2567.69	23,301			11,699		1,174			(5,809)		3,159		0001
Purchased Call/AI Powered US Equity Index/AIP1002S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/26/2023	1	3,857,528	2406.15		96,052		79,118		39,935			(17,105)		17,486		0001
Purchased Call/AI Powered US Equity Index/AIP1002S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2023	1	488,184	2406.15		12,226		10,098		5,054			(2,150)		2,213		0001
Purchased Call/AI Powered US Equity Index/AIP1002S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2023	1	861,041	2406.15		23,561		19,623		8,914			(4,089)		3,903		0001
Purchased Call/AI Powered US Equity Index/AIP1002S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/26/2023	1	891,743	2406.15		20,795		17,368		9,232			(3,562)		4,042		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2023	1	295,331	2589.49	9,993			5,910		629			(2,498)		1,599		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/01/2023	1	173,366	2589.49	5,683			3,366		369			(1,423)		939		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/01/2023	1	54,820	2589.49	1,725			1,032		117			(436)		297		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ESN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2020	12/27/2022	1	1,199,997	2471.01	40,045			9,873		2,566			(9,956)		4,213		0001
Purchased Call/AI Powered US Equity Index/AIP000ESN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2021	12/27/2022	1	178,036	2471.01	5,761			1,432		381			(1,444)		625		0001
Purchased Call/AI Powered US Equity Index/AIP000ESN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2021	12/27/2022	1	121,771	2471.01	4,714			1,180		260			(1,187)		428		0001
Purchased Call/AI Powered US Equity Index/AIP000FS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	01/06/2023	1	357,359	2486.84	13,095			3,419		648			(3,256)		1,289		0001
Purchased Call/AI Powered US Equity Index/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/04/2023	1	441,544	2523.25	16,911			10,715		2,259			(4,205)		2,481		0001
Purchased Call/AI Powered US Equity Index/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/04/2023	1	603,763	2523.25	24,538			15,634		3,089			(6,109)		3,393		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/17/2023	1	141,349	2599.9	5,074			3,513		393			(1,258)		831		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/17/2023	1	261,498	2599.9	9,088			6,318		726			(2,257)		1,538		0001
Purchased Call/AI Powered US Equity Index/AIP000PSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/08/2022	1	1,381,367	2556.95	34,856			3,669					(17,380)		2,258		0001
Purchased Call/AI Powered US Equity Index/AIP000PSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/08/2022	1	163,670	2556.95	4,227			446					(2,113)		268		0001
Purchased Call/AI Powered US Equity Index/AIP000PSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/08/2022	1	67,861	2556.95	1,764			189					(894)		111		0001
Purchased Call/AI Powered US Equity Index/AIP000PSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/10/2022	1	525,996	2553.38	13,996			1,546					(6,959)		881		0001
Purchased Call/AI Powered US Equity Index/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2023	1	150,392	2503.68	5,384			3,852		1,118			(1,339)		897		0001
Purchased Call/AI Powered US Equity Index/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/01/2023	1	694,997	2503.68	25,338			18,154		5,165			(6,326)		4,144		0001
Purchased Call/AI Powered US Equity Index/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/01/2023	1	446,556	2503.68	17,884			12,831		3,319			(4,471)		2,662		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/23/2022	1	144,985	2368.26	5,396			626		889			(1,342)		350		0001
Purchased Call/AI Powered US Equity Index/AIP000GSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/10/2023	1	476,942	2526.98	16,441			5,101		594			(4,110)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXF13JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/13/2022	1	1,981,000	100	34,866			15,848					(17,290)		6,680		0001
Purchased Call/S&P 500 INDEX/SPX161SST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	2,488,000	100		39,310		37,454		27,542			(2,160)		12,077		0001
Purchased Call/S&P 500 INDEX/SPX161SSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	1	7,894,000	100		78,151		71,907		1,909			(6,423)		37,813		0001
Purchased Call/S&P 500 INDEX/SPX150SSV	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2022	02/22/2023	1	8,190,000	100		90,909		59,103		10,221			(31,880)		32,998		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/21/2022	1	2,075,000	4275		135,715		34,799		244,557			(100,090)		2,489		0001
Purchased Call/S&P 500 INDEX/SPXC00S$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/20/2022	1	1,914,000	4568	53,293			25,604		4,563			(26,646)		6,589		0001
Purchased Call/S&P 500 INDEX/SPX7219$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	3,805,000	4712.02	97,789			43,733		4,797			(48,626)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX715PSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2023	1	6,403,000	4543.06		150,471		111,506		33,476			(39,770)		27,535		0001
Purchased Call/S&P 500 INDEX/SPXF13J$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	3,870,000	100	62,694			28,038					(31,175)		12,891		0001
Purchased Call/S&P 500 INDEX/SPXE13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	2,049,000	4369.55	27,252			530		4			(13,551)		1,517		0001
Purchased Call/S&P 500 INDEX/SPX721VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,232,000	3821.55		37,274		37,172		35,509			(204)		11,129		0001
Purchased Call/S&P 500 INDEX/SPXF135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	1,831,000	4438.26	47,057			13,687		3,477			(23,335)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXD00D$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	05/01/2023	1	2,155,000	100		31,463		26,349		3,853			(5,315)		9,850		0001
Purchased Call/S&P 500 INDEX/SPXB00S$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/12/2022	1	2,310,000	100	28,413			3,315					(14,128)		3,964		0001
Purchased Call/S&P 500 INDEX/SPX9050$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/18/2022	1	1,989,000	100	34,211			13,267					(16,965)		6,181		0001
Purchased Call/S&P 500 INDEX/SPX161PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	1	4,352,000	100		50,918		37,623		7,442			(13,569)		18,611		0001
Purchased Call/S&P 500 INDEX/SPX150C$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/13/2021	08/15/2022	1	6,331,000	100	55,080			6,828					(27,165)		11,238		0001
Purchased Call/S&P 500 INDEX/SPX721NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	2,319,000	4271.78		64,236		52,460		30,856			(12,177)		10,424		0001
Purchased Call/S&P 500 INDEX/SPX715PS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	1	3,644,000	4328.87		127,904		87,046		43,596			(41,464)		14,958		0001
Purchased Call/S&P 500 INDEX/SPX1610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2023	1	3,913,000	100		47,347		29,608		4,050			(17,933)		15,463		0001
Purchased Call/S&P 500 INDEX/SPX040Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/02/2022	1	1,969,000	100	37,214			6,531					(18,505)		4,122		0001
Purchased Call/S&P 500 INDEX/SPXB00T$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2021	08/17/2022	1	1,307,000	100	23,657			3,063					(11,731)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXD005$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2022	02/17/2023	1	6,994,000	100		81,130		52,059		8,071			(29,563)		27,880		0001
Purchased Call/S&P 500 INDEX/SPXD001$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/06/2022	04/06/2023	1	2,005,000	100		33,283		25,581		55			(7,751)		8,780		0001
Purchased Call/S&P 500 INDEX/SPXF13R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	1	1,744,000	100		37,496		19,936		492			(17,567)		6,357		0001
Purchased Call/S&P 500 INDEX/SPXD00S$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023	1	2,193,000	100		47,369		41,627		15,857			(5,840)		10,267		0001
Purchased Call/S&P 500 INDEX/SPX161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	1	7,266,000	100		85,012		62,815		12,425			(22,654)		31,072		0001
Purchased Call/S&P 500 INDEX/SPXC007$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/20/2021	10/20/2022	1	2,122,000	100	32,679			9,993					(16,205)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023	1	1,983,000	100		24,193		23,126		26,124			(1,127)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXF130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	2,663,000	100		57,255		30,059		541			(27,369)		9,607		0001
Purchased Call/S&P 500 INDEX/SPXD00K$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	6,397,000	100		68,448		54,417		10,069			(14,440)		28,412		0001
Purchased Call/S&P 500 INDEX/SPX1401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/25/2022	1	2,864,000	100	46,110			18,828					(22,929)		9,119		0001
Purchased Call/S&P 500 INDEX/SPX1401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/25/2022	1	2,239,000	100	44,332			18,102					(22,044)		7,129		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	2,008,000	100	31,325			15,619					(15,534)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXG134$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/10/2023	1	2,158,969	.4267		45,262		31,771		21,649			(13,541)		8,987		0001
Purchased Call/S&P 500 INDEX/SPX715FSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2021	07/05/2022	1	2,029,000	4352.34	53,160			586		6			(26,147)		1,187		0001
Purchased Call/S&P 500 INDEX/SPX721D$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	1	2,325,000	4349.93		37,200		21,418		11,399			(15,797)		8,818		0001
Purchased Call/S&P 500 INDEX/SPX905NSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2022	1	9,308,000	4363.8	215,015			61,602		24,146			(106,624)		24,962		0001
Purchased Call/S&P 500 INDEX/SPX721MS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	8,375,000	4412.53		102,175		79,939		36,714			(22,395)		37,002		0001
Purchased Call/S&P 500 INDEX/SPXG134$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/03/2023	1	2,065,185	.4357		50,761		35,131		18,468			(15,880)		8,477		0001
Purchased Call/S&P 500 INDEX/SPX150FSS	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/27/2021	09/27/2022	1	1,848,000	100	24,024			5,824					(11,913)		4,563		0001
Purchased Call/S&P 500 INDEX/SPXE13L$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	2,328,000	4369.55	34,222			665		5			(17,017)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXF13TSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	1,864,000	4482.73		49,955		28,091		8,721			(22,035)		6,968		0001
Purchased Call/S&P 500 INDEX/SPX721RSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	1	6,382,000	3978.73		73,393		66,317		60,409			(7,239)		30,296		0001
Purchased Call/S&P 500 INDEX/SPX721B$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	2,026,000	4538.43	44,775			19,154		53			(22,264)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXG131$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	2,879,000	4373.94		58,156		38,771		19,472			(19,438)		11,745		0001
Purchased Call/S&P 500 INDEX/SPXG13JSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/15/2023	1	1,424,457	.4024		37,726		33,324		30,418			(4,481)		6,658		0001
Purchased Call/S&P 500 INDEX/SPX150BS0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/23/2021	07/22/2022	1	3,158,000	100	37,896			2,211					(18,844)		3,877		0001
Purchased Call/S&P 500 INDEX/SPX161JSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/12/2022	1	4,293,000	100	36,920			4,295					(18,308)		7,367		0001
Purchased Call/S&P 500 INDEX/SPX150CSJ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/09/2021	08/09/2022	1	2,176,000	100	26,765			2,876					(13,272)		3,602		0001
Purchased Call/S&P 500 INDEX/SPX161JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2022	1	4,877,000	100	40,967			5,417					(20,315)		8,935		0001
Purchased Call/S&P 500 INDEX/SPXE000SZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2022	06/13/2023	1	2,167,286	.3750		90,457		88,668		90,072			(2,033)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXE130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2022	1	1,684,000	100	40,584			3,019					(20,125)		2,332		0001
Purchased Call/S&P 500 INDEX/SPX7215$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	1	839,000	15778.2	17,535			5,780		76			(8,695)		2,405		0001
Purchased Call/S&P 500 INDEX/SPXF131$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2022	1	9,130,000	4686.75	111,386			48,789		6,453			(55,235)		30,224		0001
Purchased Call/S&P 500 INDEX/SPX715GSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2021	07/29/2022	1	3,133,000	4419.15	86,784			6,731		157			(43,035)		4,416		0001
Purchased Call/S&P 500 INDEX/SPXE130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/27/2022	1	1,776,927	.4409	46,700			3,382		153			(23,286)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXC00NSJ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/06/2021	12/06/2022	1	1,167,000	105	17,505			7,619					(8,681)		3,851		0001
Purchased Call/S&P 500 INDEX/SPX621Z9G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	7,044,000	4493.28	85,232			16,527		2,472			(42,266)		15,534		0001
Purchased Call/S&P 500 INDEX/SPXB17U8R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/10/2023	1	1,711,154	.4204		47,424		33,382		23,928			(14,095)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXD00JSV	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/12/2023	1	1,546,000	100		38,959		30,588		1,956			(8,432)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXA050$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	1	9,484,000	4575.52		223,822		166,479		43,906			(57,642)		40,860		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17NSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2022	1	2,424,000	4524.09	63,266			10,806		1,101			(31,373)		5,035		0001
Purchased Call/S&P 500 INDEX/SPXF13TSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	1	1,679,799	4577		39,122		21,904		4,786			(17,352)		6,248		0001
Purchased Call/S&P 500 INDEX/SPXE13WSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	2,210,000	4535.43	46,189			8,106		680			(22,968)		4,627		0001
Purchased Call/S&P 500 INDEX/SPXC00KS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/24/2021	11/25/2022	1	903,000	16367.8	18,692			7,611		163			(9,244)		2,875		0001
Purchased Call/S&P 500 INDEX/SPX721CSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	2,174,000	4410.13		44,350		25,290		10,556			(19,076)		8,206		0001
Purchased Call/S&P 500 INDEX/SPX161RSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	1	1,850,000	100		26,455		22,811		9,445			(3,696)		8,579		0001
Purchased Call/S&P 500 INDEX/SPX721FSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2022	02/09/2023	1	3,114,000	100		63,837		39,217		3,544			(24,660)		12,197		0001
Purchased Call/S&P 500 INDEX/SPX150KSS	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/26/2022	04/26/2023	1	3,800,000	100		37,620		30,987		1,239			(6,699)		17,225		0001
Purchased Call/S&P 500 INDEX/SPX161PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	1	2,746,000	100		50,801		35,127		305			(15,727)		11,408		0001
Purchased Call/S&P 500 INDEX/SPXD00B8N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2022	03/02/2023	1	3,566,000	100		39,226		26,367		5,231			(12,896)		14,608		0001
Purchased Call/S&P 500 INDEX/SPX621YSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	2,825,000	100	40,115			7,040					(19,947)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXD00MSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2022	04/24/2023	1	5,099,000	4271.78		60,678		49,646		31,420			(11,408)		23,037		0001
Purchased Call/S&P 500 INDEX/SPX721TST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	663,000	11832.8		14,387		13,708		11,467			(791)		3,218		0001
Purchased Call/S&P 500 INDEX/SPXG130S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	1	10,030,000	4017.82		224,672		213,470		175,502			(12,926)		48,686		0001
Purchased Call/S&P 500 INDEX/SPXE13USK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	2,884,000	4509.37	55,373			8,614		745			(27,534)		5,698		0001
Purchased Call/S&P 500 INDEX/SPXF137SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	3,212,000	4544.9	82,548			26,152		4,081			(40,712)		9,054		0001
Purchased Call/S&P 500 INDEX/SPX721ESX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/30/2022	1	2,614,000	4307.54	46,006			11,597		5,941			(22,814)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXE13USQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	3,854,000	4509.37	87,871			14,282		1,200			(43,337)		7,813		0001
Purchased Call/S&P 500 INDEX/SPXF13WSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	3,221,000	4477.44		38,974		23,428		8,855			(15,696)		12,446		0001
Purchased Call/S&P 500 INDEX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/08/2023	1	1,496,292	4507		54,913		33,676		9,079			(21,271)		5,848		0001
Purchased Call/S&P 500 INDEX/SPX721ISD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1	2,840,000	4170.7		73,556		50,658		40,988			(22,974)		11,775		0001
Purchased Call/S&P 500 INDEX/SPX721ESM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	1	1,457,000	4589.38		39,193		23,322		5,171			(15,892)		5,617		0001
Purchased Call/S&P 500 INDEX/SPXB17LSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2022	1	2,293,000	4422.3	38,293			2,637		213			(18,989)		3,060		0001
Purchased Call/S&P 500 INDEX/SPX161KSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2022	1	1,798,000	100	23,554			6,294					(11,680)		4,658		0001
Purchased Call/S&P 500 INDEX/SPX905USG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	1	2,615,000	100		55,961		30,553		1,012			(25,674)		9,606		0001
Purchased Call/S&P 500 INDEX/SPXG132SZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	2,062,000	4328.87		27,631		18,804		11,034			(8,957)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXB00IWS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2021	09/02/2022	1	4,032,000	100	35,885			6,280					(17,795)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXF13DSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/16/2022	1	1,110,000	100	21,978			8,355					(10,899)		3,425		0001
Purchased Call/S&P 500 INDEX/SPXD00TSK	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/17/2022	05/17/2023	1	2,033,000	100		43,100		37,994		8,948			(5,196)		9,533		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161J64	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	1,774,000	100	21,643			2,104					(10,762)		2,786		0001
Purchased Call/S&P 500 INDEX/SPXB00Z55	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2021	09/15/2022	1	2,243,000	100	36,785			7,702					(18,241)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXF130R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/23/2022	1	1,608,478	4717	37,902			18,579		1,949			(19,109)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX721R6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	1	681,000	11835.6		14,778		13,218		11,388			(1,665)		3,203		0001
Purchased Call/S&P 500 INDEX/SPX150D6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/19/2021	08/19/2022	1	2,830,000	100	31,979			4,341					(15,858)		5,237		0001
Purchased Call/S&P 500 INDEX/SPX150D8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2021	08/24/2022	1	8,163,000	100	71,834			10,686					(35,622)		15,844		0001
Purchased Call/S&P 500 INDEX/SPXB00S87	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/12/2022	1	1,668,000	100	20,350			2,374					(10,119)		2,863		0001
Purchased Call/S&P 500 INDEX/SPXB00TS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2021	08/17/2022	1	9,827,000	100	82,547			10,688					(40,934)		17,818		0001
Purchased Call/S&P 500 INDEX/SPX715P5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	1	2,136,000	4328.87		80,314		54,658		27,883			(26,036)		8,768		0001
Purchased Call/S&P 500 INDEX/SPX721D5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	2,806,000	4431.85		37,039		21,606		8,995			(15,569)		10,667		0001
Purchased Call/S&P 500 INDEX/SPX721J5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	1	4,750,000	100		51,775		37,369		8,412			(14,672)		20,160		0001
Purchased Call/S&P 500 INDEX/SPX161K52	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2022	1	8,505,000	100	75,695			12,720					(37,536)		17,526		0001
Purchased Call/S&P 500 INDEX/SPX715P52	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2022	02/27/2023	1	9,280,000	4384.65		213,440		141,705		67,446			(72,698)		37,781		0001
Purchased Call/S&P 500 INDEX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	1	748,056	4271.78		72,412		59,136		23,003			(13,726)		3,363		0001
Purchased Call/S&P 500 INDEX/SPX1509G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/02/2021	07/05/2022	1	3,753,000	100	77,687			856					(38,210)		2,196		0001
Purchased Call/S&P 500 INDEX/SPX905PSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/12/2021	11/11/2022	1	2,366,000	100	46,610			17,220					(23,177)		7,168		0001
Purchased Call/S&P 500 INDEX/SPXF13C5D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	1,770,000	100	27,258			10,070					(13,554)		5,362		0001
Purchased Call/S&P 500 INDEX/SPX150D5D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/19/2022	1	3,516,000	100	44,302			6,030					(22,029)		6,507		0001
Purchased Call/S&P 500 INDEX/SPXG13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	1	2,638,000	100		50,650		50,231		31,519			(828)		13,118		0001
Purchased Call/S&P 500 INDEX/SPXB170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	1	5,146,000	4354.19	116,814			26,388		8,496			(57,927)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/11/2022	04/06/2023	1	1,528,798	4496		51,768		40,345		13,675			(11,504)		6,695		0001
Purchased Call/S&P 500 INDEX/SPX721VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,719,000	3821.55		35,075		34,978		33,343			(192)		13,558		0001
Purchased Call/S&P 500 INDEX/SPXD00JS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	1,611,000	100		25,776		20,032		66			(5,894)		7,055		0001
Purchased Call/S&P 500 INDEX/SPX905PSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/12/2021	11/11/2022	1	1,977,000	100	37,563			13,877					(18,678)		5,989		0001
Purchased Call/S&P 500 INDEX/SPX161SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	2,610,000	100		41,499		39,539		28,804			(2,280)		12,669		0001
Purchased Call/S&P 500 INDEX/SPX150D84	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2021	08/18/2022	1	1,410,000	100	20,163			2,666					(9,999)		2,583		0001
Purchased Call/S&P 500 INDEX/SPX161J86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	1,780,000	100	21,538			2,094					(10,710)		2,795		0001
Purchased Call/S&P 500 INDEX/SPXD00KSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023	1	1,821,000	100		26,405		21,037		3,562			(5,525)		8,130		0001
Purchased Call/S&P 500 INDEX/SPXD00KSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023	1	1,948,000	100		53,765		42,835		814			(11,250)		8,697		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	2,604,000	4328.87		42,966		29,241		16,835			(13,929)		10,689		0001
Purchased Call/S&P 500 INDEX/SPX721DSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	3,553,000	4431.85		71,771		41,866		16,315			(30,167)		13,507		0001
Purchased Call/S&P 500 INDEX/SPX721DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1	1,053,000	100		25,272		14,701		1,144			(10,663)		4,003		0001
Purchased Call/S&P 500 INDEX/SPX1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	6,594,000	100		68,578		56,005		14,500			(13,000)		29,640		0001
Purchased Call/S&P 500 INDEX/SPX040Z$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/06/2022	1	2,119,000	100	37,930			7,001					(18,656)		4,573		0001
Purchased Call/S&P 500 INDEX/SPXD007$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	02/23/2023	1	4,601,000	100		51,531		33,644		5,898			(17,930)		18,577		0001
Purchased Call/S&P 500 INDEX/SPX721NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	1	2,148,000	4271.78		31,576		25,835		16,559			(5,937)		9,704		0001
Purchased Call/S&P 500 INDEX/SPX715P$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2022	03/06/2023	1	1,592,000	4328.87		57,471		39,264		19,616			(18,478)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX721USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	1	8,239,000	3759.89		93,101		91,305		94,221			(2,041)		40,741		0001
Purchased Call/S&P 500 INDEX/SPXF131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/23/2022	1	1,748,529	4449	40,102			9,409		1,898			(20,162)		4,219		0001
Purchased Call/S&P 500 INDEX/SPXD00LSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/18/2022	04/18/2023	1	1,786,000	100		27,683		22,192		4,008			(5,537)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXF135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/12/2022	1	2,407,632	4354	60,780			17,438		6,345			(30,306)		6,426		0001
Purchased Call/S&P 500 INDEX/SPX721HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/02/2022	03/02/2023	1	1,547,000	100		30,167		20,277					(9,918)		6,337		0001
Purchased Call/S&P 500 INDEX/SPX621ZS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	4,187,000	100	37,683			6,613					(18,738)		8,766		0001
Purchased Call/S&P 500 INDEX/SPX721JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	3,074,000	100		63,017		45,337		6,437			(18,005)		12,972		0001
Purchased Call/S&P 500 INDEX/SPX721FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	1	5,105,000	100		63,813		38,674		4,804			(25,386)		19,862		0001
Purchased Call/S&P 500 INDEX/SPXD00VSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/23/2023	1	2,340,539	3974		83,768		75,646		69,084			(8,308)		11,077		0001
Purchased Call/S&P 500 INDEX/SPXG13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	1,814,178	4393		54,173		44,241		19,665			(10,269)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXD00YS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/08/2022	06/08/2023	1	2,179,000	100		37,915		35,721		11,429			(2,285)		10,562		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2022	06/14/2023	1	3,195,000	100		37,382		35,837		39,327			(1,639)		15,621		0001
Purchased Call/S&P 500 INDEX/SPXB00IWS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2021	09/02/2022	1	1,532,000	100	20,376			3,566					(10,104)		3,208		0001
Purchased Call/S&P 500 INDEX/SPXD00KSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	6,076,000	100		65,013		51,686		9,564			(13,715)		26,986		0001
Purchased Call/S&P 500 INDEX/SPXD00KSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	7,622,000	100		81,555		64,838		11,997			(17,205)		33,852		0001
Purchased Call/S&P 500 INDEX/SPXB00YS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/13/2021	09/13/2022	1	1,571,000	100	22,937			4,676					(11,374)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXF139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	2,152,000	100	47,344			15,650					(23,542)		6,170		0001
Purchased Call/S&P 500 INDEX/SPXE000SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	06/21/2023	1	1,845,000	100		26,568		25,982		28,210			(655)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXE000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023	1	4,397,000	3759.89		94,536		92,713		96,862			(2,072)		21,743		0001
Purchased Call/S&P 500 INDEX/SPXE001S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/20/2023	1	1,561,807	3675		72,917		71,503		72,789			(1,607)		7,701		0001
Purchased Call/S&P 500 INDEX/SPX1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	2,804,000	100		54,398		44,425		1,287			(10,312)		12,604		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7214SY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	710,000	15355.1	14,910			4,639					(7,414)		1,975		0001
Purchased Call/S&P 500 INDEX/SPXG13BSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	1,251,000	105		18,390		14,292		229			(4,205)		5,478		0001
Purchased Call/S&P 500 INDEX/SPXG132SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	1,586,000	100		39,967		27,200		4,118			(12,956)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXC00MSJ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/01/2021	12/01/2022	1	5,145,000	100	60,197			25,372					(29,851)		16,710		0001
Purchased Call/S&P 500 INDEX/SPX715QST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2022	04/21/2023	1	2,037,966	4421		54,108		44,559		21,044			(9,646)		9,161		0001
Purchased Call/S&P 500 INDEX/SPXG133S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	1	3,068,000	4328.87		36,509		24,943		14,866			(11,739)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXF130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/21/2022	1	2,752,838	4356	72,528			16,566		4,697			(36,164)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXC00Y9S	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/19/2022	01/19/2023	1	2,633,000	100		56,346		31,355		1,453			(25,008)		9,818		0001
Purchased Call/S&P 500 INDEX/SPX7213SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2022	1	5,718,000	100	58,895			16,874					(29,206)		15,334		0001
Purchased Call/S&P 500 INDEX/SPX721ES7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1	1,947,000	4515.55		30,373		17,906		5,581			(12,482)		7,472		0001
Purchased Call/S&P 500 INDEX/SPX621ZS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	3,413,000	100	50,854			8,924					(25,287)		7,146		0001
Purchased Call/S&P 500 INDEX/SPXD00LSG	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/18/2022	04/18/2023	1	1,558,000	100		43,312		34,722		666			(8,662)		6,968		0001
Purchased Call/S&P 500 INDEX/SPX721USY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	1	94,671	3759.89		9,931		9,740		10,178			(218)		468		0001
Purchased Call/S&P 500 INDEX/SPX7214S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	1	6,570,000	4471.37	79,497			23,187		6,206			(39,530)		17,703		0001
Purchased Call/S&P 500 INDEX/SPXE001S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/14/2023	1	2,147,901	3735		93,449		91,606		93,154			(2,094)		10,501		0001
Purchased Call/S&P 500 INDEX/SPX721DSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	5,158,000	4431.85		60,864		35,714		15,115			(25,374)		19,747		0001
Purchased Call/S&P 500 INDEX/SPX905WSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2022	02/10/2023	1	1,756,000	100		55,490		34,527		43			(21,190)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXA053S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2023	1	4,617,000	100		44,323		42,492		43,301			(1,943)		22,573		0001
Purchased Call/S&P 500 INDEX/SPX905S89	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	1	3,397,000	100	64,203			29,962					(31,925)		11,557		0001
Purchased Call/S&P 500 INDEX/SPX721HSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	1	5,885,000	4328.87		135,944		92,876		50,708			(43,709)		24,304		0001
Purchased Call/S&P 500 INDEX/SPXE001S1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/15/2023	1	2,001,115	3790		78,756		77,208		77,780			(1,760)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXE001S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/16/2023	1	2,756,993	3671		113,746		111,516		113,615			(2,535)		13,518		0001
Purchased Call/S&P 500 INDEX/SPXB17VSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2023	1	3,041,000	4175.48		61,428		51,782		37,532			(9,761)		13,945		0001
Purchased Call/S&P 500 INDEX/SPX621ZS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/06/2022	1	3,565,000	100	32,085			5,922					(15,781)		7,694		0001
Purchased Call/S&P 500 INDEX/SPX1610SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	1	5,755,000	100		59,852		48,970		456			(11,253)		26,000		0001
Purchased Call/S&P 500 INDEX/SPXE13X5M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2022	1	3,686,550	4518	82,906			15,935		1,568			(41,339)		8,072		0001
Purchased Call/S&P 500 INDEX/SPX715MSX	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/03/2021	12/02/2022	1	868,000	15712	18,922			8,095					(9,409)		2,828		0001
Purchased Call/S&P 500 INDEX/SPX905HSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2022	1	5,601,000	4369.55	126,583			3,487		62			(62,429)		4,862		0001
Purchased Call/S&P 500 INDEX/SPX161PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2023	1	1,921,000	100		47,449		33,462		945			(14,040)		8,060		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161NSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	1	5,892,000	100		72,472		38,048		1,161			(34,643)		21,255		0001
Purchased Call/S&P 500 INDEX/SPX721JSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	4,392,000	100		89,597		64,460		9,197			(25,599)		18,534		0001
Purchased Call/S&P 500 INDEX/SPX1401S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/18/2022	1	1,983,000	100	47,989			18,662					(23,862)		6,162		0001
Purchased Call/S&P 500 INDEX/SPX721ESY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	3,067,000	100		38,338		23,109		2,776			(15,377)		11,851		0001
Purchased Call/S&P 500 INDEX/SPX7212SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1	4,014,000	4352.63	104,765			25,686		9,034			(51,952)		9,966		0001
Purchased Call/S&P 500 INDEX/SPX721DSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	1,918,000	4431.85		25,893		15,193		6,335			(10,795)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX721CSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	5,287,000	4410.13		62,387		35,576		16,031			(26,835)		19,956		0001
Purchased Call/S&P 500 INDEX/SPX721ES1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	2,320,000	4431.85		57,304		33,625		12,452			(23,890)		8,882		0001
Purchased Call/S&P 500 INDEX/SPX040YSS	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/12/2022	1	2,102,000	100	37,836			1,147					(18,763)		1,906		0001
Purchased Call/S&P 500 INDEX/SPX721FS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	1	1,604,000	100		31,278		18,956		1,625			(12,443)		6,241		0001
Purchased Call/S&P 500 INDEX/SPXA053SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/25/2022	05/25/2023	1	7,449,000	3978.73		165,368		149,423		137,165			(16,310)		35,361		0001
Purchased Call/S&P 500 INDEX/SPXB17NS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/29/2022	1	2,247,000	4509.37	59,321			9,642		991			(29,256)		4,555		0001
Purchased Call/S&P 500 INDEX/SPXF13T$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	1,961,000	100		48,829		27,534		621			(21,463)		7,330		0001
Purchased Call/S&P 500 INDEX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/28/2022	03/28/2023	1	1,526,000	4575.52		56,157		41,770		9,747			(14,462)		6,575		0001
Purchased Call/S&P 500 INDEX/SPXB17NS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/17/2022	1	3,088,000	4448.08	79,979			10,355		1,207			(39,661)		5,599		0001
Purchased Call/S&P 500 INDEX/SPXG138SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	1	2,415,340	4481		65,677		51,184		17,812			(14,595)		10,577		0001
Purchased Call/S&P 500 INDEX/SPXC00VS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/06/2022	01/06/2023	1	7,500,000	100		97,500		51,046		1,538			(46,747)		27,056		0001
Purchased Call/S&P 500 INDEX/SPXD00JSB	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	1,501,000	100		25,367		19,714		74			(5,800)		6,573		0001
Purchased Call/S&P 500 INDEX/SPXD00JSD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/10/2023	1	2,678,000	100		54,631		42,591		208			(12,355)		11,811		0001
Purchased Call/S&P 500 INDEX/SPX150LS3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	05/04/2023	1	6,335,000	100		63,350		53,577		4			(9,893)		29,097		0001
Purchased Call/S&P 500 INDEX/SPX721TS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	1	1,911,000	4121.43		49,495		46,359		33,668			(3,254)		9,236		0001
Purchased Call/S&P 500 INDEX/SPX715PS1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2022	02/24/2023	1	23,735,000	4384.65		543,532		359,335		170,844			(186,652)		96,031		0001
Purchased Call/S&P 500 INDEX/SPXF136S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	3,104,000	4471.37	54,941			16,024		3,809			(27,319)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXG139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	8,171,000	4582.64		100,503		76,693		21,724			(23,956)		35,655		0001
Purchased Call/S&P 500 INDEX/SPXG137SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	3,382,000	4631.6		41,599		31,056		7,467			(10,599)		14,598		0001
Purchased Call/S&P 500 INDEX/SPXC00T$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/30/2021	12/30/2022	1	4,101,000	4778.73	50,442			25,431		2,621			(25,014)		14,519		0001
Purchased Call/S&P 500 INDEX/SPXB17LS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/15/2022	1	1,088,000	100	26,330			1,024		12			(13,092)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXG13BS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	1,388,000	100		34,700		26,967		1,323			(7,934)		6,078		0001
Purchased Call/S&P 500 INDEX/SPXG132SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	1	1,229,000	100		30,971		21,159		2,798			(9,958)		5,075		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/15/2022	1	1,724,000	100	28,101			10,606					(13,935)		5,300		0001
Purchased Call/S&P 500 INDEX/SPX7213$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2022	1	611,000	14766.8	13,198			3,527		1			(6,545)		1,583		0001
Purchased Call/S&P 500 INDEX/SPXF139$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	1,807,000	100	29,816			10,021					(14,705)		5,245		0001
Purchased Call/S&P 500 INDEX/SPX1401$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/21/2022	1	1,178,000	100	24,856			9,792					(12,259)		3,700		0001
Purchased Call/S&P 500 INDEX/SPXC00C$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	1	1,560,000	4697.53	31,980			11,193					(15,902)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXB17V$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2023	1	4,283,000	4175.48		50,539		42,603		31,716			(8,031)		19,640		0001
Purchased Call/S&P 500 INDEX/SPXE130$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/29/2022	1	2,670,000	4419.15	51,798			4,018		261			(25,686)		3,763		0001
Purchased Call/S&P 500 INDEX/SPXB17W$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/20/2023	1	1,940,316	3675		95,642		95,105		87,785			(801)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXE002$D	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/29/2022	06/29/2023	1	1,898,000	100		36,631		36,631		37,835			(100)		9,477		0001
Purchased Call/S&P 500 INDEX/SPXC000$C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/10/2021	12/09/2022	1	6,297,000	100	76,823			34,357					(38,201)		20,976		0001
Purchased Call/S&P 500 INDEX/SPXF13T$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	2,201,000	4482.73		40,058		22,526		7,621			(17,670)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXA051$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	1	4,995,000	4271.78		175,325		143,182		79,603			(33,235)		22,453		0001
Purchased Call/S&P 500 INDEX/SPXC00X$M	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/14/2022	01/13/2023	1	4,434,000	100		55,425		30,260		1,579			(25,429)		16,287		0001
Purchased Call/S&P 500 INDEX/SPX7216$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2021	11/14/2022	1	3,746,000	100	44,203			16,561					(21,800)		11,475		0001
Purchased Call/S&P 500 INDEX/SPXB00T$9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2021	08/17/2022	1	2,360,000	100	28,084			3,636					(13,927)		4,279		0001
Purchased Call/S&P 500 INDEX/SPX7217$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2021	11/18/2022	1	4,845,000	100	56,687			21,984					(28,110)		15,057		0001
Purchased Call/S&P 500 INDEX/SPX150E$X	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/20/2021	09/20/2022	1	7,217,000	100	64,231			14,333					(31,852)		17,104		0001
Purchased Call/S&P 500 INDEX/SPXD00K$F	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	2,410,000	100		40,970		32,572		5,141			(8,643)		10,704		0001
Purchased Call/S&P 500 INDEX/SPX1401$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/25/2022	1	2,134,000	100	42,467			17,341					(21,117)		6,794		0001
Purchased Call/S&P 500 INDEX/SPXD00A$G	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2022	03/07/2023	1	1,689,000	100		24,828		17,031		58			(7,823)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXG13F$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	1	7,913,000	4183.96		181,999		150,412		106,124			(31,912)		35,929		0001
Purchased Call/S&P 500 INDEX/SPXD00M$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/21/2023	1	8,789,000	4271.78		104,589		85,414		54,019			(19,826)		39,507		0001
Purchased Call/S&P 500 INDEX/SPXF13B$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	2,112,000	4680.06	31,046			10,836		1,157			(15,396)		6,229		0001
Purchased Call/S&P 500 INDEX/SPXD00P$9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2023	1	1,410,000	100		31,020		26,149		5,790			(4,929)		6,466		0001
Purchased Call/S&P 500 INDEX/SPX721D$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	18,051,000	4431.85		413,368		241,131		91,716			(173,751)		68,622		0001
Purchased Call/S&P 500 INDEX/SPX161N$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2023	1	8,488,000	100		105,251		55,960		2,317			(49,309)		30,941		0001
Purchased Call/S&P 500 INDEX/SPX715K$D	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2021	10/21/2022	1	2,470,531	4550	61,337			19,136		2,801			(30,754)		6,873		0001
Purchased Call/S&P 500 INDEX/SPX1402$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023	1	2,002,000	100		32,232		25,217		254			(7,065)		8,845		0001
Purchased Call/S&P 500 INDEX/SPXG13F$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/01/2022	1	4,150,000	4400		58,130				50			(57,161)		1,086		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	7,750,000	4438.26	92,225			26,824		8,349			(45,733)		20,882		0001
Purchased Call/S&P 500 INDEX/SPX721RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	1	1,959,000	3978.73		47,212		42,660		38,417			(4,657)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXD00VSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2022	05/22/2023	1	2,442,251	3901		104,761		94,576		88,484			(10,418)		11,540		0001
Purchased Call/AI Powered US Equity Index/AIP000GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2021	02/10/2023	1	55,290	2526.98	1,775			554		69			(445)		217		0001
Purchased Call/AI Powered US Equity Index/AIP000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2020	10/20/2022	1	20,028	2418.79	682			104		58			(169)		55		0001
Purchased Call/AI Powered US Equity Index/AIP000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/20/2022	1	530,803	2418.79	18,414			2,823		1,534			(4,578)		1,470		0001
Purchased Call/AI Powered US Equity Index/AIP000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2020	10/20/2022	1	442,518	2418.79	15,886			2,439		1,279			(3,955)		1,226		0001
Purchased Call/AI Powered US Equity Index/AIP000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2020	10/20/2022	1	568,730	2418.79	19,123			2,940		1,644			(4,781)		1,575		0001
Purchased Call/AI Powered US Equity Index/AIP000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/20/2022	1	59,139	2418.79	2,001			308		171			(501)		164		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/15/2024	1	64,072	2452.01		2,236		1,825		880			(414)		409		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/15/2024	1	569,234	2452.01		17,985		14,776		7,820			(3,286)		3,634		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/23/2022	1	205,423	2368.26	8,014			931		1,259			(2,001)		496		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/23/2022	1	485,304	2368.26	18,873			2,196		2,975			(4,718)		1,171		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/23/2022	1	54,494	2368.26	2,274			266		334			(570)		131		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	09/23/2022	1	60,509	2368.26	2,737			322		371			(692)		146		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	09/23/2022	1	50,278	2368.26	2,450			293		308			(627)		121		0001
Purchased Call/AI Powered US Equity Index/AIP000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	09/23/2022	1	148,466	2368.26	5,551			677		910			(1,450)		358		0001
Purchased Call/AI Powered US Equity Index/AIP000PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	08/10/2022	1	486,495	2553.38	13,093			1,459					(6,529)		815		0001
Purchased Call/AI Powered US Equity Index/AIP000CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2020	11/15/2022	1	1,303,636	2425.91	47,531			8,969		4,357			(11,818)		4,008		0001
Purchased Call/AI Powered US Equity Index/AIP000CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2020	11/15/2022	1	540,420	2425.91	19,082			3,606		1,806			(4,751)		1,661		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000C$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/15/2022	1	65,936	2425.91	2,511			481		220			(631)		203		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2021	04/07/2023	1	158,267	244.2	6,220			2,402		10,933			(1,544)		694		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/07/2023	1	229,664	244.2	9,057			3,503		15,866			(2,252)		1,008		0001
Purchased Call/AI Powered US Equity Index/AIP000VS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/04/2023	1	505,768	2503.68	20,288			14,579		3,774			(5,051)		3,024		0001
Purchased Call/AI Powered US Equity Index/AIP000I$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/05/2024	1	744,946	2504.61		25,299		19,324		6,056			(6,047)		4,589		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/15/2024	1	423,094	2452.01	13,164			10,830		5,813			(2,390)		2,701		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/15/2024	1	171,935	2452.01	5,131			4,228		2,362			(908)		1,098		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/15/2024	1	99,527	2452.01	2,965			2,466		1,367			(501)		635		0001
Purchased Call/AI Powered US Equity Index/AIP000BSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/26/2022	1	1,771,205	2409.54	63,511			10,221		6,632			(15,769)		5,035		0001
Purchased Call/AI Powered US Equity Index/AIP000BSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2020	10/26/2022	1	1,574,658	2409.54	50,556			8,147		5,896			(12,569)		4,477		0001
Purchased Call/AI Powered US Equity Index/AIP000BSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2020	10/26/2022	1	236,617	2409.54	7,836			1,268		886			(1,951)		673		0001
Purchased Call/AI Powered US Equity Index/AIP000BSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	10/26/2022	1	83,852	2409.54	2,508			406		314			(625)		238		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/29/2022	1	1,094,213	2557.17	27,501			2,139					(13,675)		1,542		0001
Purchased Call/AI Powered US Equity Index/AIP0000SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/29/2022	1	1,378,904	2557.17	35,852			2,781					(17,778)		1,943		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/20/2022	1	1,334,159	2509	34,688			16,436		1,278			(17,202)		4,593		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/20/2022	1	962,076	2509	27,421			13,029		922			(13,635)		3,312		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/20/2022	1	467,954	2509	13,727			6,540		448			(6,845)		1,611		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/20/2022	1	675,448	2509	20,140			9,676		647			(10,070)		2,325		0001
Purchased Call/AI Powered US Equity Index/AIP000R$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2023	1	64,341	2555.87	2,316			1,425		223			(574)		357		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000MS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/06/2023	1	748,736	2541.19	27,973			13,100		1,730			(6,955)		3,619		0001
Purchased Call/AI Powered US Equity Index/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/22/2023	1	402,217	2555.87	15,558			9,614		1,391			(3,863)		2,231		0001
Purchased Call/AI Powered US Equity Index/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/22/2023	1	156,087	2555.87	6,015			3,722		540			(1,495)		866		0001
Purchased Call/AI Powered US Equity Index/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/22/2023	1	190,106	2555.87	7,298			4,522		658			(1,822)		1,054		0001
Purchased Call/AI Powered US Equity Index/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/22/2023	1	54,006	2555.87	1,820			1,129		187			(455)		299		0001
Purchased Call/AI Powered US Equity Index/AIP000CSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2020	11/14/2022	1	334,970	2425.91	12,206			2,290		1,103			(3,039)		1,026		0001
Purchased Call/AI Powered US Equity Index/AIP000XSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2024	1	91,005	2453.63	3,005			2,408		1,203			(606)		575		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/03/2024	1	1,932,065	2407.32	65,690			60,554		41,201			(5,212)		13,118		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/14/2024	1	48,501	2439.67	1,808			1,475		729			(335)		309		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/14/2024	1	1,555,509	2439.67	52,767			43,339		23,391			(9,653)		9,922		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/14/2024	1	95,098	2439.67	3,049			2,511		1,430			(541)		607		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/14/2024	1	70,287	2439.67	2,385			1,987		1,057			(401)		448		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/14/2024	1	64,017	2439.67	2,083			1,744		963			(345)		408		0001
Purchased Call/AI Powered US Equity Index/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/06/2024	1	55,007	2446.68	1,931			1,551		771			(385)		348		0001
Purchased Call/AI Powered US Equity Index/AIP0001SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2021	03/24/2023	1	52,489	2491.18	2,015			743		160			(504)		224		0001
Purchased Call/AI Powered US Equity Index/AIP0001SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2021	03/24/2023	1	108,117	2491.18	4,911			1,866		330			(1,266)		462		0001
Purchased Call/AI Powered US Equity Index/AIP0000SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/31/2023	1	46,148	2579.34	1,661			972		110			(412)		250		0001
Purchased Call/AI Powered US Equity Index/AIP0000SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/31/2023	1	1,110,509	2579.34	41,207			24,146		2,647			(10,231)		6,006		0001
Purchased Call/AI Powered US Equity Index/AIP0000SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/31/2023	1	642,591	2579.34	24,417			14,387		1,532			(6,071)		3,475		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000QSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	08/31/2023	1	57,984	2579.34	2,071			1,224		138			(519)		314		0001
Purchased Call/AI Powered US Equity Index/AIP000HS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2021	02/17/2023	1	53,036	2517.86	1,899			606		83			(472)		211		0001
Purchased Call/AI Powered US Equity Index/AIP000HSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2021	03/03/2023	1	100,147	2480.74	3,723			1,263		312			(931)		411		0001
Purchased Call/AI Powered US Equity Index/AIP000TSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/27/2023	1	348,552	2587.62	13,419			8,964		1,004			(3,350)		2,007		0001
Purchased Call/AI Powered US Equity Index/AIP000T$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/27/2023	1	450,996	2587.62	17,356			11,611		1,298			(4,339)		2,597		0001
Purchased Call/AI Powered US Equity Index/AIP000TSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	10/27/2023	1	1,000,012	2587.62	39,558			26,500		2,879			(9,903)		5,758		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/02/2024	1	1,590,401	2402.6		54,750		50,463		34,902			(4,350)		10,790		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/02/2024	1	687,336	2402.6		25,862		23,870		15,084			(2,022)		4,663		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/02/2024	1	55,356	2402.6		1,727		1,602		1,215			(131)		376		0001
Purchased Call/AI Powered US Equity Index/AIP000PSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/10/2022	1	100,782	2553.38	2,715			303					(1,357)		169		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	04/14/2023	1	88,628	2538.13	3,164			1,253		154			(786)		394		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/14/2023	1	912,356	2538.13	33,182			13,154		1,590			(8,250)		4,052		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2021	04/14/2023	1	254,625	2538.13	8,967			3,559		444			(2,239)		1,131		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/12/2024	1	586,464	2416.37		20,409		17,381		10,908			(3,095)		3,825		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/12/2024	1	250,312	2416.37		8,924		7,621		4,656			(1,312)		1,632		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2021	04/14/2023	1	56,499	2538.13	2,018			803		98			(505)		251		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	10/28/2022	1	811,115	2587.62	24,089			8,030		29			(12,145)		2,325		0001
Purchased Call/AI Powered US Equity Index/AIP000TS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	10/28/2022	1	51,959	2587.62	1,652			559		2			(845)		149		0001
Purchased Call/AI Powered US Equity Index/AIP000997	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2020	09/02/2022	1	58,317	2396.91	1,679			146		132			(420)		122		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	09/02/2022	1	630,435	2396.91	19,713			1,723		1,430			(4,935)		1,320		0001
Purchased Call/AI Powered US Equity Index/AIP0009S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/02/2022	1	50,311	2396.91	1,507			132		114			(378)		105		0001
Purchased Call/AI Powered US Equity Index/AIP0009S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/02/2022	1	157,285	2396.91	4,647			408		357			(1,167)		329		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/21/2024	1	1,399,351	2441.68		49,654		42,902		22,125			(6,802)		9,192		0001
Purchased Call/AI Powered US Equity Index/AIP0009S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2020	09/13/2022	1	205,600	2369.21	7,513			770		1,086			(1,873)		466		0001
Purchased Call/AI Powered US Equity Index/AIP0009S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/13/2022	1	115,854	2369.21	4,179			429		612			(1,043)		263		0001
Purchased Call/AI Powered US Equity Index/AIP0009S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2020	09/13/2022	1	141,039	2369.21	4,893			506		745			(1,232)		320		0001
Purchased Call/AI Powered US Equity Index/AIP000SSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/23/2023	1	156,264	2585.59	5,626			3,707		448			(1,393)		896		0001
Purchased Call/AI Powered US Equity Index/AIP000SSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/23/2023	1	141,897	2585.59	5,097			3,367		407			(1,269)		814		0001
Purchased Call/AI Powered US Equity Index/AIP1001SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2024	1	1,054,437	2440.47		35,324		32,059		17,638			(3,392)		7,084		0001
Purchased Call/AI Powered US Equity Index/AIP1001SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/19/2024	1	318,188	2440.47		9,449		8,587		5,322			(896)		2,138		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/01/2024	1	292,478	2425.79		10,844		9,071		5,005			(1,783)		1,891		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024	1	397,927	2425.79		14,531		12,206		6,810			(2,372)		2,572		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/01/2024	1	93,999	2425.79		3,346		2,815		1,609			(542)		608		0001
Purchased Call/AI Powered US Equity Index/AIP000T5D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	11/01/2023	1	64,732	2601.51	2,324			1,558		164			(576)		375		0001
Purchased Call/AI Powered US Equity Index/AIP000T5D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	11/01/2023	1	898,484	2601.51	32,223			21,630		2,273			(8,001)		5,200		0001
Purchased Call/AI Powered US Equity Index/AIP000T5D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/01/2023	1	826,422	2601.51	30,468			20,480		2,091			(7,575)		4,783		0001
Purchased Call/AI Powered US Equity Index/AIP000T5D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/01/2023	1	416,424	2601.51	15,580			10,516		1,053			(3,879)		2,410		0001
Purchased Call/S&P 500 INDEX/SPXE13KSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2022	1	1,120,000	100	26,992			446		28			(13,385)		776		0001
Purchased Call/S&P 500 INDEX/SPXG13DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	1	2,484,421	4460		71,185		58,098		22,839			(13,531)		11,149		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13W9G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	14,308,000	4535.43	173,127			30,382		2,980			(86,088)		29,957		0001
Purchased Call/S&P 500 INDEX/SPX721ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1	3,895,000	4515.55		96,986		57,176		16,366			(39,857)		14,947		0001
Purchased Call/S&P 500 INDEX/SPXD00JSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	1,979,000	100		51,058		39,680		1,095			(11,674)		8,667		0001
Purchased Call/S&P 500 INDEX/SPX150DSS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2021	08/24/2022	1	1,453,000	100	21,069			3,134					(10,448)		2,820		0001
Purchased Call/S&P 500 INDEX/SPX1509SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/02/2021	07/01/2022	1	4,728,000	100	40,188								(19,984)		1,237		0001
Purchased Call/S&P 500 INDEX/SPX1509SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2021	07/01/2022	1	2,223,000	100	18,673								(9,260)		582		0001
Purchased Call/S&P 500 INDEX/SPX721ESV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	5,297,000	100		66,213		39,911		4,794			(26,558)		20,468		0001
Purchased Call/S&P 500 INDEX/SPX721QSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	7,039,000	3923.68		80,245		70,960		70,079			(9,453)		33,057		0001
Purchased Call/S&P 500 INDEX/SPX1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	1,660,000	100		31,540		20,295		2,329			(11,438)		6,617		0001
Purchased Call/S&P 500 INDEX/SPXB00R9D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	08/05/2022	1	2,480,000	100	37,944			3,689					(18,868)		3,894		0001
Purchased Call/S&P 500 INDEX/SPX721DSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	5,350,000	4431.85		63,130		36,826		15,503			(26,535)		20,338		0001
Purchased Call/S&P 500 INDEX/SPX721ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	2,874,000	4431.85		79,035		46,376		16,819			(32,949)		11,003		0001
Purchased Call/S&P 500 INDEX/SPXB17NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2022	1	2,081,215	4495	54,838			8,401		885			(27,343)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXB17NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2022	1	9,542,000	4448.08	217,558			28,169		3,454			(107,885)		17,301		0001
Purchased Call/S&P 500 INDEX/SPXB00PS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2021	07/27/2022	1	1,676,905	4401	37,010			2,680		155			(18,454)		2,280		0001
Purchased Call/S&P 500 INDEX/SPX721MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	1	6,152,000	4412.53		145,187		113,590		48,108			(31,822)		27,181		0001
Purchased Call/S&P 500 INDEX/SPX161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	5,206,000	100		47,895		42,840		8,125			(5,395)		24,487		0001
Purchased Call/S&P 500 INDEX/SPX905RSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2021	12/09/2022	1	2,270,000	100	40,179			17,919					(19,924)		7,561		0001
Purchased Call/S&P 500 INDEX/SPXB00ZSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/19/2022	1	7,815,000	100	70,335			15,501					(34,688)		18,407		0001
Purchased Call/S&P 500 INDEX/SPXD00VSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2022	05/24/2023	1	2,215,000	100		26,359		23,744		17,384			(2,672)		10,499		0001
Purchased Call/S&P 500 INDEX/SPX1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	1	2,011,000	100		40,823		33,401		2,901			(7,675)		9,085		0001
Purchased Call/S&P 500 INDEX/SPXB17PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/07/2022	1	2,656,000	4399.76	67,994			18,509		5,238			(33,717)		6,916		0001
Purchased Call/S&P 500 INDEX/SPX1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	6,567,000	100		68,297		55,776		14,441			(12,946)		29,519		0001
Purchased Call/S&P 500 INDEX/SPXF13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	6,024,000	4418.64		72,890		45,354		20,872			(27,835)		23,648		0001
Purchased Call/S&P 500 INDEX/SPX161T5G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023	1	2,595,000	100		24,393		24,393		25,208					12,975		0001
Purchased Call/S&P 500 INDEX/SPX7213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	1	2,121,000	105	28,421			7,758		155			(14,133)		5,523		0001
Purchased Call/S&P 500 INDEX/SPXE13V9K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/29/2022	1	2,414,167	4512	44,870			7,333		641			(22,373)		4,894		0001
Purchased Call/S&P 500 INDEX/SPX721LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	3,114,000	4488.28		78,161		60,744		20,263			(17,872)		13,637		0001
Purchased Call/S&P 500 INDEX/SPX150NSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2022	06/16/2023	1	8,484,000	100		75,508		73,410		92,440			(2,896)		41,598		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621ZSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	3,887,000	100	34,206			6,651					(17,009)		8,572		0001
Purchased Call/S&P 500 INDEX/SPX621ZSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	1	5,192,000	100	45,690			8,884					(22,719)		11,450		0001
Purchased Call/S&P 500 INDEX/SPX905RSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/10/2021	12/09/2022	1	2,333,000	100	46,427			20,763					(23,086)		7,771		0001
Purchased Call/S&P 500 INDEX/SPX721HS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	2,710,000	4384.65		72,086		47,859		21,495			(24,552)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXF130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2022	1	2,211,000	4793.06	59,255			29,546		2,402			(29,384)		7,806		0001
Purchased Call/S&P 500 INDEX/SPXF13T$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	5,234,000	4482.73		63,855		35,907		12,883			(28,166)		19,565		0001
Purchased Call/S&P 500 INDEX/SPX721O$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	2,035,000	4271.78		50,265		41,049		24,598			(9,528)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXG133$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	2,635,000	4259.52		31,093		21,705		15,189			(9,541)		10,969		0001
Purchased Call/S&P 500 INDEX/SPX721VSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,563,000	3821.55		51,516		51,374		49,266			(282)		12,780		0001
Purchased Call/S&P 500 INDEX/SPX150ES9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/29/2022	1	4,512,000	100	40,157			6,527					(19,805)		9,147		0001
Purchased Call/S&P 500 INDEX/SPX161SS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023	1	1,919,000	100		35,885		32,129		20,724			(4,009)		9,068		0001
Purchased Call/S&P 500 INDEX/SPX1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	1	4,136,000	100		49,632		30,217		4,045			(19,445)		16,128		0001
Purchased Call/S&P 500 INDEX/SPX1610SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	4,853,000	100		55,810		35,911		5,610			(20,239)		19,345		0001
Purchased Call/S&P 500 INDEX/SPX1610SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2023	1	2,077,000	100		39,463		25,548		3,080			(14,155)		8,351		0001
Purchased Call/S&P 500 INDEX/SPX721CSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	2,086,000	4410.13		32,333		18,438		8,023			(13,908)		7,874		0001
Purchased Call/S&P 500 INDEX/SPXG131SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	6,731,000	4373.94		79,426		52,951		28,430			(26,548)		27,460		0001
Purchased Call/S&P 500 INDEX/SPXD00VS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/23/2022	05/23/2023	1	2,986,000	3973.75		85,400		76,695		69,705			(8,891)		14,131		0001
Purchased Call/S&P 500 INDEX/SPX721KS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/29/2023	1	2,450,116	4632		59,031		44,561		10,085			(14,798)		10,575		0001
Purchased Call/S&P 500 INDEX/SPX7217SF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/25/2022	1	2,108,000	4701.46	44,057			17,940					(21,788)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXF13W$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,542,000	105		37,876		22,831		2,433			(15,192)		9,823		0001
Purchased Call/S&P 500 INDEX/SPX721SL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	1,791,000	4204.31		39,044		27,331		6,524			(11,906)		7,456		0001
Purchased Call/S&P 500 INDEX/SPX905HSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1	3,646,000	4369.55	94,067			1,829		24			(46,775)		2,699		0001
Purchased Call/S&P 500 INDEX/SPXB17NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/15/2022	1	3,301,852	4468	51,966			6,478		782			(25,912)		5,861		0001
Purchased Call/S&P 500 INDEX/SPXE13WSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2022	1	2,751,000	4535.43	46,492			8,581		781			(22,867)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX7216SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2021	11/10/2022	1	2,690,000	4646.71	40,888			14,992		2,087			(20,276)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXD000$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/28/2022	01/25/2023	1	1,641,911	4355		39,683		23,056		11,499			(16,772)		6,212		0001
Purchased Call/S&P 500 INDEX/SPX721MS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	1	1,725,000	4488.28		49,508		38,597		12,580			(11,197)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX7216SF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/07/2022	1	1,176,000	105	14,700			5,224		445			(7,250)		3,509		0001
Purchased Call/S&P 500 INDEX/SPXB17NS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/26/2022	1	2,088,000	4509.37	53,035			8,250		864			(26,372)		4,126		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	3,343,000	3923.68		74,215		65,628		64,125			(8,743)		15,700		0001
Purchased Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	1,504,000	105		22,861		22,288		26,446			(816)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXF139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	1,852,000	100	36,114			11,938					(17,958)		5,310		0001
Purchased Call/S&P 500 INDEX/SPX150BS7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/27/2021	07/27/2022	1	2,429,000	100	37,650			2,697					(18,670)		3,303		0001
Purchased Call/S&P 500 INDEX/SPX040Y3M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/08/2022	1	3,865,000	100	49,086			954					(24,408)		2,861		0001
Purchased Call/S&P 500 INDEX/SPX7211M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	1	768,000	13301.8		16,589		11,612		2,444			(5,059)		3,197		0001
Purchased Call/S&P 500 INDEX/SPX161PS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	1	1,738,000	100		32,848		22,293					(10,709)		7,134		0001
Purchased Call/S&P 500 INDEX/SPX161N8N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	1	3,484,000	100		42,853		22,498		686			(20,485)		12,568		0001
Purchased Call/S&P 500 INDEX/SPXC00KS8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/25/2022	1	2,215,000	100	26,580			10,854					(13,217)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXC00Y88	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/19/2022	01/19/2023	1	6,680,000	100		82,164		45,722		3,320			(36,467)		24,909		0001
Purchased Call/S&P 500 INDEX/SPXF130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	1	2,307,000	100		45,909		24,283		556			(21,766)		8,388		0001
Purchased Call/S&P 500 INDEX/SPXD001S3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2022	04/05/2023	1	2,007,000	100		50,576		38,733		228			(11,917)		8,774		0001
Purchased Call/S&P 500 INDEX/SPX1610S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	2,922,000	100		33,603		21,622		3,378			(12,186)		11,648		0001
Purchased Call/S&P 500 INDEX/SPX721RS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/22/2023	1	1,640,529	3906		40,148		36,245		33,680			(3,993)		7,752		0001
Purchased Call/S&P 500 INDEX/SPX715KS0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2021	10/20/2022	1	1,945,660	4535	49,880			15,466		2,378			(25,078)		5,389		0001
Purchased Call/S&P 500 INDEX/SPX161PS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2023	1	8,410,000	100		88,305		62,276		13,826			(26,129)		35,285		0001
Purchased Call/S&P 500 INDEX/SPX721ES8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	1	633,000	14501.1		13,610		8,181		135			(5,481)		2,446		0001
Purchased Call/S&P 500 INDEX/SPX7213S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,407,000	4357.04	30,391			7,682		429			(15,112)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXC00PS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2021	12/14/2022	1	9,303,000	100	110,706			50,626					(54,898)		31,463		0001
Purchased Call/S&P 500 INDEX/SPXD00QS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/08/2023	1	2,139,000	100		38,716		33,170		11,054			(5,802)		9,888		0001
Purchased Call/S&P 500 INDEX/SPXE13PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	1,972,000	4423.15	28,200			2,564		214			(13,984)		3,009		0001
Purchased Call/S&P 500 INDEX/SPXD00VS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/23/2022	05/23/2023	1	5,639,000	3973.75		126,314		113,439		104,079			(13,150)		26,687		0001
Purchased Call/S&P 500 INDEX/SPXE13WSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	3,112,000	4535.43	45,435			7,973		749			(22,593)		6,516		0001
Purchased Call/S&P 500 INDEX/SPX161RS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	07/18/2022	1	2,060,000	4550		14,175		3,213		23			(10,861)		2,287		0001
Purchased Call/S&P 500 INDEX/SPX150DSK	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/23/2021	08/23/2022	1	2,085,000	100	25,854			3,775					(12,821)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX040Y3M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/08/2022	1	2,691,000	100	42,249			822					(21,008)		1,992		0001
Purchased Call/S&P 500 INDEX/SPX905USV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	1	2,926,000	100		87,780		49,498		2			(38,585)		10,937		0001
Purchased Call/S&P 500 INDEX/SPX1509SW	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/11/2022	1	3,952,000	100	33,592			925					(16,567)		3,430		0001
Purchased Call/S&P 500 INDEX/SPX621YSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2022	1	2,768,000	100	39,306			6,605					(19,491)		5,704		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161SS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	1	1,886,000	100		21,312		19,257		9,751			(2,102)		8,953		0001
Purchased Call/S&P 500 INDEX/SPX905U8H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	1	2,001,000	100		41,421		22,614		770			(19,003)		7,350		0001
Purchased Call/S&P 500 INDEX/SPXC00QSP	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2021	12/19/2022	1	4,896,000	100	58,752			27,677					(28,976)		16,805		0001
Purchased Call/S&P 500 INDEX/SPXC00ASB	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/26/2021	10/26/2022	1	5,774,000	100	66,978			21,588					(33,214)		16,415		0001
Purchased Call/S&P 500 INDEX/SPXF139S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	2,504,000	100	39,563			13,078					(19,673)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXG13CSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	1,886,000	100		47,527		37,785		3,078			(10,026)		8,376		0001
Purchased Call/S&P 500 INDEX/SPXD00B55	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/24/2023	1	2,132,046	4396		166,166		110,160		33,111			(56,156)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXD00VSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/24/2023	1	1,961,000	3941.48		64,321		57,942		54,677			(6,520)		9,295		0001
Purchased Call/S&P 500 INDEX/SPXE13LSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2022	1	2,808,000	4369.55	41,278			1,137		15			(20,358)		2,437		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/21/2022	1	2,160,000	4544.9	47,088			14,650		2,469			(23,415)		6,009		0001
Purchased Call/S&P 500 INDEX/SPXG13BS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	1,475,000	100		36,875		28,658		1,548			(8,431)		6,459		0001
Purchased Call/S&P 500 INDEX/SPXD00ASH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2022	03/07/2023	1	2,173,000	4201.09		31,074		21,315		16,915			(9,790)		8,992		0001
Purchased Call/S&P 500 INDEX/SPXG13KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	1,823,000	3941.48		24,793		22,334		21,376			(2,513)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXF13JSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2022	1	2,727,000	4712.02	42,269			19,097		2,237			(20,846)		9,167		0001
Purchased Call/S&P 500 INDEX/SPX7210S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	2,603,000	4458.58	41,908			8,428		1,494			(20,669)		5,860		0001
Purchased Call/S&P 500 INDEX/SPX621USE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	1	1,404,000	4323.06	16,146			845		709			(8,007)		1,643		0001
Purchased Call/S&P 500 INDEX/SPX1509SU	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/08/2022	1	2,022,000	100	23,051			448					(11,462)		1,497		0001
Purchased Call/S&P 500 INDEX/SPX7216SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	1	6,792,000	100	80,146			30,469					(39,743)		20,957		0001
Purchased Call/S&P 500 INDEX/SPXB00ZSQ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/19/2022	1	2,384,000	100	36,714			8,091					(18,107)		5,615		0001
Purchased Call/S&P 500 INDEX/SPX1610SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/18/2022	02/17/2023	1	6,556,000	100		75,394		48,513		7,579			(27,341)		26,134		0001
Purchased Call/S&P 500 INDEX/SPXG132SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	9,120,000	4328.87		108,528		73,859		43,958			(35,182)		37,436		0001
Purchased Call/S&P 500 INDEX/SPX721RSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	1	2,368,000	3978.73		46,413		41,938		38,044			(4,578)		11,241		0001
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	6,058,000	4431.85		138,728		81,403		31,140			(57,835)		23,193		0001
Purchased Call/S&P 500 INDEX/SPX040YSR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/12/2022	1	1,944,000	100	24,689			748					(12,243)		1,762		0001
Purchased Call/S&P 500 INDEX/SPX721ES2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	2,725,000	100		50,958		30,716		2,635			(20,439)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXG131SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	1,661,000	100		41,525		36,334		15,012			(5,476)		7,727		0001
Purchased Call/S&P 500 INDEX/SPX150KSZ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2022	05/03/2023	1	3,749,000	100		37,490		31,603		244			(5,957)		17,191		0001
Purchased Call/S&P 500 INDEX/SPX161SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2023	1	6,478,000	100		60,245		54,271		31,623			(6,107)		30,704		0001
Purchased Call/S&P 500 INDEX/SPXD00KSD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	1,578,000	100		32,349		25,718		41			(6,824)		7,009		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621YSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	3,476,000	100	31,284			5,490					(15,556)		7,278		0001
Purchased Call/S&P 500 INDEX/SPX150BS1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/23/2021	07/22/2022	1	2,953,000	100	35,436			2,067					(17,621)		3,625		0001
Purchased Call/S&P 500 INDEX/SPXD009S1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/04/2022	03/03/2023	1	2,450,000	4328.87		60,025		40,850		21,846			(19,459)		10,057		0001
Purchased Call/S&P 500 INDEX/SPX161JS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	1	3,110,000	100	25,813			2,503					(12,800)		4,884		0001
Purchased Call/S&P 500 INDEX/SPX715S$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2022	05/22/2023	1	2,305,704	.3901		94,542		85,114		80,305			(9,637)		10,895		0001
Purchased Call/S&P 500 INDEX/SPX7214S9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	1	2,058,000	4471.37	43,630			12,725		3,008			(21,695)		5,545		0001
Purchased Call/S&P 500 INDEX/SPX721LST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	3,481,000	4488.28		73,101		56,811		19,494			(16,715)		15,244		0001
Purchased Call/S&P 500 INDEX/SPX715JS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2022	1	245,826	4395.64	18,437			4,216		527			(9,143)		590		0001
Purchased Call/S&P 500 INDEX/SPXG132SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	1,380,000	105		21,942		14,933		463			(7,113)		5,665		0001
Purchased Call/S&P 500 INDEX/SPX040YSP	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/11/2022	1	2,970,000	100	35,937			990					(17,724)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX150LSB	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/06/2022	05/05/2023	1	5,112,000	100		50,609		43,299		4,479			(7,647)		23,518		0001
Purchased Call/S&P 500 INDEX/SPX161RSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	1	4,966,000	100		45,191		39,432		21,798			(6,067)		23,103		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2022	06/14/2023	1	1,874,000	100		37,480		35,931		46,241			(1,643)		9,162		0001
Purchased Call/S&P 500 INDEX/SPXD00KSI	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023	1	4,257,000	100		45,550		36,290		6,790			(9,531)		19,005		0001
Purchased Call/S&P 500 INDEX/SPXD00IWI	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/01/2022	06/01/2023	1	1,440,000	100		30,528		28,173		10,016			(2,426)		6,908		0001
Purchased Call/S&P 500 INDEX/SPXD009SG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/04/2022	03/03/2023	1	2,911,000	4328.87		58,802		40,018		22,086			(19,062)		11,949		0001
Purchased Call/S&P 500 INDEX/SPX721USX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	1	2,055,000	3759.89		29,387		28,820		29,745			(644)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXD00FSJ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2022	03/23/2023	1	3,068,000	100		53,997		39,419		6,016			(14,646)		13,095		0001
Purchased Call/S&P 500 INDEX/SPXB17IS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2023	1	9,085,000	4175.48		207,138		174,612		125,991			(32,915)		41,660		0001
Purchased Call/S&P 500 INDEX/SPX7214SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	1	2,270,000	4471.37	44,492			13,237		3,231			(21,943)		6,202		0001
Purchased Call/S&P 500 INDEX/SPX721LSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	17,636,000	4488.28		417,973		324,832		109,599			(95,570)		77,233		0001
Purchased Call/S&P 500 INDEX/SPX621USV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/22/2022	1	1,477,000	100	35,891			2,094					(17,847)		1,813		0001
Purchased Call/S&P 500 INDEX/SPXB17SSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	1	2,042,000	4662.85		39,411		21,517		3,369			(18,081)		7,501		0001
Purchased Call/S&P 500 INDEX/SPXB00SS2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/12/2021	08/12/2022	1	2,545,000	100	35,376			4,116					(17,542)		4,368		0001
Purchased Call/S&P 500 INDEX/SPXF13LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	1,701,000	100	42,185			19,872		16			(20,805)		5,838		0001
Purchased Call/S&P 500 INDEX/SPXG131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	2,419,000	4373.94		34,108		22,739		11,976			(11,400)		9,869		0001
Purchased Call/S&P 500 INDEX/SPXD00VS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	1	2,021,000	3973.75		48,504		43,560		39,829			(5,050)		9,565		0001
Purchased Call/S&P 500 INDEX/SPX905HSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/08/2022	1	20,052,000	4369.55	453,175			8,812		123			(225,343)		14,843		0001
Purchased Call/S&P 500 INDEX/SPXE13US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/24/2022	1	3,791,197	.4481	90,784			13,542		1,128			(45,143)		7,358		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00V8X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/26/2022	05/26/2023	1	4,167,000	100		39,587		36,178		10,385			(3,796)		19,811		0001
Purchased Call/S&P 500 INDEX/SPXF1358 6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	1,387,000	100	34,259			9,815		49			(16,989)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXF13Y8W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	1,107,000	100		27,675		17,172		170			(10,615)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXE130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/29/2022	1	8,655,000	4419.15	197,334			15,306		925			(97,856)		12,198		0001
Purchased Call/S&P 500 INDEX/SPXG138S$	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	2,241,000	4530.41		33,167		25,082		8,206			(8,269)		9,708		0001
Purchased Call/S&P 500 INDEX/SPXE13W8L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2022	1	5,471,000	4535.43	66,199			12,219		1,213			(32,560)		11,807		0001
Purchased Call/S&P 500 INDEX/SPX905T8U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	1	10,751,000	4696.05		251,573		131,710		17,596			(120,617)		38,784		0001
Purchased Call/S&P 500 INDEX/SPX150B8 6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/27/2021	07/27/2022	1	9,461,000	100	78,526			5,624					(38,940)		12,866		0001
Purchased Call/S&P 500 INDEX/SPXG13RSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	1,401,000	105		21,015		20,840		12,502			(346)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXC003$G	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2021	10/05/2022	1	1,328,000	100	28,154			7,446					(13,961)		3,423		0001
Purchased Call/S&P 500 INDEX/SPXG133S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	1	1,661,364	4384		34,800		23,652		11,763			(11,312)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX7150S9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2022	02/01/2023	1	1,536,187	4532		59,728		35,474		8,489			(24,285)		5,909		0001
Purchased Call/S&P 500 INDEX/SPXE13W$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2022	1	4,087,000	4535.43	93,592			17,275		1,422			(46,033)		8,820		0001
Purchased Call/S&P 500 INDEX/SPX621Y$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	1	2,306,000	4496.19	44,967			6,813		590			(22,299)		4,516		0001
Purchased Call/S&P 500 INDEX/SPX721LSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	2,019,000	4488.28		59,964		46,602		15,008			(13,711)		8,842		0001
Purchased Call/S&P 500 INDEX/SPXF13KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	1,072,000	100	26,264			12,223		6			(13,024)		3,647		0001
Purchased Call/S&P 500 INDEX/SPX1402$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023	1	2,412,000	100		63,436		49,630		2,390			(13,904)		10,657		0001
Purchased Call/S&P 500 INDEX/SPX1610$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	1	5,320,000	100		65,968		40,526		5,581			(25,484)		20,838		0001
Purchased Call/S&P 500 INDEX/SPXD00V$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/24/2022	05/24/2023	1	2,021,000	3941.48		50,525		45,514		43,490			(5,122)		9,579		0001
Purchased Call/S&P 500 INDEX/SPXF13TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/17/2023	1	1,678,626	4663		39,082		21,833		3,541			(17,382)		6,228		0001
Purchased Call/S&P 500 INDEX/SPXE13P$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	2,224,000	4423.15	44,480			4,044		300			(22,057)		3,394		0001
Purchased Call/S&P 500 INDEX/SPXB17U8M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/09/2023	1	2,376,000	4277.88		62,489		43,209		26,816			(19,346)		9,871		0001
Purchased Call/S&P 500 INDEX/SPX161RSY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	1	6,786,000	100		66,503		58,625		286			(8,017)		31,819		0001
Purchased Call/S&P 500 INDEX/SPXG133GF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023	1	1,135,000	100		28,262		23,902		4,385			(4,413)		5,213		0001
Purchased Call/S&P 500 INDEX/SPXG13KSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023	1	1,668,205	3907		34,480		31,013		29,899			(3,544)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXF13T$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	1,723,000	100		42,903		24,192		588			(18,858)		6,441		0001
Purchased Call/S&P 500 INDEX/SPXD00V8Y	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/26/2022	05/26/2023	1	1,252,000	100		23,788		21,740		11,366			(2,281)		5,952		0001
Purchased Call/S&P 500 INDEX/SPX040Y8Q	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/11/2022	1	1,852,000	100	32,410			893					(15,984)		1,608		0001
Purchased Call/S&P 500 INDEX/SPX1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/17/2023	1	1,892,000	100		36,705		23,552		2,647			(13,375)		7,542		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721389	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	603,000	14791.9	13,025			3,292		1			(6,477)		1,514		0001
Purchased Call/S&P 500 INDEX/SPX721S81	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	739,000	12681.4		15,741		14,425		7,439			(1,470)		3,513		0001
Purchased Call/S&P 500 INDEX/SPXF131SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2022	1	2,752,000	4686.75	43,757			19,166		2,425			(21,699)		9,110		0001
Purchased Call/S&P 500 INDEX/SPX7216SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	668,000	16359.4	13,961			4,886		77			(6,942)		1,970		0001
Purchased Call/S&P 500 INDEX/SPX715PSP	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	1	1,664,000	4543.06		36,608		27,049		516			(9,755)		7,116		0001
Purchased Call/S&P 500 INDEX/SPXD00US2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/19/2022	05/19/2023	1	2,033,000	100		29,072		25,931		11,285			(3,345)		9,562		0001
Purchased Call/S&P 500 INDEX/SPX721C8C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	1,366,000	105		20,627		11,631		25			(9,067)		5,106		0001
Purchased Call/S&P 500 INDEX/SPXD00XSE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/05/2023	1	4,857,000	100		48,570		45,359		5,152			(3,573)		23,439		0001
Purchased Call/S&P 500 INDEX/SPXD00OSZ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/02/2022	05/02/2023	1	2,043,000	100		30,236		25,405		3,642			(4,888)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXF134S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	1,693,000	100	41,986			11,461		57			(20,878)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXF130S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/15/2022	1	1,837,000	4682.8	25,718			9,706		1,133			(12,753)		5,648		0001
Purchased Call/S&P 500 INDEX/SPX150L8R	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/13/2022	05/15/2023	1	5,048,000	100		48,461		42,453		4,981			(6,338)		23,596		0001
Purchased Call/S&P 500 INDEX/SPX1610SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	1	2,072,000	100		46,206		29,602		3,048			(16,883)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXD00XSB	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023	1	2,527,000	100		39,674		37,029		8,211			(2,943)		12,141		0001
Purchased Call/S&P 500 INDEX/SPXC00XSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2022	01/18/2023	1	4,263,000	100		52,435		29,034		1,970			(23,416)		15,857		0001
Purchased Call/S&P 500 INDEX/SPX905USJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	1	1,541,000	100		39,758		22,015		826			(17,755)		5,732		0001
Purchased Call/S&P 500 INDEX/SPX715JSL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2021	10/06/2022	1	1,427,000	4363.55	30,252			8,084		502			(15,002)		3,697		0001
Purchased Call/S&P 500 INDEX/SPXG1339K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	1	3,870,010	4329		99,511		68,362		40,144			(31,251)		15,982		0001
Purchased Call/S&P 500 INDEX/SPXD00TSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/18/2022	05/18/2023	1	2,147,000	3923.68		27,482		24,302		24,386			(3,238)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXB00PS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/29/2021	07/29/2022	1	2,334,000	4419.15	32,676			2,534		176			(16,204)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXE13PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/05/2022	1	2,111,000	4429.1	33,565			3,254		283			(16,645)		3,315		0001
Purchased Call/S&P 500 INDEX/SPX721481	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2021	10/14/2022	1	1,376,000	100	33,024			9,605		2			(16,376)		3,708		0001
Purchased Call/S&P 500 INDEX/SPXF136S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	2,446,000	4471.37	37,179			11,062		2,754			(18,336)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXF131SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/26/2022	1	1,978,233	4455	38,415			9,258		1,954			(19,155)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX7210ST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	3,177,000	3923.68		82,920		73,326		71,306			(9,769)		14,920		0001
Purchased Call/S&P 500 INDEX/SPX905XSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2022	02/24/2023	1	2,440,270	4289		60,433		40,065		24,045			(20,424)		9,873		0001
Purchased Call/S&P 500 INDEX/SPX715NSA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2021	12/23/2022	1	3,106,231	4721	88,804			43,531		4,134			(44,773)		10,785		0001
Purchased Call/S&P 500 INDEX/SPX621YS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	1	2,405,000	4496.19	34,873			5,284		515			(17,293)		4,710		0001
Purchased Call/S&P 500 INDEX/SPXE13US4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/23/2022	1	2,358,664	4459	49,864			7,321		706			(24,863)		4,536		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	1	1,478,000	4477.44		31,777		19,101		429			(12,798)		5,711		0001
Purchased Call/S&P 500 INDEX/SPX721KS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/31/2023	1	9,389,000	4530.41		221,580		167,566		50,435			(55,243)		40,674		0001
Purchased Call/S&P 500 INDEX/SPXE13IS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	3,516,000	4535.43	60,124			10,551		948			(29,897)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXF13WSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	1,728,000	100		43,373		26,144		400			(17,397)		6,677		0001
Purchased Call/S&P 500 INDEX/SPX721JS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2022	03/17/2023	1	1,708,000	100		43,042		30,880		1,689			(12,382)		7,208		0001
Purchased Call/S&P 500 INDEX/SPX7214SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2021	10/20/2022	1	1,948,000	100	47,336			14,475		360			(23,474)		5,395		0001
Purchased Call/S&P 500 INDEX/SPX161SSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	1	4,140,000	100		40,572		37,442		2,321			(3,224)		19,861		0001
Purchased Call/S&P 500 INDEX/SPXD00PSZ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/05/2023	1	3,431,000	100		56,268		48,141		13,124			(8,502)		15,784		0001
Purchased Call/S&P 500 INDEX/SPX715PS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	1	2,175,540	4377		58,959		40,125		20,141			(19,113)		8,930		0001
Purchased Call/S&P 500 INDEX/SPX161TS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	1	4,910,000	100		45,172		44,671		39,510			(866)		24,313		0001
Purchased Call/S&P 500 INDEX/SPXA054SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023	1	6,121,000	100		58,150		57,669		39,900			(951)		30,437		0001
Purchased Call/S&P 500 INDEX/SPX1401SX	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/25/2023	1	2,213,000	100		44,481		25,488		20			(19,011)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXB00S8D	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/15/2022	1	1,536,000	100	28,262			3,504					(13,939)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXD00NSU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023	1	1,361,000	100		37,700		31,053		12,300			(6,714)		6,169		0001
Purchased Call/S&P 500 INDEX/SPX1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	1	5,255,000	100		63,586		39,564		5,266			(24,281)		20,629		0001
Purchased Call/S&P 500 INDEX/SPX721LSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	1	4,015,000	4488.28		49,385		38,501		14,180			(11,169)		17,708		0001
Purchased Call/S&P 500 INDEX/SPX040YS0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/08/2022	1	2,066,000	100	41,113			799					(20,444)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXE13MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	13,045,000	4327.16	156,540			6,088		376			(77,840)		13,222		0001
Purchased Call/S&P 500 INDEX/SPX7214SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	1	1,843,000	4519.63	36,676			11,114		2,191			(18,187)		5,082		0001
Purchased Call/S&P 500 INDEX/SPX905QSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2022	1	1,985,000	100	36,723			15,276					(18,210)		6,405		0001
Purchased Call/S&P 500 INDEX/SPX161TSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	1	2,205,000	100		23,814		23,814		23,754			(65)		11,010		0001
Purchased Call/S&P 500 INDEX/SPXB17PSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/06/2022	1	7,494,000	4363.55	172,362			46,058		16,209			(85,473)		19,416		0001
Purchased Call/S&P 500 INDEX/SPX905RSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	1	1,468,000	100	29,800			13,628					(14,778)		4,965		0001
Purchased Call/S&P 500 INDEX/SPX161JSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	1	10,088,000	100	84,739			9,338					(42,021)		16,905		0001
Purchased Call/S&P 500 INDEX/SPX7214SC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/18/2022	1	6,300,000	4486.46	76,230			22,890		5,828			(37,802)		17,293		0001
Purchased Call/S&P 500 INDEX/SPX7216S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/03/2022	1	5,764,000	100	67,439			23,223					(33,442)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXC00RSC	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/20/2021	12/20/2022	1	7,163,000	100	84,523			40,050					(41,914)		24,657		0001
Purchased Call/S&P 500 INDEX/SPXG13BS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/27/2023	1	2,357,848	4543		42,818		31,906		9,190			(10,970)		10,140		0001
Purchased Call/S&P 500 INDEX/SPXB17SSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/13/2023	1	2,020,000	4659.03		52,520		28,594		4,248			(24,174)		7,420		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX040Z9P	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	09/01/2022	1	2,727,000	100	39,542			6,754					(19,608)		5,665		0001
Purchased Call/S&P 500 INDEX/SPXC00KS0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/28/2022	1	2,937,000	100	35,244			14,564					(17,382)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXB00Z5M	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	3,065,000	100	27,585			5,900					(13,717)		7,084		0001
Purchased Call/S&P 500 INDEX/SPX721SS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	1	6,584,000	100	61,890			16,197					(30,690)		16,883		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023	1	1,621,000	100		30,637		29,287		37,666			(1,427)		7,914		0001
Purchased Call/S&P 500 INDEX/SPX721NSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	19,710,000	4271.78		459,243		375,048		226,821			(87,054)		88,597		0001
Purchased Call/S&P 500 INDEX/SPXF13BS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/04/2022	1	2,848,000	4680.06	54,397			18,986		1,910			(26,975)		8,400		0001
Purchased Call/S&P 500 INDEX/SPX721RS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	1	1,590,000	3901.36		33,231		29,723		24,760			(3,743)		7,479		0001
Purchased Call/S&P 500 INDEX/SPX721TS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	1	1,547,000	3900.86		32,332		30,806		25,457			(1,777)		7,509		0001
Purchased Call/S&P 500 INDEX/SPXD00HS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/01/2022	03/31/2023	1	792,000	14861.2		17,028		12,913		210			(4,210)		3,431		0001
Purchased Call/S&P 500 INDEX/SPX721QSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2023	1	2,549,094	4008		74,412		65,755		60,414			(8,815)		11,934		0001
Purchased Call/S&P 500 INDEX/SPX7151S6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2022	1	2,334,000	4496.19	62,551			9,477		623			(31,019)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXG137$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	2,008,000	4631.6		31,726		23,686		5,522			(8,084)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXB00RS2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	08/08/2022	1	1,452,000	100	27,878			2,918					(13,749)		2,373		0001
Purchased Call/S&P 500 INDEX/SPXF135S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	3,291,000	4438.26	55,618			16,177		4,685			(27,580)		8,868		0001
Purchased Call/S&P 500 INDEX/SPX150FS4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/27/2021	09/27/2022	1	7,970,000	100	75,715			18,355					(37,546)		19,678		0001
Purchased Call/S&P 500 INDEX/SPX1401S3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/28/2022	1	2,207,000	100	39,064			16,142					(19,266)		7,098		0001
Purchased Call/S&P 500 INDEX/SPX1610SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	2,495,000	100		43,413		27,934		3,393			(15,743)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXE000ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	2,730,000	3759.89		68,523		67,202		70,101			(1,502)		13,500		0001
Purchased Call/S&P 500 INDEX/SPX721ES3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	4,005,000	4431.85		142,178		83,426		28,181			(59,273)		15,333		0001
Purchased Call/S&P 500 INDEX/SPX721JS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	7,703,000	100		83,963		60,407		13,403			(23,989)		32,506		0001
Purchased Call/S&P 500 INDEX/SPXD009SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/04/2022	03/03/2023	1	21,896,000	4328.87		505,798		344,223		186,481			(163,967)		89,878		0001
Purchased Call/S&P 500 INDEX/SPXF131SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/26/2022	1	3,172,302	4455	77,458			18,667		3,621			(38,623)		7,788		0001
Purchased Call/S&P 500 INDEX/SPXE13LS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	3,008,000	4369.55	58,656			1,141		8			(29,167)		2,227		0001
Purchased Call/S&P 500 INDEX/SPX721RSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	1	2,842,000	3978.73		77,871		70,363		63,162			(7,680)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXG13D$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	1	1,266,000	100		31,777		25,649		1,437			(6,181)		5,681		0001
Purchased Call/S&P 500 INDEX/SPXB17NSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/30/2022	1	3,245,123	4526	74,840			12,439		1,235			(37,317)		6,633		0001
Purchased Call/S&P 500 INDEX/SPX715MSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/07/2021	12/02/2022	1	4,107,279	4538	113,514			48,830		9,515			(57,072)		13,383		0001
Purchased Call/S&P 500 INDEX/SPX1401SC	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/25/2022	1	2,271,000	100	35,201			14,374					(17,504)		7,231		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00Y5N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/13/2021	09/13/2022	1	5,909,000	100	52,590			10,721					(26,079)		13,393		0001
Purchased Call/S&P 500 INDEX/SPX1610SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	2,348,000	100		40,855		26,288		3,193			(14,816)		9,360		0001
Purchased Call/S&P 500 INDEX/SPX721NSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	2,323,000	4271.78		47,622		38,891		23,925			(9,027)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXB17PSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/04/2022	1	3,436,068	4300	93,555			24,896		10,448			(46,777)		8,811		0001
Purchased Call/S&P 500 INDEX/SPX721ESX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	1	2,157,000	100		42,062		25,354		2,101			(16,871)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXE13PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/05/2022	1	4,992,000	4429.1	59,904			5,808		548			(29,706)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXF134SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	1,610,000	100	39,767			10,856		64			(19,774)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXC00HSU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	3,969,000	100	46,437			18,059					(23,091)		12,334		0001
Purchased Call/S&P 500 INDEX/SPXG13PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	07/08/2022	1	3,750,000	4100		9,360		2,978		483			(6,240)		2,776		0001
Purchased Call/S&P 500 INDEX/SPXB00XS7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2021	09/08/2022	1	8,577,000	100	76,335			14,510					(37,854)		18,781		0001
Purchased Call/S&P 500 INDEX/SPXC00MSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/02/2021	12/02/2022	1	2,126,000	100	35,292			15,055					(17,501)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXC002S7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2021	09/29/2022	1	4,474,000	100	41,608			10,316					(20,633)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXC002S8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2021	09/29/2022	1	1,623,000	100	20,774			5,151					(10,302)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXC003SE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2021	10/05/2022	1	7,950,000	100	77,910			20,604					(38,635)		20,492		0001
Purchased Call/S&P 500 INDEX/SPXF13LS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	1,937,000	100	48,231			22,508		19			(23,983)		6,590		0001
Purchased Call/S&P 500 INDEX/SPXC00HST	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	4,357,000	100	50,977			19,824					(25,348)		13,540		0001
Purchased Call/S&P 500 INDEX/SPXF13NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	2,575,000	100	43,260			21,332					(21,452)		9,041		0001
Purchased Call/S&P 500 INDEX/SPX161LSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/28/2022	1	5,099,000	100	60,678			20,057					(30,172)		14,618		0001
Purchased Call/S&P 500 INDEX/SPX161RS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	02/02/2023	1	2,060,000	4650		57,740		45,518		12,281			(12,343)		7,942		0001
Purchased Call/S&P 500 INDEX/SPXD00VS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/24/2022	05/19/2023	1	1,743,653	3901		75,217		67,653		64,834			(7,731)		8,201		0001
Purchased Call/S&P 500 INDEX/SPXB17MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2022	1	5,271,000	4448.08	80,119			10,374		1,434			(39,730)		9,557		0001
Purchased Call/S&P 500 INDEX/SPX7211SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	1,871,000	4395.64	48,833			11,166		2,938			(24,216)		4,488		0001
Purchased Call/S&P 500 INDEX/SPX7215SO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	1	5,861,000	100	66,229			22,441					(32,842)		17,081		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/21/2022	01/20/2023	1	1,957,000	100		30,529		17,215		1,114			(13,419)		7,315		0001
Purchased Call/S&P 500 INDEX/SPX905PSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2022	1	1,602,000	100	30,919			10,647					(15,332)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXC003SU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	10/07/2022	1	2,898,000	100	43,760			11,912					(21,700)		7,546		0001
Purchased Call/S&P 500 INDEX/SPX721RSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023	1	1,460,000	100		35,624		32,556		19,000			(3,416)		6,941		0001
Purchased Call/S&P 500 INDEX/SPX150DS7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/19/2021	08/19/2022	1	2,791,000	100	44,098			5,986					(21,868)		5,165		0001
Purchased Call/S&P 500 INDEX/SPX161NSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2023	1	6,457,000	100		79,421		42,008		1,524			(37,655)		23,476		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00RS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/11/2022	05/11/2023	1	2,688,000	100		38,976		33,715		27,252			(5,339)		12,486		0001
Purchased Call/S&P 500 INDEX/SPXF136SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/20/2022	1	1,383,000	100	28,766			8,796					(14,265)		3,830		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	2,297,000	3674.84		14,241		13,888		15,236			(503)		11,327		0001
Purchased Call/S&P 500 INDEX/SPX161LST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/31/2022	1	4,770,000	100	56,763			19,077					(27,995)		13,845		0001
Purchased Call/S&P 500 INDEX/SPXA050S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	1	2,619,000	4575.52		69,404		51,622		13,194			(17,874)		11,283		0001
Purchased Call/S&P 500 INDEX/SPX715NS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2021	12/28/2022	1	2,284,532	4789	83,833			41,685		2,804			(41,686)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXG138SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	2,648,000	4530.41		32,306		24,431		8,151			(8,054)		11,471		0001
Purchased Call/S&P 500 INDEX/SPX621VST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	1	7,522,000	4429.1	171,502			16,628		1,164			(85,046)		11,812		0001
Purchased Call/S&P 500 INDEX/SPX7211SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	6,478,000	4395.64	78,384			17,922		5,903			(38,870)		15,538		0001
Purchased Call/S&P 500 INDEX/SPXG138S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	8,793,000	4631.6		208,394		155,578		33,723			(53,098)		37,953		0001
Purchased Call/S&P 500 INDEX/SPXF13CS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	1,538,000	100	37,066			13,656		2			(18,381)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS6	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/21/2022	01/20/2023	1	2,023,000	100		42,685		24,070		1,254			(18,763)		7,562		0001
Purchased Call/S&P 500 INDEX/SPX161JS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	1	2,103,000	100	23,974			2,642					(11,889)		3,524		0001
Purchased Call/S&P 500 INDEX/SPX721BS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2023	1	5,849,000	100		74,282		38,062		503			(36,225)		20,933		0001
Purchased Call/S&P 500 INDEX/SPX1402S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2022	03/10/2023	1	6,169,000	100		64,775		45,342		71			(19,753)		25,680		0001
Purchased Call/S&P 500 INDEX/SPX715QS3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/27/2023	1	2,003,489	4543		66,498		49,551		13,035			(17,037)		8,616		0001
Purchased Call/S&P 500 INDEX/SPX7217SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/30/2021	11/30/2022	1	2,261,000	4567	66,473			27,835		5,140			(32,964)		7,319		0001
Purchased Call/S&P 500 INDEX/SPX1402S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2022	03/10/2023	1	4,425,000	100		46,463		32,524		108			(14,169)		18,420		0001
Purchased Call/S&P 500 INDEX/SPXD00QS0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/05/2023	1	1,910,000	100		34,571		29,577		9,630			(5,224)		8,787		0001
Purchased Call/S&P 500 INDEX/SPXC003S5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2021	10/05/2022	1	2,174,000	100	33,914			8,969					(16,818)		5,604		0001
Purchased Call/S&P 500 INDEX/SPX9050S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	1	1,859,000	100	32,161			12,315					(15,948)		5,757		0001
Purchased Call/S&P 500 INDEX/SPX1611S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2022	1	2,132,000	100	45,198			2,247					(22,475)		2,432		0001
Purchased Call/S&P 500 INDEX/SPXC0078S6	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2021	10/18/2022	1	2,700,000	100	43,200			12,972					(21,422)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXB00MSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/16/2021	07/15/2022	1	2,432,000	4327.16	51,072			1,986		70			(25,396)		2,465		0001
Purchased Call/S&P 500 INDEX/SPX150CS2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/03/2021	08/03/2022	1	11,291,000	100	92,586			8,417					(45,913)		17,230		0001
Purchased Call/S&P 500 INDEX/SPXB00NS6	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	07/20/2022	1	2,909,000	100	40,726			2,132					(20,196)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXF13AS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2022	1	2,029,000	100	38,348			12,994					(19,016)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXB17UST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/13/2023	1	1,919,995	4201		55,763		39,389		28,155			(16,437)		8,040		0001
Purchased Call/S&P 500 INDEX/SPX9055S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2022	1	2,160,000	100	41,472			19,079					(20,566)		7,327		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150M\$0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2022	05/18/2023	1	6,119,000	100		57,519		50,864		5,814			(6,776)		28,736		0001
Purchased Call/S&P 500 INDEX/SPXF13ES9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2022	1	2,343,000	100	35,614			14,030					(17,564)		7,358		0001
Purchased Call/S&P 500 INDEX/SPX150D\$9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/19/2022	1	2,017,000	100	22,590			3,075					(11,233)		3,733		0001
Purchased Call/S&P 500 INDEX/SPX721B\$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	1	1,934,000	100		48,350		25,313		5			(23,182)		6,977		0001
Purchased Call/S&P 500 INDEX/SPX721J\$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	03/22/2023	1	2,794,000	100		57,277		41,656		5,767			(15,692)		11,903		0001
Purchased Call/S&P 500 INDEX/SPX621Z\$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	2,737,000	4493.28	73,625			14,276		1,599			(36,510)		6,036		0001
Purchased Call/S&P 500 INDEX/SPX905D\$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	1	1,995,000	4519.63	61,446			18,620		3,113			(30,470)		5,501		0001
Purchased Call/S&P 500 INDEX/SPX905P\$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2021	11/04/2022	1	1,631,000	100	30,010			10,475					(14,882)		4,810		0001
Purchased Call/S&P 500 INDEX/SPX721E\$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1	4,976,000	100		60,707		35,789		3,777			(24,948)		19,095		0001
Purchased Call/S&P 500 INDEX/SPXC009\$T	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2021	10/25/2022	1	5,488,000	100	63,112			20,168					(31,297)		15,536		0001
Purchased Call/S&P 500 INDEX/SPX161J\$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	1	2,952,000	100	33,358			3,234					(16,542)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXB00RS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	08/05/2022	1	2,099,000	100	36,942			3,592					(18,370)		3,296		0001
Purchased Call/S&P 500 INDEX/SPX721Q\$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	2,654,000	3923.68		49,630		43,888		43,171			(5,847)		12,464		0001
Purchased Call/S&P 500 INDEX/SPXG132\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	7,190,000	4373.94		163,932		109,288		53,934			(54,794)		29,333		0001
Purchased Call/S&P 500 INDEX/SPXE13LSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2022	1	6,534,000	4369.55	77,755			2,142		31			(38,348)		5,671		0001
Purchased Call/S&P 500 INDEX/SPX715M\$Z	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/07/2021	12/05/2022	1	3,562,668	4538	89,945			39,117		8,008			(44,849)		11,720		0001
Purchased Call/S&P 500 INDEX/SPX715J\$V	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/14/2022	1	15,385,000	4471.37	352,317			102,759		23,221			(175,190)		41,455		0001
Purchased Call/S&P 500 INDEX/SPX905Y\$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	1	7,953,000	4386.54		183,714		123,488		58,023			(60,399)		32,579		0001
Purchased Call/S&P 500 INDEX/SPX721A\$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	1	2,196,000	4519.63	31,622			9,583		2,037			(15,681)		6,055		0001
Purchased Call/S&P 500 INDEX/SPX150H\$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/03/2023	1	4,504,000	100		48,643		33,104		6,022			(15,769)		18,488		0001
Purchased Call/S&P 500 INDEX/SPXD008\$3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/28/2022	02/28/2023	1	4,882,000	100		54,190		36,127		6,879			(18,113)		19,917		0001
Purchased Call/S&P 500 INDEX/SPXG138\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	2,370,000	100		46,689		35,308		4,757			(11,640)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXC00LSA	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/23/2022	1	1,760,895	267	13,520			5,476		240			(6,760)		5,568		0001
Purchased Call/S&P 500 INDEX/SPX150N\$M	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/17/2022	06/16/2023	1	2,074,398	241		85,746		83,596		88,943			(3,062)		10,171		0001
Purchased Call/S&P 500 INDEX/SPX905T\$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2023	1	1,722,000	100		38,056		19,500		146			(18,559)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX905R\$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2022	1	1,994,000	100	37,687			16,404					(18,688)		6,580		0001
Purchased Call/S&P 500 INDEX/SPX161I\$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2022	1	4,404,000	100	39,196			1,949					(19,490)		5,024		0001
Purchased Call/S&P 500 INDEX/SPX905S\$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2022	1	1,955,000	100	45,747			22,558					(22,686)		6,864		0001
Purchased Call/S&P 500 INDEX/SPX161Q\$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	1	4,444,000	100		50,217		38,458		8,404			(11,832)		19,427		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161J8K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/19/2022	1	4,343,000	100	36,916			5,011					(18,306)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXB00PSW	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2021	08/03/2022	1	2,879,000	4423.15	82,339			7,485		470			(40,831)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXB17US3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2023	1	1,956,407	4226		58,857		38,855		25,236			(20,267)		7,899		0001
Purchased Call/S&P 500 INDEX/SPXG137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	713,000	14754.3		15,543		11,485		197			(4,142)		3,049		0001
Purchased Call/S&P 500 INDEX/SPX161SSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	1	1,696,000	100		19,843		18,313		1,884			(1,577)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXE13PST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/02/2022	1	1,605,995	4388	37,885			3,386		280			(18,942)		2,414		0001
Purchased Call/S&P 500 INDEX/SPXD00XSA	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023	1	4,972,000	100		49,223		45,941		4,030			(3,651)		23,887		0001
Purchased Call/S&P 500 INDEX/SPXD003SD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	02/10/2023	1	5,575,000	100		67,458		41,857		6,049			(25,874)		21,886		0001
Purchased Call/S&P 500 INDEX/SPXB00JSG	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/01/2022	1	2,130,000	100	25,986								(12,922)		557		0001
Purchased Call/AI Powered US Equity Index/AIP100S87	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/15/2024	1	113,338	2377.56		3,511		3,308		2,960			(207)		776		0001
Purchased Call/AI Powered US Equity Index/AIP100S87	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/15/2024	1	87,780	2377.56		2,735		2,591		2,292			(154)		601		0001
Purchased Call/AI Powered US Equity Index/AIP000QSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/08/2023	1	109,119	2563.83	3,928			2,355		323			(977)		596		0001
Purchased Call/AI Powered US Equity Index/AIP000QSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2023	1	334,375	2563.83	12,060			7,239		990			(3,011)		1,825		0001
Purchased Call/AI Powered US Equity Index/AIP000QSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/08/2023	1	154,240	2563.83	5,349			3,215		457			(1,337)		842		0001
Purchased Call/AI Powered US Equity Index/AIP000TSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/27/2023	1	167,972	2592.16	6,312			4,217		461			(1,576)		967		0001
Purchased Call/AI Powered US Equity Index/AIP000TSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/27/2023	1	407,643	2592.16	15,317			10,247		1,118			(3,829)		2,347		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/17/2023	1	625,146	2599.9	21,092			14,683		1,737			(5,244)		3,677		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/17/2023	1	322,180	2599.9	10,041			7,000		895			(2,507)		1,895		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/17/2023	1	50,412	2599.9	1,492			1,043		140			(373)		296		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/27/2024	1	963,446	2450.58		35,167		30,717		14,437			(4,486)		6,359		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/27/2024	1	59,868	2450.58		2,039		1,796		897			(245)		395		0001
Purchased Call/AI Powered US Equity Index/AIP000TS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/26/2023	1	61,050	2585.7	2,198			1,455		178			(545)		351		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/26/2023	1	158,581	2585.7	5,278			3,499		463			(1,310)		912		0001
Purchased Call/AI Powered US Equity Index/AIP000HS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2021	02/17/2023	1	642,835	2517.86	21,260			6,793		1,002			(5,308)		2,563		0001
Purchased Call/AI Powered US Equity Index/AIP000HS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2021	02/17/2023	1	90,769	2517.86	2,958			946		141			(740)		362		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/15/2024	1	917,125	2421.42	31,916			27,275		16,575			(4,672)		5,996		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/15/2024	1	1,035,714	2421.42	37,858			32,398		18,719			(5,497)		6,771		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/15/2024	1	455,857	2421.42	17,320			14,883		8,239			(2,495)		2,980		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2024	1	172,841	2421.42	6,732			5,793		3,124			(962)		1,130		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024	1	72,618	2421.42	2,800			2,413		1,312			(390)		475		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/15/2024	1	57,267	2421.42	2,268			1,957		1,035			(313)		374		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/24/2024	1	734,509	2380.02	24,753			23,693		19,091			(1,188)		5,064		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024	1	196,709	2380.02	7,055			6,762		5,113			(329)		1,356		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2024	1	629,896	2380.02	21,874			20,996		16,372			(906)		4,343		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/24/2024	1	1,415,088	2380.02	47,655			45,804		36,779			(1,911)		9,756		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/24/2024	1	50,266	2380.02	1,773			1,711		1,306			(69)		347		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/24/2024	1	151,940	2380.02	5,216			5,048		3,949			(174)		1,048		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/19/2024	1	362,678	2440.47	10,966			9,980		6,067			(998)		2,437		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/19/2024	1	560,942	2440.47	15,324			13,966		9,383			(1,376)		3,769		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/19/2024	1	163,902	2440.47	4,803			4,402		2,742			(419)		1,101		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	04/19/2024	1	66,893	2440.47	1,725			1,596		1,119			(135)		449		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/19/2024	1	173,786	2440.47		4,260		3,948		2,907			(328)		1,168		0001
Purchased Call/AI Powered US Equity Index/AIP000HS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2021	02/17/2023	1	154,316	2508.39	5,806			1,852		282			(1,443)		615		0001
Purchased Call/AI Powered US Equity Index/AIP000HS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2021	02/17/2023	1	261,048	2508.39	9,101			2,908		477			(2,272)		1,041		0001
Purchased Call/AI Powered US Equity Index/AIP000N$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2021	06/23/2023	1	107,757	2569.34	3,836			1,892		189			(954)		534		0001
Purchased Call/AI Powered US Equity Index/AIP000N$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2021	06/23/2023	1	687,992	2569.34	24,209			11,954		1,209			(6,044)		3,407		0001
Purchased Call/AI Powered US Equity Index/AIP0008$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2020	08/26/2022	1	788,717	2405.8	28,053			2,170		1,140			(6,975)		1,558		0001
Purchased Call/AI Powered US Equity Index/AIP0008$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2020	08/26/2022	1	207,957	2405.8	7,643			592		301			(1,908)		411		0001
Purchased Call/AI Powered US Equity Index/AIP0008$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2020	08/26/2022	1	616,318	2405.8	23,976			1,860		891			(5,994)		1,218		0001
Purchased Call/AI Powered US Equity Index/AIP0008$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	08/26/2022	1	52,037	2405.8	1,534			120		75			(388)		103		0001
Purchased Call/AI Powered US Equity Index/AIP0008$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	08/26/2022	1	52,422	2405.8	2,044			170		76			(545)		104		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/28/2023	1	437,866	2552.93	15,639			8,479		1,184			(3,904)		2,272		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	07/28/2023	1	565,168	2552.93	21,055			11,495		1,528			(5,278)		2,932		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	07/28/2023	1	66,453	2552.93	2,404			1,316		180			(606)		345		0001
Purchased Call/AI Powered US Equity Index/AIP0007$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2020	07/27/2022	1	955,646	2368.92	32,349			1,157		1,630			(8,032)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX721$S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	1,724,000	4158.24		36,032		33,021		13,118			(3,366)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXA050$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	718,398	4488.28		63,866		49,634		10,718			(14,603)		3,146		0001
Purchased Call/S&P 500 INDEX/SPX721G$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2021	11/04/2022	1	3,164,000	100	36,702			12,810					(18,200)		9,332		0001
Purchased Call/S&P 500 INDEX/SPXA050$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/28/2022	03/28/2023	1	6,235,000	100		72,950		54,260		10,369			(18,787)		26,862		0001
Purchased Call/S&P 500 INDEX/SPX721U$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	4,338,000	100		40,343		39,332		43,857			(1,441)		21,270		0001
Purchased Call/S&P 500 INDEX/SPX150A$A	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/16/2021	07/15/2022	1	5,906,000	100	48,429			1,883					(24,082)		5,986		0001
Purchased Call/S&P 500 INDEX/SPXF13$S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	1	1,306,000	100		27,165		14,790		502			(12,503)		4,797		0001
Purchased Call/S&P 500 INDEX/SPX161S$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1	4,210,000	100		42,100		39,433		3,008			(2,768)		20,346		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621USK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2022	1	2,383,000	100	58,622			3,257					(29,150)		2,858		0001
Purchased Call/S&P 500 INDEX/SPXD0QJSI	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023	1	4,232,000	4488.28		150,659		117,456		38,370			(34,073)		18,665		0001
Purchased Call/S&P 500 INDEX/SPX7216ST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2022	1	2,857,000	4682.8	51,140			19,301		2,297			(25,360)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXC00LSR	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/29/2021	11/29/2022	1	4,051,000	100	47,802			19,885					(23,704)		13,071		0001
Purchased Call/S&P 500 INDEX/SPX161T$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	1	3,752,000	100		35,644		35,347		22,360			(588)		18,579		0001
Purchased Call/S&P 500 INDEX/SPXC002S9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2021	09/29/2022	1	1,701,000	100	27,896			6,916					(13,834)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXG133SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	1	2,116,817	4329		40,171		27,597		17,039			(12,616)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXE13NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/22/2022	1	1,189,000	100	28,774			1,674					(14,269)		1,460		0001
Purchased Call/S&P 500 INDEX/SPXB17VSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	09/30/2022	1	12,750,000	4000		537,390		326,017		896,520			(216,352)		32,006		0001
Purchased Call/S&P 500 INDEX/SPXC00A9X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	1	1,958,000	4596.42	40,531			13,361		3			(20,099)		5,613		0001
Purchased Call/S&P 500 INDEX/SPX905HSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2022	1	1,624,000	4369.55	39,950			1,101		19			(19,703)		1,410		0001
Purchased Call/S&P 500 INDEX/SPXE13LSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2022	1	2,530,891	4356	57,618			963		1			(28,730)		1,752		0001
Purchased Call/S&P 500 INDEX/SPX7211SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	6,115,000	4395.64	141,868			32,438		8,945			(70,351)		14,668		0001
Purchased Call/S&P 500 INDEX/SPXC00NSU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/08/2021	12/08/2022	1	5,345,000	100	63,606			28,035					(31,541)		17,749		0001
Purchased Call/S&P 500 INDEX/SPX7214SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/18/2022	1	4,960,000	4486.46	114,080			34,255		7,532			(56,571)		13,614		0001
Purchased Call/S&P 500 INDEX/SPXD001SH	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/06/2023	1	5,527,000	100		61,902		47,974		10			(14,285)		24,204		0001
Purchased Call/S&P 500 INDEX/SPXC007S5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2021	10/18/2022	1	6,661,000	100	71,939			21,601					(35,674)		18,283		0001
Purchased Call/S&P 500 INDEX/SPXG13MSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	1	2,213,000	100		38,285		35,754		3,934			(2,817)		10,679		0001
Purchased Call/S&P 500 INDEX/SPXB17S9P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/13/2023	1	2,369,000	4659.03		39,799		21,668		3,546			(18,319)		8,702		0001
Purchased Call/S&P 500 INDEX/SPX721USA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	7,193,000	100		67,614		65,919		72,624			(2,415)		35,269		0001
Purchased Call/S&P 500 INDEX/SPXG13BS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	2,241,000	4631.6		61,179		45,674		9,556			(15,588)		9,673		0001
Purchased Call/S&P 500 INDEX/SPX161RS6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	01/27/2023	1	2,060,000	4600		64,795		50,772		13,871			(14,159)		7,831		0001
Purchased Call/S&P 500 INDEX/SPX161RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	1	5,994,000	100		54,545		47,183		24,487			(7,472)		27,842		0001
Purchased Call/S&P 500 INDEX/SPXC001SV	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/28/2021	09/28/2022	1	8,836,000	100	82,175			20,148					(40,750)		21,938		0001
Purchased Call/S&P 500 INDEX/SPX1610S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	1	1,593,000	100		27,081		20,740		3,153			(6,381)		6,964		0001
Purchased Call/S&P 500 INDEX/SPX9050S0C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	1	2,068,000	4519.63	51,493			15,604		2,833			(25,535)		5,702		0001
Purchased Call/S&P 500 INDEX/SPX150MS2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/23/2022	05/23/2023	1	7,802,000	100		74,119		66,564		15,221			(7,717)		36,924		0001
Purchased Call/S&P 500 INDEX/SPX7211SS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	2,916,000	4395.64	45,490			10,401		3,229			(22,558)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXF13PS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/30/2022	1	2,431,000	4778.73	39,625			19,977		1,948			(19,650)		8,607		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	1,707,000	105		27,141		23,221		5,771			(4,101)		7,853		0001
Purchased Call/S&P 500 INDEX/SPX721LSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	1	2,131,000	4488.28		31,113		24,256		8,817			(7,036)		9,399		0001
Purchased Call/S&P 500 INDEX/SPX721LSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	1	9,215,000	4488.28		218,396		170,264		57,797			(49,392)		40,642		0001
Purchased Call/S&P 500 INDEX/SPX621US0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	1	2,663,000	105	32,755			2,166					(16,154)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXF13KSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2022	1	1,932,000	100	47,527			21,865		9			(23,568)		6,554		0001
Purchased Call/S&P 500 INDEX/SPX1401S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/18/2022	1	1,591,000	100	34,684			13,488					(17,247)		4,944		0001
Purchased Call/S&P 500 INDEX/SPXA052SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023	1	5,253,000	100		49,378		44,044		7,344			(5,682)		24,708		0001
Purchased Call/S&P 500 INDEX/SPX7219S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	2,078,000	105	29,092			13,011		1,521			(14,466)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXC00HSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/17/2021	11/17/2022	1	4,102,000	100	48,814			18,692					(24,206)		12,702		0001
Purchased Call/S&P 500 INDEX/SPX721ESD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	1	8,815,000	4546.54		105,780		62,652		18,224			(43,181)		33,906		0001
Purchased Call/S&P 500 INDEX/SPX905VSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	1	1,847,000	100		54,487		32,122		2			(22,392)		7,088		0001
Purchased Call/S&P 500 INDEX/SPX1401SU	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/13/2023	1	2,006,000	100		46,339		25,299		788			(21,260)		7,369		0001
Purchased Call/S&P 500 INDEX/SPX7214ST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2021	10/20/2022	1	3,933,000	100	43,263			13,229					(21,454)		10,893		0001
Purchased Call/S&P 500 INDEX/SPX621VSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	1	2,868,000	4429.1	76,862			7,452		468			(38,115)		4,504		0001
Purchased Call/S&P 500 INDEX/SPX1610SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	1	2,073,000	100		33,168		21,250		2,709			(12,119)		8,246		0001
Purchased Call/S&P 500 INDEX/SPX161TSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	1	1,486,000	100		20,358		20,189		14,622			(336)		7,358		0001
Purchased Call/S&P 500 INDEX/SPXD00XSD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023	1	2,671,000	100		46,208		43,128		10,980			(3,428)		12,833		0001
Purchased Call/S&P 500 INDEX/SPX905TSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	1	15,758,000	4677.03		367,161		192,760		27,850			(175,511)		56,846		0001
Purchased Call/S&P 500 INDEX/SPX161LSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/28/2022	1	2,581,000	100	30,714			10,153					(15,273)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXD00PSD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/02/2022	05/02/2023	1	2,066,000	100		52,683		44,265		15,208			(8,516)		9,458		0001
Purchased Call/S&P 500 INDEX/SPXB17PSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/06/2022	1	2,638,000	4363.55	67,005			17,905		6,086			(33,227)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXC00VSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/07/2022	01/09/2023	1	4,830,000	4677.03		58,926		31,167		4,979			(27,938)		17,561		0001
Purchased Call/S&P 500 INDEX/SPX1402S9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2022	03/13/2023	1	5,424,000	100		56,952		40,008		8,792			(17,225)		22,712		0001
Purchased Call/S&P 500 INDEX/SPXD00PSN	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/05/2022	05/05/2023	1	1,858,000	100		36,788		31,387		8,640			(5,644)		8,548		0001
Purchased Call/S&P 500 INDEX/SPX1402S3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2023	1	1,452,000	100		38,768		25,205		67			(13,595)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXF13GSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/28/2022	1	4,204,077	4595	107,046			44,479		7,086			(53,375)		13,520		0001
Purchased Call/S&P 500 INDEX/SPX621YS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	1	6,421,000	4496.19	77,052			11,675		1,208			(38,209)		12,575		0001
Purchased Call/S&P 500 INDEX/SPX721KSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	1	1,848,000	4545.86		40,656		30,831		810			(10,052)		8,006		0001
Purchased Call/S&P 500 INDEX/SPX621ZS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2021	09/02/2022	1	2,913,000	100	34,665			6,083					(17,237)		6,099		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	1,251,000	100		25,395		20,740		479			(4,814)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX905TSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/06/2023	1	2,084,000	100		51,266		26,915		429			(24,506)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX150JSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/18/2022	04/18/2023	1	6,529,000	100		70,513		56,527		13,509			(14,103)		29,199		0001
Purchased Call/S&P 500 INDEX/SPX715NSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2021	12/29/2022	1	2,920,434	4788	71,449			35,923		2,850			(35,528)		10,311		0001
Purchased Call/S&P 500 INDEX/SPXD004SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	02/14/2023	1	5,031,000	100		59,366		37,288		5,338			(22,120)		19,925		0001
Purchased Call/S&P 500 INDEX/SPX621ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	3,307,000	4493.28	58,534			11,350		1,522			(29,026)		7,293		0001
Purchased Call/S&P 500 INDEX/SPX621ZSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	8,572,000	4493.28	198,013			38,396		4,625			(98,193)		18,903		0001
Purchased Call/S&P 500 INDEX/SPXB00MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/16/2021	07/15/2022	1	3,686,000	4327.16	52,710			2,050		92			(26,210)		3,736		0001
Purchased Call/S&P 500 INDEX/SPX1611S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2022	1	2,279,000	100	31,450			1,564					(15,639)		2,600		0001
Purchased Call/S&P 500 INDEX/SPX150HSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/03/2023	1	4,515,000	100		49,214		33,493					(15,954)		18,533		0001
Purchased Call/S&P 500 INDEX/SPXD00TSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/18/2022	05/18/2023	1	2,577,000	100		38,140		33,727		13,944			(4,493)		12,102		0001
Purchased Call/S&P 500 INDEX/SPX161TSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	1	5,689,000	100		54,046		53,595		34,122			(891)		28,171		0001
Purchased Call/S&P 500 INDEX/SPXC00GSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/15/2021	11/15/2022	1	5,479,000	4682.8	126,017			47,560		4,968			(62,491)		16,845		0001
Purchased Call/S&P 500 INDEX/SPX9050SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2022	1	5,055,000	4519.63	116,265			35,232		6,588			(57,655)		13,938		0001
Purchased Call/S&P 500 INDEX/SPXG130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	4,798,000	3674.84		60,935		59,407		66,140			(2,176)		23,525		0001
Purchased Call/S&P 500 INDEX/SPX7214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/18/2022	1	1,540,000	4486.46	52,206			15,676		2,956			(25,888)		4,227		0001
Purchased Call/S&P 500 INDEX/SPXE13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/07/2022	1	3,261,597	4524	78,149			14,803		1,330			(38,967)		7,091		0001
Purchased Call/S&P 500 INDEX/SPX721JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	03/22/2023	1	4,809,000	100		55,784		40,570		8,675			(15,283)		20,488		0001
Purchased Call/S&P 500 INDEX/SPXB17USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2023	1	1,849,903	4262		46,356		33,185		19,463			(13,409)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXG137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	3,724,000	4631.6		75,970		56,716		12,657			(19,357)		16,074		0001
Purchased Call/S&P 500 INDEX/SPXB17US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2023	1	1,609,916	4226		34,500		22,775		15,501			(11,880)		6,500		0001
Purchased Call/S&P 500 INDEX/SPXC00WS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2022	01/11/2023	1	9,913,000	100		124,904		66,753		2,924			(58,174)		36,228		0001
Purchased Call/S&P 500 INDEX/SPX040ZSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/09/2022	1	2,025,000	100	37,260			4,003					(18,477)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXC00XSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/18/2022	01/18/2023	1	1,501,000	100		25,067		13,880		729			(11,194)		5,583		0001
Purchased Call/S&P 500 INDEX/SPX7214SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2021	10/14/2022	1	3,918,000	100	40,747			11,852					(20,206)		10,557		0001
Purchased Call/S&P 500 INDEX/SPXB00JSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKOKX5T7XV54	07/02/2021	07/01/2022	1	2,834,000	100	60,931								(30,298)		742		0001
Purchased Call/S&P 500 INDEX/SPXF13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2023	1	1,467,526	256		22,867		13,275		2,548			(9,674)		5,566		0001
Purchased Call/S&P 500 INDEX/SPX7213SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	1	1,960,000	105	26,852			6,953					(13,243)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX715RSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2022	05/16/2023	1	1,573,000	4008.01		48,763		42,852		37,452			(6,012)		7,364		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2020	08/05/2022	1	1,372,612	502.82	101,711			4,910		146,432			(25,253)		2,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	2,091,564	503.25	158,959			10,699		222,864			(39,413)		3,871		0001
Purchased Call/S&P 500 INDEX/SPX150KS6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/25/2022	04/25/2023	1	6,867,000	100		69,357		56,937		58			(12,541)		31,076		0001
Purchased Call/S&P 500 INDEX/SPX150HSM	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/02/2023	1	1,235,039	249		35,436		24,085		17,839			(11,519)		5,059		0001
Purchased Call/S&P 500 INDEX/SPX150HSN	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/03/2023	1	2,106,897	257		31,206		21,238		11,253			(10,116)		8,648		0001
Purchased Call/S&P 500 INDEX/SPXG130SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/13/2023	1	1,918,897	256		20,927		20,398		22,374			(754)		9,368		0001
Purchased Call/S&P 500 INDEX/SPX721BSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	1,929,000	4677.03		41,666		21,875		15			(19,917)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXF13YS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	1	1,008,000	105		14,717		9,000		16			(5,725)		3,939		0001
Purchased Call/S&P 500 INDEX/SPX715HS4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2022	1	2,965,000	4387.16	76,201			6,717		369			(37,787)		4,458		0001
Purchased Call/S&P 500 INDEX/SPXC009SU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2021	10/25/2022	1	2,548,000	100	38,730			12,376					(19,206)		7,213		0001
Purchased Call/S&P 500 INDEX/SPX905TSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/30/2022	1	1,874,000	100	39,541			19,990					(19,662)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXG13LSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	2,026,000	100		47,408		43,621		6,181			(3,897)		9,705		0001
Purchased Call/S&P 500 INDEX/SPX161RS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	02/06/2023	1	2,060,000	4600		67,475		53,397		15,136			(14,218)		8,015		0001
Purchased Call/S&P 500 INDEX/SPXE13XS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2022	1	1,367,000	100	33,628			6,392					(16,676)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXF13TS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2023	1	11,260,000	4532.76		137,372		76,444		22,812			(60,971)		41,987		0001
Purchased Call/S&P 500 INDEX/SPXB17NSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/02/2022	1	2,116,000	4535.43	53,958			9,469		929			(26,831)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXE13JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2022	1	1,013,000	100	24,109					4,224			(11,956)		265		0001
Purchased Call/S&P 500 INDEX/SPXC00NSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/08/2022	1	1,285,000	100	31,611			13,933		2			(15,676)		4,267		0001
Purchased Call/S&P 500 INDEX/SPX715LSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2021	11/11/2022	1	3,012,551	4649	75,900			28,119		2,907			(38,055)		9,127		0001
Purchased Call/S&P 500 INDEX/SPXB00XS8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2021	09/08/2022	1	1,469,000	100	16,159			3,072					(8,013)		3,217		0001
Purchased Call/S&P 500 INDEX/SPXB00XS9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2021	09/08/2022	1	1,347,000	100	18,723			3,559					(9,285)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXC00VSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/07/2022	01/06/2023	1	5,137,000	4677.03		62,158		32,633		5,223			(29,713)		18,531		0001
Purchased Call/S&P 500 INDEX/SPX161HSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2022	1	6,413,000	100	53,869			1,632					(26,713)		5,814		0001
Purchased Call/S&P 500 INDEX/SPXF130SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/06/2023	1	8,735,000	4696.05		109,188		57,165		8,425			(52,350)		31,511		0001
Purchased Call/S&P 500 INDEX/SPXC005S5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2021	10/13/2022	1	2,150,000	100	36,335			10,410					(18,018)		5,766		0001
Purchased Call/S&P 500 INDEX/SPX1610SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	1	3,893,000	100		46,327		29,353		4,376			(17,008)		15,485		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD004SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	02/14/2023	1	2,174,000	100		42,610		26,764		2,794			(15,877)		8,610		0001
Purchased Call/S&P 500 INDEX/SPX7214SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/18/2022	1	2,011,000	4486.46	52,688			15,821		3,317			(26,128)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXG13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	3,749,000	3674.84		60,734		59,211		65,911			(2,169)		18,382		0001
Purchased Call/S&P 500 INDEX/SPX150KSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/02/2022	05/02/2023	1	4,924,000	100		46,778		39,304		596			(7,561)		22,543		0001
Purchased Call/S&P 500 INDEX/SPX721WS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	1	3,430,000	3818.83		55,223		55,223		52,899			(151)		17,126		0001
Purchased Call/S&P 500 INDEX/SPX905XSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	1	2,800,000	100		56,280		37,520		9			(18,811)		11,423		0001
Purchased Call/S&P 500 INDEX/SPXB00J8F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/01/2022	1	1,361,000	100	26,131								(12,994)		356		0001
Purchased Call/S&P 500 INDEX/SPXD00NSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2022	04/25/2023	1	1,820,000	100		25,480		20,917		896			(4,607)		8,236		0001
Purchased Call/S&P 500 INDEX/SPXF13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	2,178,000	100	33,106			12,874					(16,462)		6,768		0001
Purchased Call/S&P 500 INDEX/SPX621Y6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	1	1,676,000	100	40,056			6,214					(19,864)		3,312		0001
Purchased Call/S&P 500 INDEX/SPXE13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	3,212,000	4468.73	63,276			12,899		1,947			(31,378)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXA054SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2022	06/22/2023	1	3,189,443	3761		141,404		141,404		136,250			(395)		15,771		0001
Purchased Call/S&P 500 INDEX/SPXG13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	1	2,947,000	3991.24		38,311		32,928		30,732			(5,458)		13,645		0001
Purchased Call/S&P 500 INDEX/SPX715LSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2021	11/11/2022	1	712,000	16199.9	14,810			5,471					(7,364)		2,157		0001
Purchased Call/S&P 500 INDEX/SPX715KSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/24/2022	1	1,999,756	4545	56,087			17,867		2,622			(27,966)		5,637		0001
Purchased Call/S&P 500 INDEX/SPXF13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	9,994,000	4649.27	230,861			85,054		9,997			(114,482)		30,277		0001
Purchased Call/S&P 500 INDEX/SPXE13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2022	1	5,888,000	4327.16	70,656			3,309		226			(34,847)		6,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2022	1	313,392	503.39	24,006			3,891		35,639			(5,952)		895		0001
Purchased Call/S&P 500 INDEX/SPX721WS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	1	2,979,000	3818.83		77,454		77,454		74,358			(212)		14,875		0001
Purchased Call/S&P 500 INDEX/SPXB17SSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	1	3,872,000	4577.11		90,605		50,170		10,675			(40,462)		14,402		0001
Purchased Call/S&P 500 INDEX/SPXG13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	1	1,396,000	100		33,644		33,271		29,015			(645)		6,913		0001
Purchased Call/S&P 500 INDEX/SPXF13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/04/2022	1	2,340,293	4671	59,799			20,988		1,990			(29,983)		6,902		0001
Purchased Call/S&P 500 INDEX/SPX715HS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2022	1	2,697,000	4387.16	53,670			4,731		309			(26,615)		4,055		0001
Purchased Call/S&P 500 INDEX/SPXG13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	4,287,000	4158.24		87,455		80,147		56,991			(8,169)		20,381		0001
Purchased Call/S&P 500 INDEX/SPXA053SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	1	14,874,000	4158.24		331,690		303,972		217,273			(30,982)		70,714		0001
Purchased Call/S&P 500 INDEX/SPX161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	03/10/2023	1	2,060,000	4450		108,110		87,883		31,866			(20,444)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXC00ZSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/13/2023	1	1,749,158	4676		74,379		41,416		6,780			(32,987)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXF130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/03/2023	1	1,467,489	4796		48,532		25,215		1,981			(23,461)		5,252		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17N8Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/02/2022	1	21,279,000	4535.43	487,289			85,513		8,724			(242,306)		44,552		0001
Purchased Call/S&P 500 INDEX/SPXE13XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/13/2021	09/09/2022	1	2,228,159	4501	54,356			10,599		1,170			(27,253)		4,914		0001
Purchased Call/S&P 500 INDEX/SPX7218SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	1	1,688,000	4667.45	35,786			15,960		3			(17,746)		5,623		0001
Purchased Call/S&P 500 INDEX/SPXG130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/18/2022	02/17/2023	1	1,266,000	100		31,903		20,528		1,325			(11,569)		5,047		0001
Purchased Call/S&P 500 INDEX/SPX7211SZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	1	4,836,000	100	44,975			10,465					(22,303)		11,669		0001
Purchased Call/S&P 500 INDEX/SPX7212S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	1	3,736,000	100	48,942			11,388					(24,270)		9,014		0001
Purchased Call/S&P 500 INDEX/SPXG13SSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/28/2022	06/28/2023	1	1,973,000	100		44,195		44,073		35,275			(242)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXF13XSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/15/2021	12/15/2022	1	1,778,000	100	27,559			12,679					(13,666)		6,031		0001
Purchased Call/S&P 500 INDEX/SPXC00LS9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/22/2022	1	2,290,670	255	52,443			21,154		5,648			(26,294)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXF130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/06/2022	01/04/2023	1	1,443,309	4795		32,150		16,747		1,515			(15,499)		5,179		0001
Purchased Call/S&P 500 INDEX/SPX721SS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	2,672,000	4158.24		43,286		39,669		28,635			(4,043)		12,703		0001
Purchased Call/S&P 500 INDEX/SPX1610S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/31/2023	1	5,256,000	100		60,444		45,710		9,293			(15,070)		22,770		0001
Purchased Call/S&P 500 INDEX/SPXF139S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/29/2021	10/28/2022	1	3,355,000	100	50,661			16,746					(25,191)		9,618		0001
Purchased Call/S&P 500 INDEX/SPX721DSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	1,762,000	4431.85		34,183		20,058		7,911			(14,251)		6,746		0001
Purchased Call/S&P 500 INDEX/SPX621VSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	1	1,765,000	4429.1	35,830			3,474		260			(17,768)		2,772		0001
Purchased Call/S&P 500 INDEX/SPX1610SQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	1	2,020,000	100		37,774		24,558		3,151			(13,247)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX721LSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	10,186,000	4488.28		125,288		97,369		35,659			(28,647)		44,607		0001
Purchased Call/S&P 500 INDEX/SPX905US5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	1	1,887,000	100		36,042		19,262		589			(16,787)		6,896		0001
Purchased Call/S&P 500 INDEX/SPX721HSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	1,657,000	4544.9	34,300			10,671		1			(17,056)		4,610		0001
Purchased Call/S&P 500 INDEX/SPXG13KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/24/2022	05/24/2023	1	5,701,000	3941.48		125,992		113,497		107,887			(12,772)		27,022		0001
Purchased Call/S&P 500 INDEX/SPXB17N8K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2022	1	4,063,000	4524.09	92,636			15,822		1,694			(45,938)		8,440		0001
Purchased Call/S&P 500 INDEX/SPX721KS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/31/2023	1	1,997,000	4530.41		54,718		41,379		12,087			(13,642)		8,651		0001
Purchased Call/S&P 500 INDEX/SPXF13PS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/30/2021	12/27/2022	1	2,438,716	4791	58,357			29,178		2,334			(29,178)		8,563		0001
Purchased Call/S&P 500 INDEX/SPX721LSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	2,868,000	4488.28		41,873		32,542		11,761			(9,574)		12,560		0001
Purchased Call/S&P 500 INDEX/SPX161SSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1	2,009,000	100		26,921		25,215		3,506			(1,770)		9,709		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/21/2022	01/20/2023	1	2,019,000	100		34,525		19,468		1,179			(15,176)		7,547		0001
Purchased Call/S&P 500 INDEX/SPXD009SA	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/03/2023	1	5,980,000	100		65,780		44,643		8,976			(21,446)		24,547		0001
Purchased Call/S&P 500 INDEX/SPX905QS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	1	1,873,000	100	28,657			10,973					(14,211)		5,800		0001
Purchased Call/S&P 500 INDEX/SPX1611S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2022	1	8,650,000	100	71,795			3,758					(35,602)		10,124		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG138S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	2,099,000	4631.6		71,996		53,749		10,553			(18,344)		9,060		0001
Purchased Call/S&P 500 INDEX/SPXB00YSW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2021	09/14/2022	1	2,700,000	100	41,580			8,591					(20,619)		6,160		0001
Purchased Call/S&P 500 INDEX/SPX161RSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	03/16/2023	1	2,060,000	4450		109,775		89,626		33,009			(20,367)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXB000SE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	07/26/2022	1	1,576,000	100	18,912			1,302					(9,378)		2,103		0001
Purchased Call/S&P 500 INDEX/SPX621T5L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	1	1,755,000	100	42,296			1,515					(20,974)		1,719		0001
Purchased Call/S&P 500 INDEX/SPX7210SU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	1	1,582,000	253.03		27,052		23,922		24,138			(3,187)		7,429		0001
Purchased Call/S&P 500 INDEX/SPX715RSW	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2022	05/16/2023	1	4,729,000	4008.01		105,457		92,674		82,553			(13,002)		22,140		0001
Purchased Call/S&P 500 INDEX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	3,601,000	3674.84		92,186		89,875		100,111			(3,292)		17,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	1,057,609	499.86	83,974			5,652		119,684			(20,821)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	3,367,060	505.38	248,826			16,748		344,838			(61,695)		6,231		0001
Purchased Call/S&P 500 INDEX/SPXF138SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2022	1	1,472,000	100	35,475			11,532		4			(17,592)		4,202		0001
Purchased Call/S&P 500 INDEX/SPXC00NSH	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/06/2021	12/06/2022	1	5,380,000	100	64,022			27,866					(31,748)		17,754		0001
Purchased Call/AI Powered US Equity Index/AIP0007S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2020	07/27/2022	1	323,902	2368.92	11,756			421		552			(2,923)		440		0001
Purchased Call/AI Powered US Equity Index/AIP0007S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2020	07/27/2022	1	150,569	2368.92	5,547			199		257			(1,381)		205		0001
Purchased Call/AI Powered US Equity Index/AIP0007S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2020	07/27/2022	1	59,602	2368.92	2,383			86		102			(598)		81		0001
Purchased Call/AI Powered US Equity Index/AIP000N8F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	06/30/2023	1	171,968	2570.9	5,217			2,698		311			(1,334)		860		0001
Purchased Call/AI Powered US Equity Index/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/03/2023	1	1,254,685	2452.28		29,655		22,672		6,849			(7,026)		5,465		0001
Purchased Call/AI Powered US Equity Index/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/03/2023	1	55,838	2452.28		1,293		1,003		305			(298)		243		0001
Purchased Call/AI Powered US Equity Index/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/03/2023	1	59,370	2452.28		1,372		1,073		324			(301)		259		0001
Purchased Call/AI Powered US Equity Index/AIP0000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/31/2023	1	121,144	2552.93	4,373			2,376		330			(1,083)		631		0001
Purchased Call/AI Powered US Equity Index/AIP000V8R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/16/2022	1	2,071,215	2517.46	53,852			25,131		1,595			(26,778)		7,047		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V8R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/16/2022	1	392,195	2517.46	9,492			4,442		302			(4,759)		1,334		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/01/2024	1	432,585	2436.48		15,140		12,666		6,853			(2,489)		2,796		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024	1	612,312	2436.48		21,040		17,673		9,701			(3,434)		3,958		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/01/2024	1	294,181	2436.48		9,851		8,286		4,661			(1,597)		1,902		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/01/2024	1	143,362	2436.48		4,342		3,657		2,271			(689)		927		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/01/2024	1	51,580	2436.48		1,586		1,348		817			(244)		333		0001
Purchased Call/AI Powered US Equity Index/AIP000Z8C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/01/2024	1	55,942	2436.48		1,859		1,586		886			(275)		362		0001
Purchased Call/AI Powered US Equity Index/AIP000Y8D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2024	1	168,222	2444.95		5,854		4,754		2,410			(1,118)		1,068		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2021	10/05/2023	1	1,384,746	2533.15	53,397			34,047		6,431			(13,276)		7,790		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/05/2023	1	52,842	2533.15	1,967			1,256		245			(490)		297		0001
Purchased Call/S&P 500 INDEX/SPX905D8M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			2,187,562		2,187,562	(1,943,013)				151,819		0001
Purchased Call/AI Powered US Equity Index/AIP000U8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/21/2023	1	492,363	2588.66	15,566			10,907		1,556			(3,870)		2,907		0001
Purchased Call/AI Powered US Equity Index/AIP000U8J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/21/2023	1	392,933	2588.66	12,869			9,054		1,242			(3,204)		2,320		0001
Purchased Call/S&P 500 INDEX/SPX161K$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/30/2022	1	5,346,000	100	50,252			12,668					(24,920)		13,420		0001
Purchased Call/S&P 500 INDEX/SPX721$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	1	12,755,000	4519.63	154,336			46,768		10,274			(76,533)		35,169		0001
Purchased Call/S&P 500 INDEX/SPXB00M$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/15/2022	1	2,885,000	4327.16	52,507			2,042		79			(26,109)		2,924		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	5,455,000	4410.13		123,829		70,613		28,986			(53,263)		20,590		0001
Purchased Call/S&P 500 INDEX/SPXD00V$4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/23/2022	05/23/2023	1	2,344,000	100	52,740			47,364		30,850			(5,491)		11,093		0001
Purchased Call/S&P 500 INDEX/SPXF133$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/07/2022	1	2,816,000	4399.76	52,096			14,182		4,569			(25,834)		7,333		0001
Purchased Call/S&P 500 INDEX/SPX715J$M	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2021	10/07/2022	1	8,899,000	4399.76	204,677			55,718		17,812			(101,497)		23,173		0001
Purchased Call/S&P 500 INDEX/SPX161M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2022	1	4,671,000	100	57,453			25,166					(28,491)		15,463		0001
Purchased Call/S&P 500 INDEX/SPX905V$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	1	1,954,000	100		32,046		18,892		1,575			(13,169)		7,498		0001
Purchased Call/S&P 500 INDEX/SPX721$S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2022	1	5,716,000	100	68,020			31,293					(33,731)		19,390		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905TSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/04/2022	01/04/2023	1	2,001,000	100		41,821		21,544		250			(20,280)		7,180		0001
Purchased Call/S&P 500 INDEX/SPXB00YSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	1,577,529	261	15,472			3,008		45			(7,694)		3,479		0001
Purchased Call/S&P 500 INDEX/SPXG13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	1	2,078,000	100		32,001		31,913		23,550			(175)		10,361		0001
Purchased Call/S&P 500 INDEX/SPXB00YSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2021	09/14/2022	1	8,408,000	100	74,831			15,461					(37,108)		19,183		0001
Purchased Call/S&P 500 INDEX/SPXB00JSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/01/2022	1	3,137,000	100	38,271								(19,031)		821		0001
Purchased Call/S&P 500 INDEX/SPXF13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	1,735,000	100	26,372			10,256					(13,114)		5,392		0001
Purchased Call/S&P 500 INDEX/SPX7217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/30/2021	11/30/2022	1	2,148,000	4567	33,509			14,031		3,033			(16,617)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXB17SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	1	2,977,000	4577.11		60,135		33,298		7,317			(26,855)		11,073		0001
Purchased Call/S&P 500 INDEX/SPX721VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	2,669,000	241.93		111,564		110,635		101,270			(1,839)		13,216		0001
Purchased Call/S&P 500 INDEX/SPX150LS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2022	05/05/2023	1	5,447,000	100		53,381		45,544		2,541			(8,190)		25,059		0001
Purchased Call/S&P 500 INDEX/SPX7218SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	1,862,000	105	28,302			12,107		1,203			(14,073)		6,067		0001
Purchased Call/S&P 500 INDEX/SPX7215S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2022	1	2,800,000	4574.79	43,400			13,988		2,393			(21,522)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXG135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	1,371,000	105		21,251		15,289		128			(6,072)		5,786		0001
Purchased Call/S&P 500 INDEX/SPX721W0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1	2,538,000	242.21		107,865		107,568		103,578			(591)		12,655		0001
Purchased Call/AI Powered US Equity Index/AIP000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	11/21/2023	1	78,825	2588.66	2,009			1,435		249			(510)		465		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	11/22/2023	1	69,258	2566.07	1,714			1,220		277			(431)		409		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	11/22/2023	1	52,733	2566.07	1,369			987		211			(350)		312		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	11/22/2023	1	54,657	2566.07	1,594			1,171		218			(415)		323		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	11/09/2022	1	57,658	222.66		8,530		4,078		9,651			(4,480)		173		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			3,239,106		3,239,106	(3,022,620)				260,007		0001
Purchased Call/AI Powered US Equity Index/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/13/2024	1	79,543	2444.95		2,776		2,257		1,147			(527)		507		0001
Purchased Call/AI Powered US Equity Index/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/13/2024	1	495,934	2444.95		17,933		14,623		7,148			(3,326)		3,161		0001
Purchased Call/AI Powered US Equity Index/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/13/2024	1	395,251	2444.95		12,999		10,673		5,697			(2,381)		2,519		0001
Purchased Call/AI Powered US Equity Index/AIP000USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2022	1	2,861,039	2575.1	74,387			29,509		334			(36,888)		9,016		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000USG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/22/2022	1	828,641	2575.1	20,099			8,017		97			(9,994)		2,611		0001
Purchased Call/AI Powered US Equity Index/AIP000USG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/22/2022	1	1,198,374	2575.1	30,561			12,293		140			(15,238)		3,777		0001
Purchased Call/AI Powered US Equity Index/AIP000USG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/22/2022	1	493,724	2575.1	10,097			4,073		58			(5,062)		1,556		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/22/2024	1	447,357	2439.51	16,339			14,218		7,202			(2,177)		2,941		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/22/2024	1	122,585	2439.51	4,501			3,922		1,973			(584)		806		0001
Purchased Call/AI Powered US Equity Index/AIP000WSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2024	1	78,656	2497.72	2,784			2,129		681			(663)		486		0001
Purchased Call/AI Powered US Equity Index/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2024	1	317,779	2458.64	10,211			8,293		4,102			(1,950)		2,018		0001
Purchased Call/AI Powered US Equity Index/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2024	1	407,888	2458.64	12,698			10,327		5,265			(2,382)		2,591		0001
Purchased Call/AI Powered US Equity Index/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/09/2024	1	488,556	2458.64	16,308			13,281		6,307			(3,041)		3,103		0001
Purchased Call/AI Powered US Equity Index/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/09/2024	1	50,427	2458.64	1,525			1,251		651			(281)		320		0001
Purchased Call/AI Powered US Equity Index/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	02/09/2024	1	69,235	2458.64	1,758			1,475		894			(285)		440		0001
Purchased Call/S&P 500 INDEX/SPX721TSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/08/2022	06/08/2023	1	6,804,000	4115.77	78,926			74,360		55,665			(4,757)		32,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2022	1	194,929	504.05	14,795			2,398		21,931			(3,668)		557		0001
Purchased Call/S&P 500 INDEX/SPX721JS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	4,878,000	100	53,170			38,253		8,488			(15,191)		20,585		0001
Purchased Call/S&P 500 INDEX/SPXG13FSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/20/2022	1	2,075,000	4250	128,770			31,774		232,394			(96,170)		2,429		0001
Purchased Call/S&P 500 INDEX/SPXF13TSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	6,721,000	4482.73	156,599			88,060		28,396			(69,075)		25,123		0001
Purchased Call/S&P 500 INDEX/SPX715LS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2021	11/02/2022	1	1,636,925	4637	42,138			14,554		1,435			(21,011)		4,790		0001
Purchased Call/S&P 500 INDEX/SPX7150SO	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2022	02/10/2023	1	17,077,000	4418.64	396,186			246,516		104,500			(151,291)		67,039		0001
Purchased Call/S&P 500 INDEX/SPXE130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/29/2022	1	3,988,000	4419.15	47,856			3,712		284			(23,731)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/24/2023	1	2,241,999	4520	55,026			40,772		12,218			(14,328)		9,588		0001
Purchased Call/S&P 500 INDEX/SPXG130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	15,689,000	3674.84	177,286			172,841		193,132			(6,332)		76,926		0001
Purchased Call/S&P 500 INDEX/SPX161QSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	1	2,171,000	100	48,848			38,486		27			(10,439)		9,626		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715RSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/05/2023	1	2,550,165	4147		74,606		64,007		50,417			(10,747)		11,732		0001
Purchased Call/S&P 500 INDEX/SPX150HSI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/03/2023	1	1,634,000	256.92		24,510		16,680		8,837			(7,946)		6,707		0001
Purchased Call/S&P 500 INDEX/SPX161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	10/14/2022	1	12,750,000	4550		384,990		246,488		22,558			(142,080)		34,355		0001
Purchased Call/S&P 500 INDEX/SPX721HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1	2,297,000	4201.09		46,170		31,670		24,792			(14,547)		9,505		0001
Purchased Call/S&P 500 INDEX/SPX721BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	613,995	4677.03		48,199		25,304		2,178			(23,040)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXD00VS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/23/2022	05/23/2023	1	2,021,000	100		26,273		23,595		9,983			(2,735)		9,565		0001
Purchased Call/S&P 500 INDEX/SPXG137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	2,068,000	100		35,983		26,764		3,793			(9,267)		8,910		0001
Purchased Call/S&P 500 INDEX/SPX150ASS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/16/2021	07/15/2022	1	5,351,000	100	44,413			1,727					(22,085)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX715KSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/26/2022	1	2,554,000	4574.79	52,102			16,793		2,464			(25,837)		7,261		0001
Purchased Call/S&P 500 INDEX/SPX150HSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/03/2023	1	2,833,000	248.16		86,973		59,190		45,246			(28,195)		11,629		0001
Purchased Call/S&P 500 INDEX/SPX721USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	1,826,000	255.01		21,547		21,007		24,163			(770)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXE13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	2,195,000	4468.73	55,534			11,321		1,550			(27,539)		4,975		0001
Purchased Call/S&P 500 INDEX/SPX721VSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	1	1,224,000	100		23,990		23,725		22,839			(460)		6,061		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	09/08/2022	1	75,682	2365.05	2,878			273		416			(715)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/08/2022	1	512,743	2365.05	18,669			1,779		2,817			(4,642)		1,123		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/08/2022	1	317,201	2365.05	11,408			1,089		1,743			(2,840)		695		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/08/2022	1	305,186	2365.05	11,562			1,105		1,677			(2,891)		668		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/08/2022	1	174,754	2365.05	6,846			655		960			(1,714)		383		0001
Purchased Call/AI Powered US Equity Index/AIP000958	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/08/2022	1	117,874	2365.05	4,527			434		648			(1,135)		258		0001
Purchased Call/AI Powered US Equity Index/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/29/2023	1	870,891	2578.05	31,575			18,441		2,077			(7,850)		4,699		0001
Purchased Call/AI Powered US Equity Index/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/29/2023	1	68,860	2578.05	2,631			1,547		164			(656)		372		0001
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2024	1	696,167	2390.52		20,412		19,008		16,628			(1,428)		4,744		0001
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/08/2024	1	579,343	2390.52		16,157		15,067		13,838			(1,110)		3,948		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/01/2024	1	821,287	2399.39		28,793		26,536		18,373			(2,291)		5,568		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/01/2024	1	148,978	2399.39		5,709		5,268		3,333			(447)		1,010		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/01/2024	1	52,067	2399.39		1,567		1,472		1,165			(96)		353		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024	1	918,174	2451.93		33,253		29,051		13,660			(4,236)		6,065		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024	1	477,930	2451.93		16,946		14,825		7,111			(2,139)		3,157		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	1	150,769	2451.93		5,082		4,464		2,243			(635)		996		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2024	1	56,566	2451.93		1,912		1,682		842			(237)		374		0001
Purchased Call/AI Powered US Equity Index/AIP000YSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/12/2024	1	116,665	2444.95		4,072		3,310		1,677			(774)		743		0001
Purchased Call/AI Powered US Equity Index/AIP000YSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/12/2024	1	150,658	2444.95		5,445		4,438		2,165			(1,011)		959		0001
Purchased Call/AI Powered US Equity Index/AIP000FSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2021	01/06/2023	1	163,074	2491.2	5,939			1,555		273			(1,485)		588		0001
Purchased Call/S&P 500 INDEX/SPX721A$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2022	1	3,604,322	4696.56	284,741			9,568		9,568	(293,977)				12,479		0001
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/21/2024	1	1,095,630	2365		36,923		34,995		31,073			(2,068)		7,537		0001
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/21/2024	1	571,006	2365		19,047		18,103		16,194			(968)		3,928		0001
Purchased Call/S&P 500 INDEX/SPX161I$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2022	1	5,767,000	100	48,443			3,336					(24,022)		7,696		0001
Purchased Call/S&P 500 INDEX/SPX1610$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	1	1,659,000	100		24,387		19,147		31			(5,278)		7,343		0001
Purchased Call/S&P 500 INDEX/SPXC00FSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/11/2022	1	1,662,000	4682.85	34,403			12,710					(17,107)		5,035		0001
Purchased Call/S&P 500 INDEX/SPX7218$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/02/2022	1	2,998,635	4085	64,798			27,796		7,105			(32,489)		9,770		0001
Purchased Call/S&P 500 INDEX/SPX7212$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	1	1,089,000	100	26,681			6,208					(13,231)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXF133$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/05/2022	1	2,287,945	4350	57,329			15,373		5,392			(28,585)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXG130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	2,364,000	3674.84		48,935		47,722		53,103			(1,729)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXB17T$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	01/27/2023	1	1,998,081	4154		43,737		25,728		5,580			(18,031)		7,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/26/2023	1	2,770,740	590.15	193,398			87,401		86,360			(47,952)		13,173		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	1	739,650	590.15	52,201			23,721		23,054			(12,961)		3,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	170,600	590.15	12,133			5,521		5,317			(3,017)		811		0001
Purchased Call/S&P 500 INDEX/SPX715GN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2021	07/15/2022	1	2,232,992	4370	48,744			1,896		1			(24,238)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXG130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	6,248,000	4348.87		74,976		48,244		27,336			(27,189)		24,906		0001
Purchased Call/S&P 500 INDEX/SPX721RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	1	2,319,000	3978.73		34,321		31,012		28,195			(3,385)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXD00FS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2022	03/23/2023	1	8,315,000	100		93,960		68,593		15,275			(25,485)		35,492		0001
Purchased Call/S&P 500 INDEX/SPXG132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	3,547,000	4373.94		90,449		60,299		29,045			(30,232)		14,471		0001
Purchased Call/S&P 500 INDEX/SPX721KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	1	1,280,000	100		32,128		24,074		427			(8,098)		5,535		0001
Purchased Call/S&P 500 INDEX/SPXG131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	1,907,000	100		47,675		41,765		23,950			(6,235)		8,914		0001
Purchased Call/S&P 500 INDEX/SPXG131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	1,153,000	105		17,872		15,656		5,831			(2,337)		5,389		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	1	3,529,000	4471.37	49,759			14,513		3,780			(24,743)		9,509		0001
Purchased Call/S&P 500 INDEX/SPX040ZSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/04/2022	1	2,148,000	100	28,139			2,636					(13,954)		3,326		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/21/2022	01/23/2023	1	1,606,000	100		30,032		17,043		1,026			(13,093)		6,047		0001
Purchased Call/S&P 500 INDEX/SPX721HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1	8,075,000	4201.09		95,285		65,361		53,030			(30,021)		33,415		0001
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/21/2024	1	130,264	2365		4,482		4,266		3,694			(222)		896		0001
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/21/2024	1	175,507	2365		6,425		6,149		4,978			(310)		1,207		0001
Purchased Call/AI Powered US Equity Index/AIP0006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2020	07/01/2022	1	529,543	2344.98	19,411					70			(4,846)		139		0001
Purchased Call/AI Powered US Equity Index/AIP0006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2020	07/01/2022	1	178,007	2344.98	6,364					23			(1,591)		47		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/28/2024	1	256,734	2438.12		8,382		6,998		3,999			(1,391)		1,657		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/28/2024	1	71,656	2438.12		2,474		2,069		1,116			(408)		462		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024	1	3,776,727	2461.74		129,542		113,171		52,345			(16,503)		24,946		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024	1	624,716	2461.74		20,964		18,340		8,659			(2,646)		4,126		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	1	216,018	2461.74		6,877		6,041		2,994			(860)		1,427		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2024	1	426,915	2461.74		13,638		11,997		5,917			(1,688)		2,820		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/28/2023	1	990,699	2557.17	34,864			18,877		2,544			(8,668)		5,140		0001
Purchased Call/S&P 500 INDEX/SPX715XS8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2021	10/21/2022	1	3,222,160	4544.9	226,840			5,550		5,550	(323,367)				8,964		0001
Purchased Call/S&P 500 INDEX/SPXB17U8K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	1	3,369,919	4170.7		279,029		106,742		106,742	(172,287)				13,973		0001
Purchased Call/AI Powered US Equity Index/AIP000LSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2021	05/25/2023	1	169,052	2531.47	6,035			2,719		421			(1,496)		802		0001
Purchased Call/AI Powered US Equity Index/AIP000LSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2021	05/25/2023	1	583,023	2531.47	21,315			9,617		1,451			(5,292)		2,768		0001
Purchased Call/AI Powered US Equity Index/AIP000LSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2021	05/25/2023	1	166,647	2531.47	6,116			2,775		415			(1,521)		791		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/11/2024	1	702,316	2416.37		24,441		20,810		13,032			(3,711)		4,577		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/09/2024	1	64,404	2368.65		2,095		1,973		1,765			(125)		439		0001
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/24/2023	1	177,925	2572.83	6,370			4,490		668			(1,579)		1,054		0001
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2021	11/24/2023	1	448,753	2572.83	13,835			9,765		1,684			(3,440)		2,657		0001
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	11/24/2023	1	65,324	2572.83	1,751			1,265		245			(447)		387		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/31/2024	1	296,339	2389.41		9,927		9,585		7,315			(381)		2,053		0001
Purchased Call/AI Powered US Equity Index/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/31/2024	1	143,819	2389.41		4,659		4,505		3,550			(173)		997		0001
Purchased Call/S&P 500 INDEX/SPXD001S1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/06/2023	1	1,976,000	100		31,418		24,349		49			(7,250)		8,653		0001
Purchased Call/S&P 500 INDEX/SPX715MSS	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/30/2021	11/28/2022	1	1,860,821	4595	31,347			13,025		2,332			(15,630)		5,984		0001
Purchased Call/S&P 500 INDEX/SPXC00USR	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2022	01/04/2023	1	5,354,000	100		66,925		34,477		691			(32,454)		19,212		0001
Purchased Call/S&P 500 INDEX/SPX721USD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	1	2,008,000	100		46,987		45,822		51,339			(1,660)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXA053SV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	1	22,140,000	3674.84		487,080		474,869		523,829			(17,396)		108,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	1	2,661,440	585.35	194,551			81,353		84,231			(48,172)		12,164		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023	1	2,511,726	596.77	185,868			93,447		75,835			(46,148)		12,559		0001
Purchased Call/S&P 500 INDEX/SPX7155SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2021	07/18/2022	1	2,524,000	4327.16	78,749			3,688		9			(38,838)		2,803		0001
Purchased Call/S&P 500 INDEX/SPXG130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	2,508,000	105		38,623		25,004		324			(13,854)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXG130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	4,889,000	3764.79		55,246		54,028		55,852			(1,362)		24,142		0001
Purchased Call/S&P 500 INDEX/SPXE000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/17/2022	06/12/2023	1	3,452,261	3901		113,758		110,874		124,263			(4,108)		16,830		0001
Purchased Call/S&P 500 INDEX/SPX715GSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2021	07/15/2022	1	18,625,000	4327.16	424,650			16,514		36			(211,158)		18,878		0001
Purchased Call/S&P 500 INDEX/SPX721JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	1	1,919,000	100		54,116		40,251		1			(13,937)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXA053$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	1	5,756,000	100		54,106		52,765		58,280			(1,911)		28,383		0001
Purchased Call/S&P 500 INDEX/SPXB002$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	09/16/2021	09/16/2022	1	2,653,000	100	35,020			7,470					(17,366)		6,132		0001
Purchased Call/S&P 500 INDEX/SPXF130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	2,205,000	105	28,665			6,689					(14,254)		5,320		0001
Purchased Call/S&P 500 INDEX/SPXD00R$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/09/2022	05/09/2023	1	2,100,000	3991.24		38,850		33,392		31,176			(5,535)		9,723		0001
Purchased Call/S&P 500 INDEX/SPXB17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/18/2023	1	2,357,000	4577.11		58,454		32,367		6,769			(26,104)		8,767		0001
Purchased Call/S&P 500 INDEX/SPX150B$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/29/2021	07/29/2022	1	2,439,000	100	20,732			1,608					(10,281)		3,437		0001
Purchased Call/S&P 500 INDEX/SPX150H$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/07/2022	03/07/2023	1	6,176,000	100		65,466		44,906		11			(20,626)		25,556		0001
Purchased Call/S&P 500 INDEX/SPX905T$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/30/2022	1	2,580,000	100	48,762			24,652					(24,247)		9,134		0001
Purchased Call/S&P 500 INDEX/SPX721TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023	1	1,307,000	100		32,022		30,425		18,483			(1,842)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXD00R$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/09/2022	05/09/2023	1	7,462,000	3991.24		167,895		144,306		133,937			(23,919)		34,550		0001
Purchased Call/S&P 500 INDEX/SPX621T$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	1	2,158,000	105	26,975			1,049					(13,413)		2,187		0001
Purchased Call/S&P 500 INDEX/SPX715KSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/26/2022	1	3,010,000	4574.79	74,949			24,157		3,286			(37,166)		8,557		0001
Purchased Call/S&P 500 INDEX/SPX715RS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2022	05/02/2023	1	2,339,102	4147		85,942		72,611		46,754			(13,495)		10,709		0001
Purchased Call/S&P 500 INDEX/SPX7210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1	7,182,000	4008.01		82,593		72,582		65,831			(10,183)		33,624		0001
Purchased Call/S&P 500 INDEX/SPXB002$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	09/16/2021	09/16/2022	1	4,528,000	100	40,752			8,692					(20,209)		10,466		0001
Purchased Call/S&P 500 INDEX/SPX7215S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2022	1	9,530,000	4574.79	114,360			36,860		6,659			(56,710)		27,093		0001
Purchased Call/S&P 500 INDEX/SPXF13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2022	1	3,085,000	4701.7	54,296			19,445		1,859			(26,925)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXG131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	1,378,000	100	34,450			22,775		1,554			(11,830)		5,575		0001
Purchased Call/S&P 500 INDEX/SPX7213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	09/23/2022	1	2,010,800	4155	32,593			7,822		1,026			(16,759)		4,852		0001
Purchased Call/S&P 500 INDEX/SPXF13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	2,210,000	100	36,686			14,267					(18,242)		6,868		0001
Purchased Call/S&P 500 INDEX/SPX621T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/09/2021	07/08/2022	1	2,363,000	105	28,592			556					(14,218)		1,749		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2022	1	6,258,000	4701.7	75,096			26,894		2,782			(37,239)		18,745		0001
Purchased Call/S&P 500 INDEX/SPX7210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	1	726,000	12854.8		15,609		13,051		5,765			(2,659)		3,302		0001
Purchased Call/S&P 500 INDEX/SPXD00B8A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/08/2022	03/03/2023	1	2,356,059	3788		37,426		25,613		26,962			(11,851)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXG133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	1,652,000	100		41,300		28,830		5,475			(12,673)		6,877		0001
Purchased Call/S&P 500 INDEX/SPX715LSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/10/2022	1	16,348,000	4646.71	376,004			137,868		15,008			(186,457)		49,342		0001
Purchased Call/S&P 500 INDEX/SPX7216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2021	11/08/2022	1	2,424,000	4701.7	33,936			12,153		1,311			(16,829)		7,261		0001
Purchased Call/S&P 500 INDEX/SPX715KSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/26/2022	1	4,475,000	4574.79	102,925			33,174		4,670			(51,040)		12,722		0001
Purchased Call/S&P 500 INDEX/SPXF13S9S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	1	1,281,000	100		31,513		17,157		18			(14,504)		4,706		0001
Purchased Call/S&P 500 INDEX/SPX721FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	1	746,000	14253.8		15,964		9,933		204			(6,096)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXE13X5V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	8,447,000	4468.73	102,209			20,836		3,609			(50,684)		19,145		0001
Purchased Call/S&P 500 INDEX/SPXB17N5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/02/2022	1	2,416,000	4535.43	74,896			13,143		1,193			(37,242)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXE13S57	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2022	1	9,519,000	4479.71	114,228			14,475		1,265			(56,645)		17,079		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	1,868,000	3674.84		23,724		23,135		25,754			(838)		9,211		0001
Purchased Call/S&P 500 INDEX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2022	01/13/2023	1	3,641,183	4662		84,122		46,184		7,881			(37,960)		13,375		0001
Purchased Call/S&P 500 INDEX/SPX7210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2023	1	9,126,000	4296.12		108,599		89,153		55,030			(19,637)		41,299		0001
Purchased Call/S&P 500 INDEX/SPXB17LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022	1	1,964,000	4411.79	49,886			2,910		173			(24,806)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXB17LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022	1	2,008,000	4411.79	53,814			3,139		183			(26,759)		2,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2021	01/11/2023	1	2,471,839	542.14	173,029			46,109		147,693			(42,902)		9,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2021	01/11/2023	1	1,093,353	542.14	74,336			19,837		65,328			(18,457)		3,996		0001
Purchased Call/S&P 500 INDEX/SPXG136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	1	624,000	14765.7		13,478		9,931		155			(3,619)		2,668		0001
Purchased Call/S&P 500 INDEX/SPX715LSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022	1	84,309	4701.7	6,045			2,165		87			(2,998)		253		0001
Purchased Call/S&P 500 INDEX/SPX721BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	1	808,000	15611.6		17,534		9,573		1			(8,044)		2,968		0001
Purchased Call/S&P 500 INDEX/SPXG131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	1	1,973,000	105		29,003		19,256		295			(9,878)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXB17US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/10/2023	1	2,535,347	3669		55,321		38,941		38,533			(16,443)		10,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2020	08/05/2022	1	1,333,651	504.48	96,690			4,668		137,913			(24,007)		2,094		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/05/2022	1	1,879,376	504.48	138,398			6,690		194,346			(34,409)		2,951		0001
Purchased Call/S&P 500 INDEX/SPXG130$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	1,995,000	3674.84		48,479		47,277		52,686			(1,713)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXG130$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	2,503,000	4348.87		64,828		41,968		21,415			(23,253)		10,063		0001
Purchased Call/S&P 500 INDEX/SPXE13YSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/14/2022	1	2,133,791	4464	53,311			11,137		1,573			(26,582)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXB17RS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/30/2022	1	13,823,000	4567	167,258			70,037		15,523			(82,942)		44,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2023	1	36,401	589.52	2,705			1,271		1,190			(671)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2021	02/24/2023	1	70,661	552.03	5,215			1,705		3,785			(1,293)		286		0001
Purchased Call/S&P 500 INDEX/SPXD004$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/11/2022	02/10/2023	1	2,608,000	4418.64		35,469		22,069		9,761			(13,544)		10,238		0001
Purchased Call/S&P 500 INDEX/SPXG130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,679,000	4348.87		36,702		23,616		13,246			(13,310)		10,679		0001
Purchased Call/S&P 500 INDEX/SPXC001$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/18/2022	1	14,156,000	4697.96	325,588			126,618		12,741			(161,900)		43,992		0001
Purchased Call/S&P 500 INDEX/SPXG130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	3,529,000	4348.87		42,348		27,415		15,543			(15,190)		14,188		0001
Purchased Call/S&P 500 INDEX/SPXG13L$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	12,431,000	4132.15		144,200		132,680		98,715			(11,852)		59,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/04/2023	1	1,536,749	592.26	120,789			86,562		74,228			(29,908)		9,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	07/27/2022	1	263,522	498.39	24,265			918		30,447			(6,347)		358		0001
Purchased Call/S&P 500 INDEX/SPX715K$L	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/24/2022	1	2,617,862	4545	64,236			20,463		3,175			(32,029)		7,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2022	1	2,855,388	504.81	214,725			34,804		317,291			(53,240)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXD008$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/02/2022	02/28/2023	1	2,143,231	4374		69,355		46,493		20,250			(22,927)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXG13E$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/19/2022	1	4,250,000	3200		28,150		6,105		3,310			(21,858)		4,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/22/2022	1	2,363,488	529.94	175,371			34,689		164,383			(43,364)		7,448		0001

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/22/2022	1	1,147,299	529.94	92,422			18,357		79,796			(22,978)		3,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2020	11/22/2022	1	129,036	529.94	10,307			2,056		8,975			(2,566)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	2,326,874	536.21	172,421			36,625		143,597			(42,810)		7,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/02/2022	1	1,222,426	536.21	92,991			19,780		75,439			(23,120)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2020	12/02/2022	1	251,771	536.21	18,913			4,029		15,537			(4,722)		820		0001
Purchased Call/S&P 500 INDEX/SPX715HS5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2022	1	1,698,000	4387.16	48,393			4,266		217			(23,998)		2,553		0001
Purchased Call/S&P 500 INDEX/SPX715HS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	07/29/2022	1	3,401,199	4417	79,472			6,198		168			(39,846)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXG13Q$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/12/2023	1	1,841,206	3901		31,869		31,061		34,773			(1,151)		8,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/31/2022	1	2,863,460	519.12	208,173			17,443		217,552			(51,616)		5,901		0001
Purchased Call/S&P 500 INDEX/SPX721T$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2022	06/02/2023	1	1,817,276	3794		37,118		34,837		19,594			(2,371)		8,731		0001
Purchased Call/S&P 500 INDEX/SPX7219$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2021	12/09/2022	1	1,943,872	4208	37,856			16,977		2,705			(18,981)		6,475		0001
Purchased Call/S&P 500 INDEX/SPX715KSJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/21/2022	1	2,024,652	4550	52,546			16,439		2,339			(26,419)		5,633		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/09/2022	08/12/2022	1	4,050,000	4400		70,370		31,780		1,768			(38,518)		6,950		0001
Purchased Call/S&P 500 INDEX/SPX721U$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	2,057,000	3674.84		68,910		67,182		74,306			(2,461)		10,086		0001
Purchased Call/S&P 500 INDEX/SPXF13B$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022	1	1,420,000	100	34,222			11,978					(17,017)		4,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2021	01/19/2023	1	127,854	541.17	8,566			2,377		7,958			(2,124)		477		0001
Purchased Call/S&P 500 INDEX/SPX7150$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2022	01/19/2023	1	1,601,000	4532.76		40,986		22,807		6,179			(18,191)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXG13L$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	10,961,000	4158.24		126,052		115,518		83,840			(11,774)		52,111		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/05/2022	1	98,328	504.48	7,268			352		10,168			(1,817)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2020	08/05/2022	1	100,235	504.48	7,612			371		10,365			(1,908)		157		0001
Purchased Call/S&P 500 INDEX/SPXF13VS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	1,891,000	105		28,743		16,767		65			(12,082)		7,189		0001
Purchased Call/S&P 500 INDEX/SPX905HS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2022	1	2,947,000	4343.54	39,490			544		4			(19,583)		1,889		0001
Purchased Call/S&P 500 INDEX/SPX721NS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	6,840,000	4391.69		160,740		128,858		58,048			(32,148)		30,589		0001
Purchased Call/S&P 500 INDEX/SPXB17LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/15/2022	1	1,627,000	100	39,373			1,531		36			(19,579)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXF13LS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	1,666,000	105	24,157			11,380		2			(11,914)		5,718		0001
Purchased Call/S&P 500 INDEX/SPX150LSP	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/13/2022	05/12/2023	1	5,644,000	100		54,182		47,410		3,290			(7,145)		26,258		0001
Purchased Call/S&P 500 INDEX/SPX150LSQ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/13/2022	05/12/2023	1	5,278,000	100		50,669		44,335		2,471			(6,682)		24,555		0001
Purchased Call/S&P 500 INDEX/SPX905RSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2022	1	2,155,000	100	40,514			17,857					(20,091)		7,156		0001
Purchased Call/S&P 500 INDEX/SPX721SD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/18/2022	1	3,921,000	4486.46	69,402			20,840		4,922			(34,416)		10,763		0001
Purchased Call/S&P 500 INDEX/SPX161RS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	07/22/2022	1	6,180,000	4500		64,305		17,094		206			(46,839)		7,586		0001
Purchased Call/S&P 500 INDEX/SPX715RSE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/09/2023	1	3,492,000	3991.24		90,443		77,736		71,027			(12,885)		16,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	70,093	506.65	5,096			343		7,006			(1,263)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	362,061	506.65	26,591			1,797		36,190			(6,602)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/19/2022	1	107,896	506.65	8,491			575		10,785			(2,120)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/19/2022	1	77,147	506.65	6,631			451		7,711			(1,660)		143		0001
Purchased Call/S&P 500 INDEX/SPX715HS1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2022	1	3,439,000	4387.16	49,178			4,335		336			(24,387)		5,170		0001
Purchased Call/S&P 500 INDEX/SPX721ESE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	1	2,695,000	4546.54		41,234		24,422		6,950			(16,832)		10,366		0001
Purchased Call/S&P 500 INDEX/SPXD000ST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/29/2022	04/28/2023	1	1,695,000	4131.93		37,121		31,037		12,976			(6,323)		7,709		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7211S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/09/2022	1	1,826,792	4171	30,450			6,055		589			(15,569)		4,028		0001
Purchased Call/S&P 500 INDEX/SPXB00M5Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/18/2022	1	1,905,000	4327.16	48,768			2,284		22			(24,052)		2,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2022	1	109,751	501.32	8,637			1,400		12,900			(2,142)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	1	3,355,680	600.01	239,260			120,291		95,163			(59,405)		16,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	1	677,167	600.01	50,279			25,313		19,204			(12,501)		3,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	06/30/2023	1	159,158	600.01	11,751			5,933		4,514			(2,942)		796		0001
Purchased Call/S&P 500 INDEX/SPX721B9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	1	1,886,000	4662.85		40,738		22,241		13			(18,690)		6,928		0001
Purchased Call/S&P 500 INDEX/SPX721NS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/14/2023	1	1,990,865	3843		40,901		32,790		20,236			(8,180)		8,842		0001
Purchased Call/S&P 500 INDEX/SPX721TS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	1	1,970,000	4115.77		25,610		24,128		18,020			(1,544)		9,549		0001
Purchased Call/S&P 500 INDEX/SPX7216SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2021	11/09/2022	1	2,070,881	4685	45,075			16,448		1,755			(22,475)		6,227		0001
Purchased Call/S&P 500 INDEX/SPX7159SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2021	07/15/2022	1	2,023,000	4327.16	52,193			2,030		4			(25,953)		2,051		0001
Purchased Call/S&P 500 INDEX/SPXG130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	2,394,000	3674.84		55,780		54,382		60,537			(1,992)		11,738		0001
Purchased Call/S&P 500 INDEX/SPXG130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	5,829,000	3674.84		128,238		125,059		139,197			(4,530)		28,743		0001
Purchased Call/S&P 500 INDEX/SPX9050S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2022	1	2,015,000	4682.8	49,368			18,632		1,967			(24,481)		6,195		0001
Purchased Call/S&P 500 INDEX/SPX150CS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/03/2021	08/03/2022	1	1,801,000	100	21,792			1,981					(10,806)		2,748		0001
Purchased Call/S&P 500 INDEX/SPX721SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2022	06/02/2023	1	1,462,000	100		36,404		33,883		12,534			(2,793)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXF13U9E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/19/2023	1	1,830,941	4543		35,468		20,013		6,312			(15,468)		6,827		0001
Purchased Call/S&P 500 INDEX/SPX721CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	1	2,040,000	4532.76		31,212		17,369		4,916			(13,853)		7,607		0001
Purchased Call/S&P 500 INDEX/SPX7159SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2021	07/18/2022	1	4,934,000	4327.16	112,495			5,268		46			(55,481)		5,478		0001
Purchased Call/S&P 500 INDEX/SPX721TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	1	4,546,000	4115.77		101,830		95,939		70,710			(6,138)		22,034		0001
Purchased Call/S&P 500 INDEX/SPXB17S9S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	1	1,882,000	4662.85		51,002		27,845		4,012			(23,399)		6,913		0001
Purchased Call/S&P 500 INDEX/SPX1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	1	6,066,000	100		66,726		51,285		11,641			(15,539)		26,565		0001
Purchased Call/S&P 500 INDEX/SPX150LSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/06/2022	05/05/2023	1	4,056,000	100		40,154		34,354		3,047			(6,067)		18,660		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1401S1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	1	1,538,000	100	28,145			9,278					(13,957)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXD00DS9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2022	03/15/2023	1	5,312,000	100		55,245		39,113		8,983			(16,195)		22,330		0001
Purchased Call/S&P 500 INDEX/SPX721BS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	1	3,745,000	100	43,442			18,532					(21,542)		12,202		0001
Purchased Call/S&P 500 INDEX/SPX161HSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2022	1	9,919,000	100	84,312			2,787					(41,809)		9,360		0001
Purchased Call/S&P 500 INDEX/SPXG13HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	1	8,234,000	3991.24		95,514		82,095		76,744			(13,608)		38,125		0001
Purchased Call/S&P 500 INDEX/SPX161NSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/04/2023	1	1,538,465	255		42,951		22,373		3,148			(20,706)		5,521		0001
Purchased Call/S&P 500 INDEX/SPX161JS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2022	1	2,516,000	249.76	66,171			7,109		181			(32,813)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXG13QS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	7,291,000	3674.84		83,117		81,057		89,767			(2,936)		35,952		0001
Purchased Call/S&P 500 INDEX/SPXF13VS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	1,729,000	100		43,225		25,215		668			(18,169)		6,573		0001
Purchased Call/S&P 500 INDEX/SPXG13QSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	1,793,000	3674.84		51,638		50,358		56,266			(1,824)		8,841		0001
Purchased Call/S&P 500 INDEX/SPXB17SSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/11/2023	1	1,668,000	4713.07		42,868		22,910		2,741			(19,966)		6,096		0001
Purchased Call/S&P 500 INDEX/SPX721WS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	1	6,686,000	3818.83		147,761		147,761		142,197			(405)		33,384		0001
Purchased Call/S&P 500 INDEX/SPXB17SSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/18/2023	1	3,180,000	4577.11		51,516		28,525		6,573			(23,006)		11,828		0001
Purchased Call/S&P 500 INDEX/SPX7213S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,524,000	254.83	20,879			5,278		54			(10,382)		3,826		0001
Purchased Call/S&P 500 INDEX/SPX715LSF	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022	1	5,443,000	4701.7	132,809			47,563		3,698			(65,859)		16,304		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2021	09/13/2022	1	2,769,000	4468.73	45,412			9,257		1,575			(22,519)		6,276		0001
Purchased Call/S&P 500 INDEX/SPXE13RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	8,857,000	4468	106,284			12,400		1,113			(52,850)		15,200		0001
Purchased Call/S&P 500 INDEX/SPXF136SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/13/2022	1	2,212,518	4373	58,514			16,998		5,366			(29,419)		5,933		0001
Purchased Call/S&P 500 INDEX/SPXB00ZSH	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/16/2021	09/15/2022	1	1,672,292	251	45,908			9,692		2,717			(22,828)		3,840		0001
Purchased Call/S&P 500 INDEX/SPXF13USV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	1	1,002,000	100		25,050		14,423		760			(10,638)		3,800		0001
Purchased Call/S&P 500 INDEX/SPX715NSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2022	01/19/2023	1	7,299,000	4532.76		170,797		95,044		26,372			(75,806)		27,217		0001
Purchased Call/S&P 500 INDEX/SPXE13SS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2022	1	2,735,000	4479.71	40,478			5,129		424			(20,073)		4,907		0001
Purchased Call/S&P 500 INDEX/SPXF13C5S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	3,687,000	4649.27	44,613			16,436		2,239			(22,123)		11,170		0001
Purchased Call/S&P 500 INDEX/SPX721TSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	1	3,273,000	4115.77		85,425		80,483		58,730			(5,149)		15,864		0001
Purchased Call/S&P 500 INDEX/SPXC001S5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/19/2021	11/21/2022	1	3,270,000	4697.96	52,647			20,740		2,321			(25,965)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXC008SJ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	10/21/2022	1	3,946,000	100	44,195			13,712					(21,916)		10,978		0001
Purchased Call/S&P 500 INDEX/SPXD00NSD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2022	04/25/2023	1	1,844,000	100		48,866		40,116		7,900			(8,836)		8,345		0001
Purchased Call/S&P 500 INDEX/SPX905TSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	1	3,225,000	4677.03		120,293		63,154		7,803			(57,502)		11,634		0001
Purchased Call/S&P 500 INDEX/SPXB00KSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/09/2021	07/08/2022	1	1,582,000	4369.55	31,640			615		2,378			(15,733)		1,171		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/02/2022	1	1,593,805	514.36	118,420			10,319		135,802			(29,442)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXA053$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	1	3,912,000	3764.79		72,763		71,160		73,536			(1,794)		19,317		0001
Purchased Call/S&P 500 INDEX/SPXB17W$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/01/2023	1	1,591,277	4101		55,232		51,539		37,466			(4,108)		7,634		0001
Purchased Call/S&P 500 INDEX/SPX721F$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	1	1,740,000	4418.64		37,758		23,494		681			(14,419)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXF13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2022	1	3,779,000	4701.7	86,539			30,992		2,756			(42,914)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXD00T$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/11/2023	1	1,692,127	3935		59,013		51,760		46,770			(7,377)		7,860		0001
Purchased Call/S&P 500 INDEX/SPXE133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2022	1	1,822,000	4479.71	11,296			1,432		140			(5,602)		3,269		0001
Purchased Call/S&P 500 INDEX/SPX9050$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2021	10/17/2022	1	2,669,408	4471	67,610			20,227		4,372			(33,712)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXB170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	1	3,587,000	4443.11	83,936			20,348		4,233			(41,623)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXC00U$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/31/2021	12/30/2022	1	2,154,000	4766.18	36,403			18,404		1,891			(18,101)		7,626		0001
Purchased Call/S&P 500 INDEX/SPX7214$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	1	6,165,000	4471.37	74,597			22,194		5,992			(36,790)		16,845		0001
Purchased Call/S&P 500 INDEX/SPX7211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	1	2,829,000	4395.64	55,731			12,743		3,717			(27,637)		6,786		0001
Purchased Call/S&P 500 INDEX/SPXB17S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	1	2,161,000	4662.85		74,771		40,822		5,448			(34,304)		7,938		0001
Purchased Call/S&P 500 INDEX/SPX905U$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	1	1,834,000	100		50,068		26,758		616			(23,319)		6,703		0001
Purchased Call/S&P 500 INDEX/SPX161I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2022	1	4,620,000	100	38,346			3,592					(19,015)		7,153		0001
Purchased Call/S&P 500 INDEX/SPX1610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/24/2023	1	1,909,000	100		36,462		24,039		3,175			(12,587)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXB00X$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/07/2021	09/07/2022	1	1,626,000	100	29,593			5,544					(14,675)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXB17S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/18/2023	1	2,013,000	4577.11		52,942		29,315		6,047			(23,643)		7,488		0001
Purchased Call/S&P 500 INDEX/SPX161N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/03/2023	1	1,687,608	256		43,639		22,673		2,631			(21,096)		6,040		0001
Purchased Call/S&P 500 INDEX/SPX150A$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/20/2022	1	1,655,379	247	47,432			2,510		697			(23,651)		1,937		0001
Purchased Call/S&P 500 INDEX/SPXD00T$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/16/2023	1	2,047,000	4008.01		52,813		46,411		41,347			(6,511)		9,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	04/28/2023	1	326,830	583.71	24,316			10,109		10,589			(6,046)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXC000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2021	12/09/2022	1	724,000	16149.6	15,566			6,942					(7,719)		2,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2020	08/31/2022	1	93,212	512.17	7,401			620		8,252			(1,835)		192		0001
Purchased Call/S&P 500 INDEX/SPXG130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	2,510,000	4348.87		38,654		25,024		13,881			(13,865)		10,091		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13E5S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/28/2022	1	4,250,000	3175		30,870		9,060		6,359			(21,675)		5,886		0001
Purchased Call/S&P 500 INDEX/SPXF1355S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	2,904,000	4363.8	46,754			13,395		5,649			(23,185)		7,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2021	03/16/2023	1	1,532,112	562.83	107,248			38,008		69,252			(26,592)		6,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2021	03/16/2023	1	406,235	562.83	28,625			10,159		18,362			(7,107)		1,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/16/2023	1	444,300	562.83	29,484			10,507		20,083			(7,331)		1,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	03/16/2023	1	86,113	562.83	10,992			5,627		3,892			(3,932)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2020	09/09/2022	1	72,487	507.26	5,741			552		7,210			(1,423)		160		0001
Purchased Call/S&P 500 INDEX/SPXG130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,035,000	4348.87		33,171		21,344		11,718			(12,029)		8,112		0001
Purchased Call/S&P 500 INDEX/SPXG130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	5,647,000	4348.87		114,069		73,398		39,140			(41,366)		22,511		0001
Purchased Call/S&P 500 INDEX/SPXC001S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/19/2021	11/18/2022	1	4,891,000	4697.96	75,811			29,482		3,268			(37,697)		15,200		0001
Purchased Call/S&P 500 INDEX/SPXD00NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/25/2022	04/25/2023	1	2,093,000	4296.12		31,604		25,945		15,344			(5,715)		9,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/12/2022	1	1,449,901	509.02	109,758			11,021		140,390			(27,177)		3,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/06/2022	1	250,926	510.8	19,572			1,804		23,128			(4,840)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023	1	51,396	578.76	3,824			1,516		1,773			(951)		228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/04/2023	1	213,059	591.37	16,917			12,123		10,425			(4,189)		1,274		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/28/2024	1	221,679	597.56		21,348		18,676		12,022			(2,694)		1,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	07/29/2022	1	274,374	497.2	25,620			1,041		32,362			(6,682)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/12/2022	1	162,499	506.92	12,626			1,268		16,369			(3,126)		366		0001
Purchased Call/S&P 500 INDEX/SPX715PS3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2022	02/27/2023	1	1,714,398	4385		46,357		31,033		13,950			(15,367)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXG13E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/22/2022	1	4,250,000	3150		27,630		6,747		3,718			(20,723)		5,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2023	1	448,606	594.4	31,492			14,794		13,325			(7,808)		2,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2021	06/08/2023	1	1,383,432	594.4	95,961			45,142		41,093			(23,826)		6,705		0001
Purchased Call/S&P 500 INDEX/SPX721HS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1	7,484,000	4201.09		170,635		117,047		90,227			(53,762)		30,969		0001
Purchased Call/S&P 500 INDEX/SPXF135$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	4,980,000	4363.8	60,258			17,264		7,702			(29,881)		13,355		0001
Purchased Call/S&P 500 INDEX/SPX721NS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/13/2023	1	2,828,031	4447		77,617		62,007		23,494			(15,739)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXD00DSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/18/2022	03/17/2023	1	2,913,000	4463.12		61,173		44,011		16,022			(17,478)		12,293		0001
Purchased Call/S&P 500 INDEX/SPX905ZS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	1	2,042,000	4463.12		51,254		36,875		13,396			(14,644)		8,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2021	02/24/2023	1	1,192,679	552.86	87,066			28,464		62,858			(21,588)		4,826		0001
Purchased Call/S&P 500 INDEX/SPX721NSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023	1	1,571,000	100		39,589		32,242		2,895			(7,592)		7,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/02/2022	1	5,500,795	516.37	398,258			34,703		448,649			(99,017)		11,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/02/2022	1	131,169	516.37	8,436			736		10,698			(2,109)		275		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/02/2022	1	248,324	516.37	17,284			1,510		20,253			(4,327)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/02/2022	1	55,665	516.37	3,635			319		4,540			(911)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/02/2022	1	84,417	516.37	6,099			538		6,885			(1,542)		177		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/21/2022	01/20/2023	1	1,752,000	100		32,762		18,474		1,049			(14,401)		6,549		0001
Purchased Call/AI Powered US Equity Index/AIP100$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/31/2024	1	128,048	2389.41		4,176		4,043		3,161			(138)		887		0001
Purchased Call/AI Powered US Equity Index/AIP0006$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2020	07/20/2022	1	54,405	2371.62	1,872			49		50			(469)		64		0001
Purchased Call/AI Powered US Equity Index/AIP100$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	04/12/2024	1	53,459	2444.42		1,028		956		860			(73)		357		0001
Purchased Call/AI Powered US Equity Index/AIP0001$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/23/2023	1	633,962	2495.62	21,633			7,886		1,799			(5,371)		2,706		0001
Purchased Call/AI Powered US Equity Index/AIP0001$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2021	03/23/2023	1	99,999	2495.62	3,487			1,276		284			(867)		427		0001
Purchased Call/AI Powered US Equity Index/AIP0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2021	03/10/2023	1	957,065	2504.16	34,424			11,982		2,188			(8,559)		3,984		0001
Purchased Call/AI Powered US Equity Index/AIP0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2021	03/10/2023	1	233,413	2504.16	8,643			3,013		534			(2,158)		972		0001
Purchased Call/AI Powered US Equity Index/AIP0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2021	03/10/2023	1	55,567	2504.16	1,928			678		127			(484)		231		0001
Purchased Call/AI Powered US Equity Index/AIP000K$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/28/2023	1	542,196	2543.49	18,940			7,874		964			(4,709)		2,466		0001
Purchased Call/AI Powered US Equity Index/AIP000K$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	04/28/2023	1	67,809	2543.49	2,451			1,080		121			(646)		308		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2023	1	114,493	2571.25	4,122			2,467		311			(1,023)		625		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/08/2023	1	338,839	2571.25	11,707			7,018		921			(2,911)		1,850		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2023	1	288,134	2571.25	9,980			5,991		784			(2,492)		1,573		0001
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/08/2023	1	61,684	2571.25	2,055			1,235		168			(514)		337		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/23/2024	1	644,959	2415.26		22,509		18,613		11,757			(3,916)		4,145		0001
Purchased Call/AI Powered US Equity Index/AIP000XSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/02/2024	1	303,023	2453.63		10,185		8,173		4,004			(2,043)		1,913		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/03/2024	1	607,056	2423.78		20,336		18,772		11,618			(1,588)		4,122		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2024	1	252,388	2423.78		7,276		6,744		4,830			(559)		1,714		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/03/2024	1	880,220	2423.78		24,186		22,449		16,846			(1,827)		5,976		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/03/2024	1	90,068	2423.78		2,147		1,996		1,724			(154)		612		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/03/2024	1	63,964	2423.78		1,439		1,341		1,224			(100)		434		0001
Purchased Call/AI Powered US Equity Index/AIP000XSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	1	528,316	2453.63		17,839		14,336		6,981			(3,519)		3,336		0001
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/23/2024	1	268,939	2415.26		9,853		8,182		4,903			(1,703)		1,728		0001
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/23/2024	1	662,023	2415.26		26,421		21,968		12,068			(4,536)		4,255		0001
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/23/2024	1	102,842	2415.26		4,030		3,365		1,875			(669)		661		0001
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/23/2024	1	65,550	2415.26		2,467		2,071		1,195			(404)		421		0001
Purchased Call/AI Powered US Equity Index/AIP0000SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/28/2023	1	479,357	2551.67	17,792			9,620		1,316			(4,418)		2,487		0001
Purchased Call/AI Powered US Equity Index/AIP0000SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/28/2023	1	327,456	2551.67	11,874			6,429		899			(2,952)		1,699		0001
Purchased Call/AI Powered US Equity Index/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2021	06/16/2023	1	51,904	2542.46	1,848			892		125			(459)		254		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/15/2023	1	143,024	2517.98	5,120			3,757		972			(1,271)		864		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/15/2023	1	1,439,605	2517.98	51,359			37,739		9,783			(12,769)		8,698		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/15/2023	1	110,136	2517.98	3,741			2,753		748			(934)		665		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/15/2023	1	113,309	2517.98	4,117			3,034		770			(1,029)		685		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V8P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/15/2023	1	119,000	2517.98	4,470			3,312		809			(1,121)		719		0001
Purchased Call/AI Powered US Equity Index/AIP0009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/07/2022	1	663,463	2384.07	21,551			2,027		2,252			(5,365)		1,442		0001
Purchased Call/S&P 500 INDEX/SPXD002SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/08/2022	02/08/2023	1	2,479,959	4521.54		141,110		18,177		18,177	(122,933)				9,692		0001
Purchased Call/AI Powered US Equity Index/AIP000W5Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/12/2024	1	57,318	2491.17		2,023		1,565		534			(466)		355		0001
Purchased Call/AI Powered US Equity Index/AIP000W8Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2024	1	950,356	2491.17		31,889		24,699		8,846			(7,315)		5,891		0001
Purchased Call/AI Powered US Equity Index/AIP000W9Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	1	486,824	2491.17		13,943		10,815		4,532			(3,139)		3,018		0001
Purchased Call/AI Powered US Equity Index/AIP000WSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/12/2024	1	214,241	2491.17		5,785		4,493		1,994			(1,296)		1,328		0001
Purchased Call/AI Powered US Equity Index/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/06/2024	1	1,236,992	2446.68		45,593		36,738		17,347			(8,893)		7,837		0001
Purchased Call/AI Powered US Equity Index/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/06/2024	1	370,770	2446.68		14,760		11,910		5,199			(2,863)		2,349		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/03/2024	1	564,300	2407.32		20,677		19,087		12,034			(1,615)		3,831		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2024	1	741,840	2407.32		23,577		21,854		15,820			(1,811)		5,037		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/03/2024	1	57,318	2407.32		1,740		1,615		1,222			(131)		389		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/03/2024	1	59,750	2407.32		1,767		1,704		1,274			(71)		406		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/25/2024	1	142,535	2419.78		5,032		3,960		2,393			(1,075)		894		0001
Purchased Call/AI Powered US Equity Index/AIP000HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2021	02/17/2023	1	127,552	2508.39	4,630			1,484		233			(1,159)		508		0001
Purchased Call/AI Powered US Equity Index/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2021	06/16/2023	1	80,014	2528.38	2,848			1,377		217			(708)		392		0001
Purchased Call/AI Powered US Equity Index/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2021	06/16/2023	1	1,537,912	2528.38	60,266			29,175		4,176			(15,046)		7,541		0001
Purchased Call/AI Powered US Equity Index/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/16/2023	1	55,675	2528.38	2,302			1,118		151			(576)		273		0001
Purchased Call/AI Powered US Equity Index/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/16/2023	1	102,384	2528.38		315		315		278			(1)		502		0001
Purchased Call/AI Powered US Equity Index/AIP000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2021	02/03/2023	1	353,295	2508.84	13,215			3,966		564			(3,299)		1,365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000GSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2021	02/03/2023	1	142,151	2508.84	5,400			1,623		227			(1,350)		549		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	1	1,213,058	2504.61		41,672		31,873		9,862			(9,829)		7,472		0001
Purchased Call/AI Powered US Equity Index/AIP000GSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/14/2023	1	782,328	2526.98	27,040			8,492		1,003			(6,723)		3,098		0001
Purchased Call/AI Powered US Equity Index/AIP000GSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2023	1	99,993	2526.98	3,363			1,058		128			(837)		396		0001
Purchased Call/AI Powered US Equity Index/AIP000GSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2021	02/14/2023	1	52,258	2526.98	1,738			584		67			(462)		207		0001
Purchased Call/AI Powered US Equity Index/AIP000GSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2021	02/14/2023	1	52,258	2526.98	1,980			692		67			(546)		207		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/05/2024	1	120,246	2504.61		4,223		3,235		978			(992)		741		0001
Purchased Call/AI Powered US Equity Index/AIP000LS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2021	05/17/2023	1	179,257	2518.06	6,399			2,813		511			(1,587)		841		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/21/2024	1	265,997	2441.68		9,058		7,837		4,206			(1,230)		1,747		0001
Purchased Call/AI Powered US Equity Index/AIP0009S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/02/2022	1	296,881	2396.91	9,252			814		673			(2,332)		622		0001
Purchased Call/AI Powered US Equity Index/AIP0009S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/02/2022	1	54,050	2396.91	1,887			171		123			(487)		113		0001
Purchased Call/AI Powered US Equity Index/AIP000BSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/25/2022	1	792,439	2420.4	26,657			4,259		2,337			(6,628)		2,243		0001
Purchased Call/AI Powered US Equity Index/AIP000BSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2020	10/25/2022	1	344,350	2420.4	10,350			1,656		1,015			(2,577)		975		0001
Purchased Call/S&P 500 INDEX/SPX621TSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	2,345,000	100	34,003			1,124					(16,862)		2,213		0001
Purchased Call/S&P 500 INDEX/SPXB17US8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/13/2023	1	1,635,477	4204		36,648		25,887		19,004			(10,802)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXE13PSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/03/2022	1	1,751,160	4422	39,022			3,587		254			(19,457)		2,672		0001
Purchased Call/S&P 500 INDEX/SPX715QS2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/23/2023	1	1,693,556	4445		37,311		27,696		9,615			(9,666)		7,229		0001
Purchased Call/S&P 500 INDEX/SPXG130S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	3,826,000	3674.84		74,224		72,364		80,488			(2,651)		18,760		0001
Purchased Call/S&P 500 INDEX/SPX150HSG	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/06/2023	1	3,864,000	100		42,118		28,775		5			(13,542)		15,957		0001
Purchased Call/S&P 500 INDEX/SPXG13LSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	2,661,000	4132.15		34,859		32,074		23,610			(2,865)		12,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2020	09/09/2022	1	624,349	508.59	48,637			4,677		60,553			(12,059)		1,377		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	1,295,518	516.37	94,055			8,668		106,289			(23,257)		2,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/12/2022	1	80,065	510.66	5,933			596		7,510			(1,469)		180		0001
Purchased Call/S&P 500 INDEX/SPXE13V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/30/2022	1	2,703,000	4528.79	38,653			6,389		573			(19,168)		5,525		0001
Purchased Call/S&P 500 INDEX/SPXE130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	1,935,000	100	47,021			3,657					(23,381)		2,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	1	227,624	585.98	16,935			7,816		7,867			(4,199)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	1,027,720	533.58	78,621			16,700		67,052			(19,520)		3,349		0001
Purchased Call/S&P 500 INDEX/SPXC00U$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/31/2021	12/30/2022	1	1,790,000	4766.18	24,523			12,398		1,323			(12,194)		6,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	1,286,668	534.12	97,787			20,771		83,004			(24,279)		4,192		0001
Purchased Call/S&P 500 INDEX/SPX7214$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	1,575,000	105	19,688			6,125		343			(9,790)		4,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2021	03/01/2023	1	1,915,998	552.35	133,545			44,576		104,141			(33,112)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXB17U$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/07/2023	1	2,125,752	4201		57,568		39,707		28,147			(17,921)		8,796		0001
Purchased Call/S&P 500 INDEX/SPXE13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	8,446,000	4423.15	193,413			17,583		1,229			(95,912)		12,889		0001
Purchased Call/S&P 500 INDEX/SPXE13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	2,229,000	4535.43	42,574			7,471		645			(21,170)		4,667		0001
Purchased Call/S&P 500 INDEX/SPX161R$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	07/19/2022	1	2,060,000	4500		19,880		4,708		44			(15,037)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXB17S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	1	4,690,000	4662.85		109,746		60,466		9,094			(49,803)		17,402		0001
Purchased Call/S&P 500 INDEX/SPXF133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/07/2022	1	1,321,000	100	32,761			8,918		38			(16,246)		3,440		0001
Purchased Call/S&P 500 INDEX/SPX150N$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2022	06/16/2023	1	3,497,000	100		46,510		45,218		58,412			(1,784)		17,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,336,769	554.18		143,302		143,105		136,755			(392)		9,446		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	1	1,475,297	599.12	110,057			56,087		43,315			(27,288)		7,447		0001
Purchased Call/S&P 500 INDEX/SPX715N$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/07/2022	01/09/2023	1	2,860,000	4677.03		100,958		53,399		6,698			(47,866)		10,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	1	155,249	603.73	11,675			6,270		4,411			(2,895)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	295,035	515.08	21,803			2,009		24,891			(5,391)		637		0001
Purchased Call/S&P 500 INDEX/SPXA051$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/14/2023	1	2,430,115	4394		73,156		58,484		25,001			(14,793)		10,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	1,116,837	514.57	82,981			7,647		95,253			(20,519)		2,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2021	05/26/2023	1	3,265,148	586.96	236,723			106,981		108,419			(58,694)		15,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	99,340	553.51		10,719		10,704		10,674			(29)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	4,875,466	555.74		514,362		513,656		490,647			(1,407)		34,451		0001
Purchased Call/S&P 500 INDEX/SPX721E$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	1	6,757,000	4546.54		154,735		91,648		24,390			(63,166)		25,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/12/2022	1	387,956	511.17	28,554			2,867		36,025			(7,070)		873		0001
Purchased Call/S&P 500 INDEX/SPXD00A$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/07/2022	03/07/2023	1	3,116,000	4201.09		105,009		72,031		51,086			(33,085)		12,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	1	516,019	560.07	37,411			13,258		24,643			(9,276)		2,173		0001
Purchased Call/S&P 500 INDEX/SPXG13L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/26/2023	1	2,767,000	4158.24		35,694		32,711		23,639			(3,334)		13,155		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	273,759	502.29	21,079			1,419		29,682			(5,227)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	253,196	599.41	19,040			10,111		7,709			(4,727)		1,302		0001
Purchased Call/S&P 500 INDEX/SPX7210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	10,272,000	4473.75	230,093			49,078		7,835			(114,101)		23,742		0001
Purchased Call/S&P 500 INDEX/SPX7210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	2,125,000	4473.75	54,400			11,603		1,747			(26,976)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXC00$S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/13/2021	10/10/2022	1	2,687,500	4391	63,116			17,707		5,802			(31,558)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXB17R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2022	1	5,439,000	4567	126,185			52,838		10,312			(62,574)		17,607		0001
Purchased Call/S&P 500 INDEX/SPXF13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/15/2022	1	7,352,000	4682.8	88,224			33,297		3,996			(43,749)		22,603		0001
Purchased Call/S&P 500 INDEX/SPXD00X$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023	1	6,613,000	100	65,469			61,104		5,333			(4,856)		31,771		0001
Purchased Call/S&P 500 INDEX/SPXG130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	2,736,000	3674.84	56,635			55,215		61,456			(2,023)		13,415		0001
Purchased Call/S&P 500 INDEX/SPX721W$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	1	8,013,000	3818.83	92,150			92,150		87,830			(252)		40,010		0001
Purchased Call/S&P 500 INDEX/SPX7210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	1	1,777,000	105	23,456			5,169					(11,568)		4,186		0001
Purchased Call/S&P 500 INDEX/SPX150C$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/03/2021	08/03/2022	1	1,385,000	100	23,130			2,103					(11,470)		2,114		0001
Purchased Call/S&P 500 INDEX/SPX040Z$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2021	07/26/2022	1	1,419,000	100	27,671			1,906					(13,722)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXF133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/07/2022	1	5,494,000	4399.76	66,477			18,097		6,386			(32,966)		14,306		0001
Purchased Call/S&P 500 INDEX/SPX1402$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/07/2023	1	1,319,000	100		31,788		21,805		593			(10,015)		5,458		0001
Purchased Call/S&P 500 INDEX/SPXD00F$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/24/2022	03/24/2023	1	1,457,000	4520.16		32,054		23,619		609			(8,606)		6,231		0001
Purchased Call/S&P 500 INDEX/SPX721R$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/19/2023	1	1,889,645	3641		41,058		37,033		28,174			(4,117)		8,888		0001
Purchased Call/S&P 500 INDEX/SPX7210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	07/21/2022	1	4,125,000	4050		23,298		5,614		548			(17,542)		4,947		0001
Purchased Call/S&P 500 INDEX/SPX715T$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/29/2022	06/27/2023	1	1,847,990	3907		60,374		60,374		57,728			(166)		9,202		0001
Purchased Call/S&P 500 INDEX/SPX621Y$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/26/2022	1	1,471,000	4509.37	30,450			4,737					(15,141)		2,907		0001
Purchased Call/S&P 500 INDEX/SPXC00S$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2021	12/27/2022	1	8,098,000	100	100,415			49,516					(49,795)		28,434		0001
Purchased Call/S&P 500 INDEX/SPXB17PS$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2022	1	3,634,000	4363.55	55,964			14,954		5,862			(27,752)		9,415		0001
Purchased Call/S&P 500 INDEX/SPX7211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/20/2022	1	2,509,985	4358	57,099			12,812		4,111			(28,471)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXB00J$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/05/2022	1	2,546,000	100	31,061			342					(15,277)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXG130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	1	1,520,000	105		22,800		21,723		14,320			(1,253)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXG132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	1	1,310,000	100		33,012		22,404		2,258			(10,763)		5,377		0001

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Purchased Call/S&P 500 INDEX/SPX721TSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	1	1,641,000	4115.77		30,359		28,602		21,143			(1,830)		7,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	01/19/2023	1	270,219	541.17	19,983			5,552		16,820			(4,961)		1,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/19/2023	1	1,088,156	541.17	78,378			21,868		67,732			(19,487)		4,058		0001
Purchased Call/S&P 500 INDEX/SPX715SSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	111,473	4115.77		10,835		10,208		5,792			(653)		540		0001
Purchased Call/S&P 500 INDEX/SPXG13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	3,240,000	3764.79		41,148		40,241		41,503			(1,015)		15,999		0001
Purchased Call/S&P 500 INDEX/SPXG130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	3,333,000	4348.87		81,992		52,758		27,131			(29,733)		13,286		0001
Purchased Call/S&P 500 INDEX/SPXD00B$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/02/2022	03/02/2023	1	2,015,000	4386.54		56,622		38,060		16,776			(18,615)		8,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	06/29/2023	1	1,203,109	594.75	89,030			44,393		37,763			(22,075)		6,007		0001
Purchased Call/S&P 500 INDEX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/13/2022	1	1,868,897	4460	31,890			6,592		1,145			(15,945)		4,236		0001
Purchased Call/S&P 500 INDEX/SPX721NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	2,641,000	4391.69		87,153		69,866		29,296			(17,431)		11,811		0001
Purchased Call/S&P 500 INDEX/SPX721MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	1	5,520,000	4397.45		67,344		52,873		25,315			(14,576)		24,431		0001
Purchased Call/S&P 500 INDEX/SPXF1399F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	9,558,000	4605.38	116,608			38,545		5,710			(57,983)		27,402		0001
Purchased Call/S&P 500 INDEX/SPXB00V$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/30/2021	08/30/2022	1	9,329,000	4528.79	112,881			18,658		1,884			(55,977)		19,069		0001
Purchased Call/S&P 500 INDEX/SPX7150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	01/30/2023	1	2,326,721	4432		53,277		31,435		12,019			(21,869)		8,908		0001
Purchased Call/S&P 500 INDEX/SPX905ZS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/17/2023	1	2,798,000	4463.12		105,205		75,689		24,790			(30,059)		11,807		0001
Purchased Call/S&P 500 INDEX/SPXC001S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/18/2022	1	11,543,000	4697.96	139,670			54,316		6,295			(69,451)		35,872		0001
Purchased Call/S&P 500 INDEX/SPXG13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	2,140,000	4132.15		36,808		33,867		24,793			(3,025)		10,251		0001
Purchased Call/S&P 500 INDEX/SPX721SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	1	2,608,000	4132.15		54,768		50,393		36,813			(4,501)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXB17RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/16/2022	1	2,230,061	4168	42,789			20,024		4,075			(21,454)		7,587		0001
Purchased Call/S&P 500 INDEX/SPXG135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	2,774,000	4463.12		37,726		27,142		10,837			(10,779)		11,706		0001
Purchased Call/S&P 500 INDEX/SPXF1398K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	6,857,000	4605.38	83,655			28,116		4,216			(41,258)		19,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/13/2022	1	1,363,277	510.66	101,019			10,268		128,023			(24,979)		3,090		0001
Purchased Call/S&P 500 INDEX/SPXB170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	1	3,108,000	4443.11	81,740			19,816		3,963			(40,534)		7,674		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00US$	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770X0HC3ZE78	12/31/2021	12/30/2022	1	3,551,000	4766.18	73,861			37,341		3,676			(36,727)		12,572		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/01/2022	05/27/2024	1	1,680,353	266.95		64,456		61,963		42,614			(2,575)		11,610		0001
Purchased Call/AI Powered US Equity Index/AIP000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/11/2023	1	103,808	2563.83	3,747			2,253		309			(928)		569		0001
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/19/2024	1	132,190	2437.5		4,653		3,639		1,919			(1,028)		825		0001
Purchased Call/AI Powered US Equity Index/AIP000BSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/03/2020	11/02/2022	1	866,115	2386.19	33,085			5,643		5,366			(8,214)		2,534		0001
Purchased Call/AI Powered US Equity Index/AIP000BSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/04/2020	11/02/2022	1	577,172	2386.19	24,452			4,176		3,576			(6,079)		1,689		0001
Purchased Call/AI Powered US Equity Index/AIP000BSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/05/2020	11/02/2022	1	313,474	2386.19	14,402			2,470		1,942			(3,586)		917		0001
Purchased Call/AI Powered US Equity Index/AIP000BSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/10/2020	11/02/2022	1	211,393	2386.19	8,764			1,509		1,310			(2,197)		619		0001
Purchased Call/AI Powered US Equity Index/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/18/2024	1	1,105,122	2437.84		39,534		35,678		18,779			(3,899)		7,419		0001
Purchased Call/AI Powered US Equity Index/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/18/2024	1	461,264	2437.84		16,800		15,182		7,838			(1,636)		3,097		0001
Purchased Call/AI Powered US Equity Index/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/18/2024	1	50,244	2437.84		1,542		1,403		854			(141)		337		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/23/2021	04/14/2023	1	70,611	2538.13	2,588			1,036		123			(650)		314		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/29/2021	04/14/2023	1	115,713	2538.13	4,278			1,727		202			(1,083)		514		0001
Purchased Call/AI Powered US Equity Index/AIP000CSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/10/2020	11/09/2022	1	3,192,614	2419.27	110,205			19,858		11,445			(27,362)		9,600		0001
Purchased Call/AI Powered US Equity Index/AIP000CSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/11/2020	11/09/2022	1	765,626	2419.27	28,201			5,089		2,745			(7,011)		2,302		0001
Purchased Call/AI Powered US Equity Index/AIP000CSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/12/2020	11/09/2022	1	348,520	2419.27	12,605			2,284		1,249			(3,138)		1,048		0001
Purchased Call/AI Powered US Equity Index/AIP000CSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/13/2020	11/09/2022	1	68,683	2419.27	2,537			460		246			(632)		207		0001
Purchased Call/AI Powered US Equity Index/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/17/2024	1	979,659	2440.18		34,542		31,169		16,348			(3,412)		6,572		0001
Purchased Call/AI Powered US Equity Index/AIP1003SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024	1	646,428	2391.23		21,785		20,881		15,678			(1,017)		4,457		0001
Purchased Call/AI Powered US Equity Index/AIP1004S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/30/2024	1	1,067,110	2391.23		35,366		34,145		26,003			(1,360)		7,389		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/30/2024	1	281,089	2391.23		9,002		8,703		6,849			(334)		1,946		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2024	1	230,706	2391.23		7,501		7,200		5,595			(311)		1,591		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/24/2024	1	440,775	2391.23		13,898		13,359		10,690			(557)		3,039		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/24/2024	1	294,863	2391.23		9,738		9,399		7,151			(378)		2,033		0001
Purchased Call/AI Powered US Equity Index/AIP000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2023	1	393,751	2558.65	14,126			7,932		1,076			(3,527)		2,079		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2024	1	484,100	2444.95		16,313		13,267		6,937			(3,060)		3,075		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/09/2024	1	806,320	2444.95		29,087		23,689		11,553			(5,424)		5,121		0001
Purchased Call/AI Powered US Equity Index/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/23/2024	1	733,565	2425.09		25,034		19,689		11,775			(5,364)		4,592		0001
Purchased Call/AI Powered US Equity Index/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/23/2024	1	241,951	2425.09		7,997		6,298		3,884			(1,705)		1,514		0001
Purchased Call/AI Powered US Equity Index/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/23/2024	1	109,905	2425.09		3,859		3,056		1,764			(814)		688		0001
Purchased Call/AI Powered US Equity Index/AIP000C$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2020	11/11/2022	1	480,385	2422.03	17,484			3,212		1,679			(4,347)		1,455		0001
Purchased Call/AI Powered US Equity Index/AIP000N$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2021	06/23/2023	1	179,634	2563.09	6,395			3,149		343			(1,588)		890		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2024	1	536,913	2450.65		17,118		14,068		7,475			(3,123)		3,430		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024	1	298,220	2450.65		9,359		7,702		4,152			(1,697)		1,905		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2024	1	329,931	2450.65		9,928		8,181		4,593			(1,755)		2,108		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2024	1	781,392	2409.16		27,271		23,043		15,210			(4,253)		5,080		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024	1	573,452	2409.16		21,458		18,157		11,162			(3,322)		3,728		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2024	1	451,525	2409.16		16,860		14,325		8,789			(2,590)		2,935		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2024	1	71,673	2409.16		2,596		2,208		1,395			(396)		466		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/11/2024	1	884,899	2416.37		30,194		25,744		16,420			(4,479)		5,767		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/11/2024	1	111,032	2416.37		4,167		3,563		2,060			(608)		724		0001
Purchased Call/AI Powered US Equity Index/AIP0001SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2021	03/24/2023	1	460,807	2501.26	16,002			5,887		1,215			(3,995)		1,971		0001
Purchased Call/AI Powered US Equity Index/AIP0001SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/24/2023	1	289,271	2501.26	10,206			3,760		762			(2,552)		1,237		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/29/2024	1	64,023	2391.23		2,158		2,069		1,558			(100)		443		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/29/2024	1	602,518	2391.23		19,059		18,324		14,663			(759)		4,169		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/29/2024	1	338,048	2391.23		11,197		10,809		8,227			(431)		2,339		0001
Purchased Call/AI Powered US Equity Index/AIP000PSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/11/2023	1	337,102	2558.65	11,042			6,218		921			(2,764)		1,780		0001
Purchased Call/AI Powered US Equity Index/AIP000TSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/10/2022	1	3,300,291	2590.14	86,138			31,584		176			(42,715)		9,961		0001
Purchased Call/AI Powered US Equity Index/AIP000TSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/10/2022	1	538,801	2590.14	14,624			5,362		29			(7,272)		1,626		0001
Purchased Call/AI Powered US Equity Index/AIP000TSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/10/2022	1	552,270	2590.14	15,872			5,836		30			(7,914)		1,667		0001
Purchased Call/AI Powered US Equity Index/AIP000TSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/10/2022	1	180,300	2590.14	5,337			1,973		10			(2,691)		544		0001
Purchased Call/AI Powered US Equity Index/AIP000SSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/18/2022	1	2,251,663	2563.46	58,768			17,647		113			(29,143)		6,180		0001
Purchased Call/AI Powered US Equity Index/AIP000SSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/18/2022	1	667,448	2563.46	18,130			5,459		34			(9,015)		1,832		0001
Purchased Call/AI Powered US Equity Index/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/17/2024	1	173,912	2440.18		6,250		5,647		2,902			(610)		1,167		0001
Purchased Call/AI Powered US Equity Index/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/17/2024	1	76,012	2440.18		2,547		2,311		1,268			(245)		510		0001
Purchased Call/AI Powered US Equity Index/AIP000TSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/09/2022	1	3,219,626	2610.72	84,032			30,409		86			(41,671)		9,681		0001
Purchased Call/AI Powered US Equity Index/AIP000TSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/09/2022	1	630,541	2610.72	13,921			5,080		17			(6,922)		1,896		0001
Purchased Call/AI Powered US Equity Index/AIP000TSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/09/2022	1	1,038,753	2610.72	24,112			8,798		28			(12,023)		3,123		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/09/2022	1	88,347	2610.72	2,178			797		2			(1,089)		266		0001
Purchased Call/AI Powered US Equity Index/AIP000JS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/28/2023	1	318,736	2501.26	11,275			4,193		856			(2,803)		1,373		0001
Purchased Call/AI Powered US Equity Index/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2021	06/16/2023	1	504,195	2542.46	16,561			8,006		1,219			(4,117)		2,472		0001
Purchased Call/AI Powered US Equity Index/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2021	06/16/2023	1	348,953	2542.46	12,679			6,138		843			(3,165)		1,711		0001
Purchased Call/AI Powered US Equity Index/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/16/2023	1	59,265	2542.46	2,274			1,104		143			(569)		291		0001
Purchased Call/AI Powered US Equity Index/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2021	06/16/2023	1	95,927	2542.46	3,860			1,890		232			(974)		470		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/19/2024	1	2,381,499	2448.59		80,257		72,440		37,655			(7,905)		16,000		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/19/2024	1	613,813	2448.59		21,062		19,037		9,705			(2,049)		4,124		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2024	1	713,029	2448.59		22,798		20,691		11,274			(2,189)		4,790		0001
Purchased Call/AI Powered US Equity Index/AIP0006$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2022	1	271,745	2352.97	9,974			178		437			(2,476)		266		0001
Purchased Call/AI Powered US Equity Index/AIP0006$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2020	07/14/2022	1	58,212	2352.97	2,103			38		94			(523)		57		0001
Purchased Call/AI Powered US Equity Index/AIP1002$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/04/2023	1	1,543,238	2423.78		38,427		32,499		13,433			(6,001)		7,088		0001
Purchased Call/AI Powered US Equity Index/AIP1002$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/04/2023	1	264,653	2423.78		5,286		4,508		2,304			(813)		1,216		0001
Purchased Call/AI Powered US Equity Index/AIP1002$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/04/2023	1	633,915	2423.78		11,892		10,170		5,518			(1,802)		2,912		0001
Purchased Call/AI Powered US Equity Index/AIP1002$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/04/2023	1	335,403	2423.78		5,079		4,355		2,920			(734)		1,541		0001
Purchased Call/AI Powered US Equity Index/AIP0006$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2020	07/14/2022	1	87,719	2352.97	3,255			59		141			(810)		86		0001
Purchased Call/AI Powered US Equity Index/AIP000U$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	11/21/2023	1	55,863	2588.66		1,133		851		177			(282)		330		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/05/2023	1	101,959	2533.15	4,770			3,102		473			(1,211)		574		0001
Purchased Call/AI Powered US Equity Index/AIP0009$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/06/2022	1	111,455	2384.07	3,618			336		369			(902)		241		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/06/2022	1	164,334	2384.07	5,270			490		544			(1,316)		355		0001
Purchased Call/AI Powered US Equity Index/AIP0009GX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/15/2023	1	1,250,122	2526.98	43,238			13,620		1,625			(10,735)		4,962		0001
Purchased Call/AI Powered US Equity Index/AIP0009GX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/15/2023	1	600,006	2526.98	20,192			6,369		780			(5,020)		2,381		0001
Purchased Call/AI Powered US Equity Index/AIP0009GX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2021	02/15/2023	1	73,055	2526.98	2,476			785		95			(617)		290		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2020	11/18/2022	1	266,313	2424.55	9,980			1,933		951			(2,492)		828		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2020	11/18/2022	1	295,868	2424.55	11,179			2,171		1,057			(2,795)		919		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	11/18/2022	1	53,073	2424.55	2,275			450		190			(580)		165		0001
Purchased Call/AI Powered US Equity Index/AIP000CST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2021	11/18/2022	1	268,252	2424.55	16,178			4,257		958			(5,483)		834		0001
Purchased Call/AI Powered US Equity Index/AIP000NSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/08/2022	1	1,000,000	2567.53	26,000			506					(12,929)		740		0001
Purchased Call/AI Powered US Equity Index/AIP000NSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/08/2022	1	886,414	2567.53	23,442			457					(11,753)		656		0001
Purchased Call/AI Powered US Equity Index/AIP000NSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/08/2022	1	161,446	2567.53	3,377			66					(1,702)		120		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/20/2022	1	54,445	2509	1,696			819		52			(858)		187		0001
Purchased Call/AI Powered US Equity Index/AIP000VSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/20/2022	1	85,557	2509	2,609			1,282		82			(1,334)		295		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	1	2,610,546	262.78	98,418			62,457		15,989			(24,402)		14,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	1	478,252	262.78	18,327			11,695		2,929			(4,550)		2,693		0001
Purchased Call/S&P 500 INDEX/SPX7213SS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/06/2023	1	1,638,000	4391.34	177,395			62,784		62,784	(212,251)				9,224		0001
Purchased Call/AI Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/20/2024	1	481,747	2442.69		16,989		14,675		7,546			(2,330)		3,162		0001
Purchased Call/AI Powered US Equity Index/AIP0009SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2020	09/07/2022	1	458,695	2384.07	14,719			1,386		1,557			(3,670)		997		0001
Purchased Call/AI Powered US Equity Index/AIP000986	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2020	09/02/2022	1	55,668	2384.07	1,732			151		179			(433)		117		0001
Purchased Call/AI Powered US Equity Index/AIP000986	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2020	09/02/2022	1	272,428	2384.07	9,218			805		877			(2,308)		570		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000986	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	09/02/2022	1	77,864	2384.07	2,520			221		251			(632)		163		0001
Purchased Call/AI Powered US Equity Index/AIP000986	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/02/2022	1	422,004	2384.07	14,226			1,252		1,359			(3,586)		884		0001
Purchased Call/AI Powered US Equity Index/AIP000986	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/02/2022	1	105,567	2384.07	3,750			337		340			(967)		221		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/29/2024	1	349,163	2438.12		12,065		10,091		5,451			(1,986)		2,255		0001
Purchased Call/AI Powered US Equity Index/AIP0000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/28/2023	1	780,857	2557.17	27,247			14,773		2,005			(6,802)		4,051		0001
Purchased Call/AI Powered US Equity Index/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/20/2024	1	447,360	2318.89		15,362		15,214		16,137			(169)		3,144		0001
Purchased Call/AI Powered US Equity Index/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/20/2024	1	565,577	2318.89		21,336		21,277		20,401			(88)		3,975		0001
Purchased Call/AI Powered US Equity Index/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/20/2024	1	490,121	2318.89		18,048		18,023		17,679			(50)		3,444		0001
Purchased Call/AI Powered US Equity Index/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/20/2024	1	76,315	2318.89		2,674		2,674		2,753					536		0001
Purchased Call/AI Powered US Equity Index/AIP000ASR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2020	10/07/2022	1	286,270	2412.32	10,388			1,406		803			(2,579)		745		0001
Purchased Call/AI Powered US Equity Index/AIP000ASR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	10/07/2022	1	92,392	2412.32	3,482			472		259			(866)		241		0001
Purchased Call/AI Powered US Equity Index/AIP000NS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2021	06/23/2023	1	280,889	2563.09	10,324			5,091		537			(2,567)		1,391		0001
Purchased Call/AI Powered US Equity Index/AIP000NS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2021	06/23/2023	1	339,148	2563.09	12,347			6,097		648			(3,082)		1,679		0001
Purchased Call/AI Powered US Equity Index/AIP000NS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2021	06/23/2023	1	56,183	2563.09	2,012			996		107			(504)		278		0001
Purchased Call/AI Powered US Equity Index/AIP000CSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2020	11/11/2022	1	143,699	2422.03	5,333			981		502			(1,331)		435		0001
Purchased Call/AI Powered US Equity Index/AIP000CSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2020	11/11/2022	1	149,803	2422.03	5,570			1,026		524			(1,392)		454		0001
Purchased Call/AI Powered US Equity Index/AIP000CSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2020	11/11/2022	1	125,824	2422.03	4,530			836		440			(1,134)		381		0001
Purchased Call/AI Powered US Equity Index/AIP000CSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/11/2022	1	69,343	2422.03	2,693			504		242			(681)		210		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/25/2024	1	434,302	2419.78		14,823		11,683		7,291			(3,152)		2,723		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/25/2024	1	246,576	2419.78		7,995		6,328		4,139			(1,691)		1,546		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/25/2024	1	256,618	2419.78		9,303		7,373		4,308			(1,958)		1,609		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/25/2024	1	56,671	2419.78		2,255		1,802		951			(460)		355		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2024	1	74,066	2435.25		2,585		2,124		1,157			(472)		473		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024	1	118,256	2435.25		4,058		3,340		1,847			(736)		756		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2024	1	930,874	2435.25		30,660		25,267		14,536			(5,421)		5,948		0001
Purchased Call/AI Powered US Equity Index/AIP000ASR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	10/07/2022	1	328,510	2412.32	12,760			1,730		922			(3,186)		855		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2021	02/08/2023	1	2,859,491	2517.49	103,919			31,733		4,093			(25,802)		11,175		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2021	02/08/2023	1	99,995	2517.49	3,614			1,105		143			(899)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/08/2023	1	178,968	2517.49	6,576			2,022		256			(1,637)		699		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/08/2023	1	359,875	2517.49	13,054			4,025		515			(3,273)		1,406		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	02/08/2023	1	70,993	2517.49	2,250			708		102			(575)		277		0001
Purchased Call/AI Powered US Equity Index/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2021	02/08/2023	1	97,754	2517.49	4,116			1,549		140			(1,254)		382		0001
Purchased Call/AI Powered US Equity Index/AIP000USA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/18/2022	1	658,918	2593.96	16,471			6,405		42			(8,190)		2,048		0001
Purchased Call/AI Powered US Equity Index/AIP000USA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/18/2022	1	558,376	2593.96	12,470			4,863		35			(6,252)		1,735		0001
Purchased Call/AI Powered US Equity Index/AIP000USA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/18/2022	1	548,882	2593.96	11,424			4,480		35			(5,744)		1,706		0001
Purchased Call/AI Powered US Equity Index/AIP000USA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/18/2022	1	119,452	2593.96	2,616			1,035		8			(1,319)		371		0001
Purchased Call/AI Powered US Equity Index/AIP000QSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/07/2023	1	456,934	2578.56	16,450			9,784		1,133			(4,079)		2,491		0001
Purchased Call/AI Powered US Equity Index/AIP000QSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/07/2023	1	1,101,380	2578.56	38,484			22,921		2,732			(9,555)		6,005		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/07/2023	1	220,647	2578.56	7,635			4,566		547			(1,898)		1,203		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/18/2022	1	1,222,027	2563.46	34,109			10,299		61			(17,007)		3,354		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/18/2022	1	379,213	2563.46	11,367			3,461		19			(5,683)		1,041		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/18/2022	1	135,761	2563.46	4,138			1,264		7			(2,075)		373		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/18/2022	1	181,852	2563.46	5,622			1,721		9			(2,842)		499		0001
Purchased Call/AI Powered US Equity Index/AIP000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	10/18/2022	1	54,499	2563.46	1,937			621		3			(1,022)		150		0001
Purchased Call/AI Powered US Equity Index/AIP000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2021	02/07/2023	1	423,643	2508.84	16,133			4,911		695			(4,011)		1,652		0001
Purchased Call/AI Powered US Equity Index/AIP000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2021	02/07/2023	1	507,463	2508.84	19,220			5,859		832			(4,785)		1,979		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	05/29/2024	1	143,546	2391.23		4,756		4,610		3,493			(151)		993		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/24/2024	1	378,263	2363.39		12,747		12,118		10,876			(645)		2,608		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/24/2024	1	143,623	2363.39		5,000		4,760		4,129			(247)		990		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/24/2024	1	816,055	2363.39		30,230		28,936		23,463			(1,451)		5,626		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024	1	529,116	2363.39		20,866		20,000		15,213			(974)		3,648		0001
Purchased Call/AI Powered US Equity Index/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2021	05/19/2023	1	83,860	2513.86	2,994			1,324		256			(742)		394		0001
Purchased Call/AI Powered US Equity Index/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/19/2023	1	700,009	2513.86	26,487			11,764		2,140			(6,576)		3,293		0001
Purchased Call/AI Powered US Equity Index/AIP000USC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/18/2022	1	2,534,236	2588.66	65,890			25,624		186			(32,764)		7,876		0001
Purchased Call/AI Powered US Equity Index/AIP000USC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/18/2022	1	304,452	2588.66	7,090			2,765		22			(3,555)		946		0001
Purchased Call/AI Powered US Equity Index/AIP000USC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/18/2022	1	550,660	2588.66	11,961			4,691		41			(6,014)		1,711		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2024	1	1,690,220	2338.82		55,946		54,870		57,117			(1,150)		11,828		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2024	1	95,915	2338.82		2,814		2,779		3,241			(50)		671		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/14/2024	1	700,664	2338.82		21,243		21,037		23,677			(235)		4,903		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/14/2024	1	340,860	2338.82		10,448		10,390		11,519			(101)		2,385		0001
Purchased Call/AI Powered US Equity Index/AIP000T$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/07/2022	1	1,427,657	2611.36	36,936			13,235		33			(18,417)		4,260		0001
Purchased Call/AI Powered US Equity Index/AIP000T$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/07/2022	1	83,929	2611.36	1,837			664		2			(919)		250		0001
Purchased Call/AI Powered US Equity Index/AIP000T$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/07/2022	1	257,872	2611.36	6,309			2,286		6			(3,172)		769		0001
Purchased Call/AI Powered US Equity Index/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/28/2023	1	3,890,282	2399.39		96,868		80,992		43,722			(16,500)		17,693		0001
Purchased Call/AI Powered US Equity Index/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/28/2023	1	189,432	2399.39		4,816		4,038		2,129			(787)		862		0001
Purchased Call/AI Powered US Equity Index/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	04/28/2023	1	345,368	2399.39		9,101		7,652		3,882			(1,466)		1,571		0001
Purchased Call/AI Powered US Equity Index/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/28/2023	1	1,211,116	2399.39		36,030		30,378		13,612			(5,721)		5,508		0001
Purchased Call/AI Powered US Equity Index/AIP0006S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	07/10/2020	07/01/2022	1	62,752	2344.98	2,371					8			(595)		16		0001
Purchased Call/AI Powered US Equity Index/AIP0007ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2020	08/05/2022	1	220,159	2385.25	7,312			354		306			(1,825)		346		0001
Purchased Call/AI Powered US Equity Index/AIP0007ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2020	08/05/2022	1	76,066	2385.25	2,354			114		106			(588)		119		0001
Purchased Call/AI Powered US Equity Index/AIP0007ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2020	08/05/2022	1	295,914	2385.25	10,201			497		411			(2,557)		465		0001
Purchased Call/AI Powered US Equity Index/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/18/2023	1	171,525	2542.24	6,248			3,559		589			(1,551)		913		0001
Purchased Call/AI Powered US Equity Index/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/18/2023	1	368,904	2542.24	14,219			8,111		1,266			(3,535)		1,964		0001
Purchased Call/AI Powered US Equity Index/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/18/2023	1	88,877	2542.24	3,662			2,095		305			(915)		473		0001
Purchased Call/AI Powered US Equity Index/AIP000LS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2021	05/12/2023	1	202,326	2496.45	7,223			3,125		750			(1,791)		941		0001
Purchased Call/AI Powered US Equity Index/AIP000LS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2021	05/12/2023	1	299,998	2496.45	11,105			4,825		1,112			(2,757)		1,396		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000LS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2021	05/12/2023	1	150,012	2496.45	6,064			2,638		556			(1,508)		698		0001
Purchased Call/AI Powered US Equity Index/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/16/2023	1	55,778	2558.36	2,008			1,134		157			(498)		296		0001
Purchased Call/AI Powered US Equity Index/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/16/2023	1	1,291,486	2558.36	45,074			25,482		3,625			(11,191)		6,861		0001
Purchased Call/AI Powered US Equity Index/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/16/2023	1	228,231	2558.36	7,505			4,249		641			(1,866)		1,212		0001
Purchased Call/AI Powered US Equity Index/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/16/2023	1	271,544	2558.36	9,039			5,138		762			(2,250)		1,442		0001
Purchased Call/AI Powered US Equity Index/AIP0009SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/09/2022	1	130,989	2379.02	4,737			459		528			(1,184)		289		0001
Purchased Call/AI Powered US Equity Index/AIP0009SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/09/2022	1	128,396	2379.02	4,355			426		518			(1,098)		283		0001
Purchased Call/AI Powered US Equity Index/AIP000BSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2020	11/01/2022	1	842,879	2380.88	33,172			5,620		5,669			(8,247)		2,456		0001
Purchased Call/AI Powered US Equity Index/AIP000BSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2020	11/01/2022	1	135,186	2380.88	5,894			1,000		909			(1,468)		394		0001
Purchased Call/AI Powered US Equity Index/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	1	97,060	2446.68		3,410		2,740		1,353			(673)		613		0001
Purchased Call/AI Powered US Equity Index/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/02/2024	1	224,825	2446.68		8,268		6,654		3,134			(1,622)		1,419		0001
Purchased Call/AI Powered US Equity Index/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/02/2024	1	63,296	2446.68		2,515		2,026		882			(490)		400		0001
Purchased Call/AI Powered US Equity Index/AIP0009SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/07/2022	1	142,901	2384.07	4,908			464		485			(1,232)		311		0001
Purchased Call/AI Powered US Equity Index/AIP0009SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/07/2022	1	50,161	2384.07	1,840			179		170			(472)		109		0001
Purchased Call/AI Powered US Equity Index/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2021	05/24/2023	1	1,885,641	2532.15	66,991			30,132		4,619			(16,633)		8,938		0001
Purchased Call/AI Powered US Equity Index/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2021	05/24/2023	1	234,857	2532.15	8,550			3,851		575			(2,126)		1,113		0001
Purchased Call/AI Powered US Equity Index/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2021	05/24/2023	1	460,066	2532.15	16,812			7,614		1,127			(4,186)		2,181		0001
Purchased Call/AI Powered US Equity Index/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/24/2023	1	60,670	2532.15	2,247			1,019		149			(560)		288		0001
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2021	04/06/2023	1	125,628	2522.54	4,485			1,719		263			(1,112)		550		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/02/2024	1	54,467	2402.6		1,481		1,376		1,195			(106)		370		0001
Purchased Call/AI Powered US Equity Index/AIP000HSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2021	03/03/2023	1	291,330	2470.36	11,018			3,729		1,057			(2,739)		1,196		0001
Purchased Call/AI Powered US Equity Index/AIP000HSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2021	03/03/2023	1	376,779	2470.36	13,750			4,659		1,367			(3,433)		1,547		0001
Purchased Call/AI Powered US Equity Index/AIP000HSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	03/03/2023	1	88,389	2470.36	3,565			1,211		321			(893)		363		0001
Purchased Call/AI Powered US Equity Index/AIP000HSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/03/2023	1	58,128	2470.36	2,254			781		211			(575)		239		0001
Purchased Call/AI Powered US Equity Index/AIP000RSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/19/2023	1	133,396	2562.35	4,618			2,834		421			(1,150)		737		0001
Purchased Call/AI Powered US Equity Index/AIP000RSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/19/2023	1	674,206	2562.35	21,628			13,257		2,130			(5,377)		3,726		0001
Purchased Call/AI Powered US Equity Index/AIP000GSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/03/2023	1	99,225	2508.84	3,809			1,153		158			(955)		383		0001
Purchased Call/AI Powered US Equity Index/AIP000CSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2020	11/08/2022	1	276,160	2436.56	8,603			1,540		692			(2,139)		827		0001
Purchased Call/AI Powered US Equity Index/AIP000USD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/21/2022	1	1,165,263	2588.66	30,413			11,981		90			(15,000)		3,660		0001
Purchased Call/AI Powered US Equity Index/AIP000USD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/21/2022	1	1,299,559	2588.66	28,359			11,265		100			(14,140)		4,081		0001
Purchased Call/AI Powered US Equity Index/AIP000USD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/21/2022	1	1,001,449	2588.66	22,960			9,197		77			(11,480)		3,145		0001
Purchased Call/AI Powered US Equity Index/AIP000USD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	11/21/2022	1	100,000	2588.66	1,318			554		8			(698)		314		0001
Purchased Call/AI Powered US Equity Index/AIP002ZSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/07/2024	1	421,120	2413.02		15,401		13,029		7,962			(2,387)		2,735		0001
Purchased Call/AI Powered US Equity Index/AIP000FS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2021	01/06/2023	1	554,540	2470.99	21,600			5,631		1,334			(5,363)		2,000		0001
Purchased Call/AI Powered US Equity Index/AIP000FS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	01/06/2023	1	154,066	2470.99	6,160			1,608		371			(1,532)		556		0001
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	04/14/2023	1	67,812	2529.35	2,533			1,003		135			(629)		301		0001
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/14/2023	1	485,357	2529.35	18,517			7,340		964			(4,604)		2,156		0001
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2021	04/14/2023	1	53,597	2529.35	2,077			834		106			(524)		238		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/14/2023	1	106,890	2529.35	4,000			1,617		212			(1,014)		475		0001
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	04/14/2023	1	52,484	2529.35	2,083			909		104			(571)		233		0001
Purchased Call/AI Powered US Equity Index/AIP1004SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	05/31/2024	1	891,561	2389.41		29,903		28,991		22,008			(950)		6,178		0001
Purchased Call/AI Powered US Equity Index/AIP1004SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	05/31/2024	1	55,195	2389.41		1,523		1,487		1,363			(42)		382		0001
Purchased Call/AI Powered US Equity Index/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2021	08/23/2023	1	214,880	2563.68	7,736			4,442		589			(1,918)		1,151		0001
Purchased Call/AI Powered US Equity Index/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/23/2023	1	1,211,800	2563.68	44,701			25,702		3,319			(11,099)		6,492		0001
Purchased Call/AI Powered US Equity Index/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2021	08/23/2023	1	258,163	2563.68	9,744			5,610		707			(2,423)		1,383		0001
Purchased Call/AI Powered US Equity Index/AIP000PS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/09/2022	1	1,944,991	2554.98	50,570			5,433					(25,077)		3,219		0001
Purchased Call/AI Powered US Equity Index/AIP000PS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/09/2022	1	1,827,782	2554.98	46,879			5,050					(23,311)		3,025		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/16/2024	1	61,441	2435.25		1,898		1,566		959			(333)		393		0001
Purchased Call/AI Powered US Equity Index/AIP000FSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2021	01/10/2023	1	641,509	2491.2	23,426			6,227		1,106			(5,824)		2,338		0001
Purchased Call/AI Powered US Equity Index/AIP000FSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2021	01/10/2023	1	117,211	2491.2	4,203			1,119		202			(1,047)		427		0001
Purchased Call/AI Powered US Equity Index/AIP000VSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/19/2022	1	104,012	2517.46	2,715			1,279		82			(1,339)		357		0001
Purchased Call/AI Powered US Equity Index/AIP000VSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/19/2022	1	1,217,746	2517.46	32,521			15,404		958			(16,215)		4,180		0001
Purchased Call/AI Powered US Equity Index/AIP000VSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/19/2022	1	756,925	2517.46	20,821			9,890		596			(10,411)		2,598		0001
Purchased Call/AI Powered US Equity Index/AIP000VSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/19/2022	1	56,416	2517.46	1,650			795		44			(837)		194		0001
Purchased Call/AI Powered US Equity Index/AIP000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2021	04/06/2023	1	976,899	2528.01	34,926			13,496		1,884			(8,731)		4,278		0001
Purchased Call/AI Powered US Equity Index/AIP000JSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2021	04/06/2023	1	50,889	2528.01	1,849			715		98			(463)		223		0001
Purchased Call/AI Powered US Equity Index/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/27/2023	1	507,153	2543.14	19,124			10,286		1,531			(4,748)		2,628		0001

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Purchased Call/AI Powered US Equity Index/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/27/2023	1	377,605	2543.14	14,659			7,917		1,140			(3,645)		1,957		0001
Purchased Call/AI Powered US Equity Index/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/27/2023	1	75,633	2543.14	2,847			1,542		228			(712)		392		0001
Purchased Call/AI Powered US Equity Index/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	07/27/2023	1	75,404	2543.14	2,921			1,584		228			(731)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000JS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2021	04/05/2023	1	40,556	2520.66	1,448			553		86			(359)		177		0001
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/07/2023	1	55,671	2578.56	1,851			1,110		138			(463)		304		0001
Purchased Call/AI Powered US Equity Index/AIP000DSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	12/06/2022	1	1,153,456	2454.84	42,237			9,192		2,724			(10,501)		3,806		0001
Purchased Call/AI Powered US Equity Index/AIP000DSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2020	12/06/2022	1	231,320	2454.84	7,997			1,743		546			(1,991)		763		0001
Purchased Call/AI Powered US Equity Index/AIP000DSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/06/2022	1	102,833	2454.84	3,781			831		243			(949)		339		0001
Purchased Call/AI Powered US Equity Index/AIP0001SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2021	03/21/2023	1	370,044	2499.62	12,937			4,687		972			(3,217)		1,574		0001
Purchased Call/AI Powered US Equity Index/AIP0001SO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/21/2023	1	91,261	2499.62	3,038			1,102		240			(756)		388		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/17/2023	1	81,715	2559.98	3,087			2,011		300			(767)		466		0001
Purchased Call/AI Powered US Equity Index/AIP000VSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	12/19/2022	1	143,067	2517.46		3,097		1,553		113			(1,544)		491		0001
Purchased Call/AI Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2023	1	1,451,979	2588.52	49,345			29,183		3,130			(12,336)		7,862		0001
Purchased Call/AI Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/01/2023	1	234,313	2588.52	7,723			4,574		505			(1,933)		1,269		0001
Purchased Call/AI Powered US Equity Index/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/01/2023	1	105,534	2588.52	3,443			2,048		228			(863)		571		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/15/2024	1	34,852	2430.9		1,209		1,035		589			(176)		228		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/15/2024	1	461,361	2430.9		16,629		14,290		7,800			(2,395)		3,016		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2024	1	554,658	2430.9		20,490		17,631		9,377			(2,927)		3,626		0001
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024	1	150,150	2437.5		4,913		3,847		2,180			(1,080)		937		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2024	1	658,003	2437.5		22,473		17,624		9,555			(4,867)		4,104		0001
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/19/2024	1	119,803	2437.5		3,478		2,747		1,740			(742)		747		0001
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/19/2024	1	63,741	2437.5		2,433		1,932		926			(503)		398		0001
Purchased Call/AI Powered US Equity Index/AIP0001WSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/29/2022	1	1,841,357	2533.16	47,875			23,872		1,237			(23,741)		6,501		0001
Purchased Call/AI Powered US Equity Index/AIP0001WSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/29/2022	1	846,962	2533.16	22,164			11,144		569			(11,021)		2,990		0001
Purchased Call/AI Powered US Equity Index/AIP0001WSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2022	1	1,711,783	2533.16	44,052			22,210		1,150			(21,965)		6,044		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	1	895,005	2448.66		30,699		26,967		13,631			(3,837)		5,912		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2024	1	596,934	2448.66		20,560		18,086		9,092			(2,545)		3,943		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/28/2024	1	477,660	2448.66		16,454		14,494		7,275			(1,977)		3,155		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	03/28/2024	1	86,389	2448.66		2,853		2,516		1,316			(339)		571		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	03/28/2024	1	107,594	2448.66		3,388		3,013		1,639			(378)		711		0001
Purchased Call/AI Powered US Equity Index/AIP000ASD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/29/2022	1	470,916	2386.32	16,807			2,081		2,101			(4,173)		1,176		0001
Purchased Call/AI Powered US Equity Index/AIP000ASD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/29/2022	1	828,554	2386.32	31,318			3,893		3,696			(7,787)		2,069		0001
Purchased Call/AI Powered US Equity Index/AIP1001SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/19/2024	1	86,239	2448.59		2,250		2,053		1,364			(199)		579		0001
Purchased Call/AI Powered US Equity Index/AIP1001SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/19/2024	1	126,445	2448.59		3,607		3,324		1,999			(287)		850		0001
Purchased Call/AI Powered US Equity Index/AIP00078B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2020	07/28/2022	1	379,864	2362.63	14,330			532		897			(3,558)		526		0001
Purchased Call/AI Powered US Equity Index/AIP00078P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2020	08/05/2022	1	227,093	2395.24	7,904			382		210			(1,963)		357		0001
Purchased Call/AI Powered US Equity Index/AIP00078P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2020	08/05/2022	1	312,196	2395.24	10,337			500		289			(2,570)		490		0001
Purchased Call/AI Powered US Equity Index/AIP00078B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2020	07/28/2022	1	533,553	2362.63	20,399			761		1,260			(5,072)		739		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0007$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	07/28/2022	1	76,644	2362.63	3,233			121		181			(810)		106		0001
Purchased Call/AI Powered US Equity Index/AIP0001$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2021	03/29/2023	1	105,543	2496.37	3,778			1,407		307			(937)		456		0001
Purchased Call/AI Powered US Equity Index/AIP0001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/29/2023	1	1,122,942	2496.37	40,849			15,227		3,269			(10,142)		4,847		0001
Purchased Call/AI Powered US Equity Index/AIP0001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2021	03/29/2023	1	299,989	2496.37	11,227			4,191		873			(2,791)		1,295		0001
Purchased Call/AI Powered US Equity Index/AIP0001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2021	03/29/2023	1	95,561	2496.37	3,746			1,404		278			(933)		412		0001
Purchased Call/AI Powered US Equity Index/AIP0001$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	03/29/2023	1	52,474	2496.37	2,317			886		153			(588)		226		0001
Purchased Call/AI Powered US Equity Index/AIP1003$T	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/28/2024	1	1,085,013	2391.23		36,565		35,056		26,359			(1,698)		7,502		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2024	1	39,936	2425.97		1,394		1,151		672			(244)		256		0001
Purchased Call/AI Powered US Equity Index/AIP000FS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2021	01/06/2023	1	423,310	2486.84	15,361			4,015		767			(3,835)		1,527		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/13/2023	1	51,216	2518.95	1,834			1,335		342			(455)		309		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/13/2023	1	205,597	2518.95	7,120			5,190		1,374			(1,768)		1,240		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/13/2023	1	1,206,980	2518.95	44,667			32,608		8,064			(11,105)		7,279		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/13/2023	1	914,203	2518.95	32,526			23,843		6,108			(8,098)		5,513		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/13/2023	1	112,925	2518.95	4,002			2,938		754			(998)		681		0001
Purchased Call/AI Powered US Equity Index/AIP0006$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2020	07/15/2022	1	213,617	2360.41	7,387			143		253			(1,834)		217		0001
Purchased Call/AI Powered US Equity Index/AIP000H$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2021	02/23/2023	1	730,022	2501.79	27,581			8,991		1,538			(6,848)		2,947		0001
Purchased Call/AI Powered US Equity Index/AIP000H$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2021	02/23/2023	1	700,001	2501.79	22,921			7,503		1,475			(5,699)		2,826		0001
Purchased Call/AI Powered US Equity Index/AIP000K$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2021	05/11/2023	1	111,771	2521.26	3,990			1,721		295			(989)		519		0001
Purchased Call/AI Powered US Equity Index/AIP000K$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2021	05/11/2023	1	249,806	2521.26	7,701			3,326		660			(1,912)		1,160		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000KSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2021	05/11/2023	1	499,991	2521.26	16,091			6,979		1,320			(4,001)		2,322		0001
Purchased Call/AI Powered US Equity Index/AIP000KSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2021	05/11/2023	1	61,544	2521.26	2,096			914		162			(525)		286		0001
Purchased Call/AI Powered US Equity Index/AIP000KSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/11/2023	1	108,011	2521.26	3,907			1,711		285			(981)		502		0001
Purchased Call/AI Powered US Equity Index/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/16/2023	1	69,766	2558.36	2,608			1,497		196			(656)		371		0001
Purchased Call/AI Powered US Equity Index/AIP000HSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	03/01/2023	1	2,334,610	2508.29	79,226			26,481		4,640			(19,671)		9,544		0001
Purchased Call/AI Powered US Equity Index/AIP000HSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2021	03/01/2023	1	100,006	2508.29	3,173			1,071		199			(795)		409		0001
Purchased Call/AI Powered US Equity Index/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/06/2023	1	362,833	2588.52	12,001			7,141		795			(2,984)		1,976		0001
Purchased Call/AI Powered US Equity Index/AIP1004SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/06/2024	1	728,671	2385.33		25,104		24,346		18,560			(791)		5,071		0001
Purchased Call/AI Powered US Equity Index/AIP1004SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/06/2024	1	556,688	2385.33		18,451		17,918		14,179			(557)		3,874		0001
Purchased Call/AI Powered US Equity Index/AIP1004SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/06/2024	1	246,762	2385.33		7,671		7,480		6,285			(221)		1,717		0001
Purchased Call/AI Powered US Equity Index/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/19/2023	1	111,238	2513.86	4,212			1,873		340			(1,047)		523		0001
Purchased Call/AI Powered US Equity Index/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	05/19/2023	1	174,286	2513.86	9,549			5,530		533			(3,086)		820		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	06/01/2023	1	3,602,419	2381.32		89,700		82,781		52,030			(7,127)		17,282		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/01/2023	1	382,464	2381.32		9,659		9,013		5,524			(718)		1,835		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/01/2023	1	295,188	2381.32		7,532		7,048		4,263			(502)		1,416		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/01/2023	1	403,943	2381.32		10,697		10,038		5,834			(685)		1,938		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/01/2023	1	57,247	2381.32		1,158		1,103		827			(65)		275		0001
Purchased Call/AI Powered US Equity Index/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/02/2024	1	64,470	2446.68		2,391		1,935		899			(464)		407		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/26/2024	1	911,358	2450.58		31,351		27,303		12,034			(4,154)		6,010		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0006SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2020	07/08/2022	1	118,090	2355.68	4,208			41		70			(1,046)		87		0001
Purchased Call/AI Powered US Equity Index/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/12/2024	1	493,370	2359.5		16,479		16,094		14,759			(450)		3,448		0001
Purchased Call/AI Powered US Equity Index/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/12/2024	1	100,444	2359.5		2,890		2,830		3,005			(63)		702		0001
Purchased Call/AI Powered US Equity Index/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/12/2024	1	233,237	2359.5		5,997		5,914		6,977			(115)		1,630		0001
Purchased Call/AI Powered US Equity Index/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/12/2024	1	406,754	2359.5		10,457		10,327		12,168			(187)		2,843		0001
Purchased Call/AI Powered US Equity Index/AIP000A$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/29/2022	1	211,022	2386.32	7,754			965		941			(1,930)		527		0001
Purchased Call/AI Powered US Equity Index/AIP000A$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2020	09/29/2022	1	146,926	2386.32	6,523			823		655			(1,651)		367		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	09/01/2022	1	1,059,018	2584.91	27,534			4,703		1			(13,654)		2,200		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	09/01/2022	1	518,972	2584.91	13,933			2,406					(6,928)		1,078		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2021	09/01/2022	1	548,182	2584.91	14,601			2,529					(7,280)		1,139		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2022	1	356,304	2584.91	8,739			1,518					(4,406)		740		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/01/2022	1	300,005	2584.91	6,945			1,220					(3,521)		623		0001
Purchased Call/AI Powered US Equity Index/AIP000FS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2021	01/11/2023	1	1,597,771	2489.67	58,869			15,709		2,875			(14,616)		5,839		0001
Purchased Call/AI Powered US Equity Index/AIP000FS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2021	01/11/2023	1	633,048	2489.67	22,915			6,123		1,139			(5,697)		2,314		0001
Purchased Call/AI Powered US Equity Index/AIP000FS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2021	01/11/2023	1	187,671	2489.67	6,566			1,767		338			(1,637)		686		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/13/2024	1	1,213,936	2416.37		43,305		36,991		22,630			(6,356)		7,923		0001
Purchased Call/AI Powered US Equity Index/AIP000U$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/22/2022	1	78,695	2575.1	1,394			565		9			(707)		248		0001
Purchased Call/AI Powered US Equity Index/AIP0007$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2020	08/09/2022	1	345,694	2385.25	10,729			576		542			(2,668)		572		0001
Purchased Call/AI Powered US Equity Index/AIP0007$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2020	08/09/2022	1	177,773	2385.25	5,935			319		279			(1,478)		294		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/22/2024	1	113,851	2425.97		3,727		3,081		1,917			(649)		731		0001
Purchased Call/AI Powered US Equity Index/AIP000CS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2020	11/03/2022	1	471,761	2398.62	18,630			3,203		2,362			(4,625)		1,386		0001
Purchased Call/AI Powered US Equity Index/AIP000CS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2020	11/03/2022	1	256,101	2398.62	11,009			1,901		1,282			(2,737)		752		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/22/2024	1	730,096	2425.97		25,141		20,870		12,293			(4,351)		4,688		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/22/2024	1	87,893	2425.97		3,302		2,745		1,480			(568)		564		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/22/2024	1	185,805	2425.97		6,476		5,398		3,129			(1,084)		1,193		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	03/01/2023	1	3,097,644	2425.79		78,990		52,878		20,655			(26,186)		12,663		0001
Purchased Call/AI Powered US Equity Index/AIP000T$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/01/2023	1	420,196	2601.51	15,892			10,741		1,063			(3,962)		2,432		0001
Purchased Call/AI Powered US Equity Index/AIP000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2021	02/09/2023	1	571,031	2520.22	20,345			6,241		789			(5,051)		2,237		0001
Purchased Call/AI Powered US Equity Index/AIP000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/09/2023	1	320,093	2520.22	11,590			3,575		442			(2,882)		1,254		0001
Purchased Call/AI Powered US Equity Index/AIP000GSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/09/2023	1	51,387	2520.22	1,789			554		71			(448)		201		0001
Purchased Call/AI Powered US Equity Index/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/15/2023	1	1,667,692	2377.56		43,103		37,969		24,481			(5,225)		7,795		0001
Purchased Call/AI Powered US Equity Index/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/15/2023	1	353,567	2377.56		7,812		6,900		5,190			(928)		1,653		0001
Purchased Call/AI Powered US Equity Index/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/15/2023	1	79,791	2377.56		1,779		1,585		1,171			(207)		373		0001
Purchased Call/AI Powered US Equity Index/AIP0006$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2020	07/15/2022	1	879,866	2360.41	31,260			604		1,042			(7,772)		892		0001
Purchased Call/AI Powered US Equity Index/AIP0006$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2020	07/15/2022	1	164,827	2360.41	6,163			119		195			(1,539)		167		0001
Purchased Call/AI Powered US Equity Index/AIP0006$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2020	07/15/2022	1	88,917	2360.41	3,304			64		105			(826)		90		0001
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2023	1	2,182,389	2324.3		53,905		52,866		55,020			(1,181)		10,792		0001
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/22/2023	1	331,724	2324.3		9,198		9,121		8,363			(152)		1,640		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/22/2023	1	76,307	2324.3		2,144		2,132		1,924			(18)		377		0001
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2023	1	110,242	2324.3		2,993		2,985		2,779			(17)		545		0001
Purchased Call/AI Powered US Equity Index/AIP0006$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2020	07/19/2022	1	357,412	2362.43	13,159			326		486			(3,272)		408		0001
Purchased Call/AI Powered US Equity Index/AIP0006$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2020	07/19/2022	1	360,838	2362.43	13,583			337		490			(3,382)		412		0001
Purchased Call/AI Powered US Equity Index/AIP000F$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2021	01/12/2023	1	512,415	2494.96	18,020			4,833		848			(4,474)		1,877		0001
Purchased Call/AI Powered US Equity Index/AIP000F$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2021	01/12/2023	1	437,591	2494.96	15,504			4,182		725			(3,855)		1,603		0001
Purchased Call/AI Powered US Equity Index/AIP000A$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/22/2022	1	91,331	2381.52	2,952			337		415			(733)		219		0001
Purchased Call/AI Powered US Equity Index/AIP000A$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2020	09/22/2022	1	532,174	2381.52	17,258			1,978		2,417			(4,291)		1,276		0001
Purchased Call/AI Powered US Equity Index/AIP000A$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/22/2022	1	249,464	2381.52	8,577			985		1,133			(2,135)		598		0001
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/22/2023	1	903,665	2324.3		23,596		23,596		22,782			(66)		4,469		0001
Purchased Call/AI Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/22/2023	1	738,872	2324.3		18,622		18,622		18,628					3,654		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/10/2023	1	1,549,707	2444.95		39,363		24,492		7,367			(15,031)		6,084		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/10/2023	1	254,226	2444.95		6,173		3,852		1,208			(2,326)		998		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/10/2023	1	1,037,001	2444.95		27,679		17,319		4,930			(10,380)		4,071		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/10/2023	1	224,349	2444.95		5,211		3,307		1,066			(1,936)		881		0001
Purchased Call/AI Powered US Equity Index/AIP000D$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	12/07/2022	1	914,405	2455.9	33,309			7,285		2,149			(8,270)		3,027		0001
Purchased Call/AI Powered US Equity Index/AIP000I$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/29/2022	1	234,697	2533.16		5,594		2,836		158			(2,758)		829		0001
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/06/2023	1	89,364	2507.43	3,199			2,298		650			(793)		535		0001
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/06/2023	1	738,664	2507.43	29,050			20,898		5,371			(7,213)		4,425		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/06/2023	1	465,279	2507.43	18,966			13,663		3,383			(4,715)		2,787		0001
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/06/2023	1	100,423	2507.43	3,860			2,793		730			(961)		602		0001
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/06/2023	1	74,521	2507.43	2,738			1,989		542			(687)		446		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2024	1	644,209	2446.49		22,225		19,313		9,866			(2,988)		4,235		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/22/2024	1	721,935	2446.49		25,345		22,055		11,057			(3,377)		4,746		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/22/2024	1	518,338	2446.49		18,303		15,949		7,939			(2,373)		3,408		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/22/2024	1	67,572	2446.49		2,462		2,151		1,035			(313)		444		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	03/22/2024	1	94,043	2446.49		3,102		2,764		1,440			(341)		618		0001
Purchased Call/AI Powered US Equity Index/AIP000R$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/20/2022	1	2,844,909	2541.08	73,968			16,505		78			(36,680)		6,742		0001
Purchased Call/AI Powered US Equity Index/AIP000R$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/20/2022	1	495,002	2541.08	12,902			2,887		13			(6,415)		1,173		0001
Purchased Call/AI Powered US Equity Index/AIP000R$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/20/2022	1	460,977	2541.08	13,294			2,983		13			(6,629)		1,092		0001
Purchased Call/AI Powered US Equity Index/AIP0001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2021	03/10/2023	1	1,301,948	2505.24	47,900			16,695		2,927			(11,958)		5,420		0001
Purchased Call/AI Powered US Equity Index/AIP0001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/10/2023	1	80,168	2505.24	2,740			975		180			(699)		334		0001
Purchased Call/AI Powered US Equity Index/AIP0001$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	03/10/2023	1	56,869	2505.24	2,305			965		128			(691)		237		0001
Purchased Call/AI Powered US Equity Index/AIP000N$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2021	06/29/2023	1	630,155	2566.72	22,211			11,090		1,195			(5,515)		3,146		0001
Purchased Call/AI Powered US Equity Index/AIP000N$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2021	06/29/2023	1	246,867	2566.72	9,078			4,558		468			(2,257)		1,233		0001
Purchased Call/AI Powered US Equity Index/AIP000N$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2021	06/29/2023	1	73,434	2566.72	2,575			1,297		139			(645)		367		0001
Purchased Call/AI Powered US Equity Index/AIP0007$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2020	07/22/2022	1	852,841	2374.41	28,436			824		855			(7,060)		1,047		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/07/2024	1	1,133,347	2413.02		38,678		32,675		21,427			(6,040)		7,362		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/07/2024	1	248,058	2413.02		9,058		7,694		4,690			(1,393)		1,611		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/07/2024	1	72,198	2413.02		2,555		2,173		1,365			(390)		469		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/07/2024	1	157,257	2413.02		5,997		5,122		2,973			(880)		1,021		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/06/2024	1	82,737	2429.14		2,755		2,330		1,393			(428)		537		0001
Purchased Call/AI Powered US Equity Index/AIP0007SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2020	08/10/2022	1	1,241,727	2376.33	40,690			2,239		2,820			(10,103)		2,081		0001
Purchased Call/AI Powered US Equity Index/AIP0007SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2020	08/10/2022	1	876,557	2376.33	30,852			1,700		1,991			(7,671)		1,469		0001
Purchased Call/AI Powered US Equity Index/AIP0007SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2020	08/10/2022	1	552,283	2376.33	20,138			1,114		1,254			(5,014)		926		0001
Purchased Call/AI Powered US Equity Index/AIP0007SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/10/2022	1	52,826	2376.33	2,080			116		120			(524)		89		0001
Purchased Call/AI Powered US Equity Index/AIP0007SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2021	08/10/2022	1	77,849	2376.33	5,549			461		177			(2,080)		130		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/06/2024	1	1,485,249	2429.14		46,083		38,921		25,005			(7,206)		9,640		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/23/2023	1	1,572,148	2439.51		39,933		29,152		9,684			(10,831)		6,711		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/23/2023	1	314,599	2439.51		8,407		6,188		1,938			(2,263)		1,343		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/23/2023	1	726,120	2439.51		20,002		14,765		4,473			(5,345)		3,099		0001
Purchased Call/AI Powered US Equity Index/AIP0006SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2020	07/07/2022	1	635,669	2348.33	23,231			192		531			(5,768)		440		0001
Purchased Call/AI Powered US Equity Index/AIP0006SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2020	07/07/2022	1	151,397	2348.33	5,556			46		127			(1,381)		105		0001
Purchased Call/AI Powered US Equity Index/AIP0006SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2020	07/07/2022	1	95,060	2348.33	3,535			29		79			(880)		66		0001
Purchased Call/AI Powered US Equity Index/AIP0006SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2020	07/07/2022	1	52,931	2348.33	2,146			18		44			(543)		37		0001
Purchased Call/AI Powered US Equity Index/AIP000PS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/04/2023	1	204,442	2560.01	7,237			3,988		528			(1,799)		1,070		0001
Purchased Call/AI Powered US Equity Index/AIP000PS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/04/2023	1	297,192	2560.01	10,388			5,733		768			(2,593)		1,556		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/04/2023	1	103,527	2560.01	3,646			2,018		267			(913)		542		0001
Purchased Call/AI Powered US Equity Index/AIP0007SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/09/2022	1	91,737	2385.25	3,378			183		144			(848)		152		0001
Purchased Call/AI Powered US Equity Index/AIP000FSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2021	01/13/2023	1	752,688	2493.17	25,861			7,011		1,306			(6,430)		2,765		0001
Purchased Call/AI Powered US Equity Index/AIP000FSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	01/13/2023	1	104,065	2493.17	3,904			1,061		181			(977)		382		0001
Purchased Call/AI Powered US Equity Index/AIP000FSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/13/2023	1	71,828	2493.17	2,489			682		125			(628)		264		0001
Purchased Call/AI Powered US Equity Index/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	03/09/2023	1	838,176	2488.72	30,668			10,588		2,401			(7,614)		3,482		0001
Purchased Call/AI Powered US Equity Index/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2021	03/09/2023	1	89,121	2488.72	3,464			1,201		255			(861)		370		0001
Purchased Call/AI Powered US Equity Index/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2021	03/09/2023	1	104,924	2488.72	4,222			1,468		301			(1,056)		436		0001
Purchased Call/AI Powered US Equity Index/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/09/2023	1	99,997	2488.72	3,926			1,367		286			(983)		415		0001
Purchased Call/AI Powered US Equity Index/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2021	03/09/2023	1	55,872	2488.72	2,222			774		160			(557)		232		0001
Purchased Call/AI Powered US Equity Index/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2021	02/24/2023	1	1,068,595	2487.13	38,827			12,764		2,871			(9,654)		4,324		0001
Purchased Call/AI Powered US Equity Index/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2021	02/24/2023	1	856,990	2487.13	34,233			11,269		2,303			(8,546)		3,467		0001
Purchased Call/AI Powered US Equity Index/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	02/24/2023	1	56,781	2487.13	2,160			712		153			(540)		230		0001
Purchased Call/AI Powered US Equity Index/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2021	02/24/2023	1	65,138	2487.13	2,289			756		175			(573)		264		0001
Purchased Call/AI Powered US Equity Index/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2021	02/24/2023	1	125,476	2487.13	5,245			1,815		337			(1,376)		508		0001
Purchased Call/AI Powered US Equity Index/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/01/2023	1	67,272	2381.32		977		977		972					323		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/31/2022	1	1,275,350	2579.34	33,159			5,572		1			(16,443)		2,628		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/31/2022	1	406,581	2579.34	10,996			1,853					(5,468)		838		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/31/2022	1	900,009	2579.34	25,137			4,283		1			(12,534)		1,855		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	08/31/2022	1	87,079	2579.34	2,226			381					(1,126)		179		0001
Purchased Call/AI Powered US Equity Index/AIP000SSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/19/2023	1	171,706	2569.22	6,181			4,033		579			(1,533)		980		0001
Purchased Call/AI Powered US Equity Index/AIP000SSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/19/2023	1	294,818	2569.22	10,832			7,078		995			(2,690)		1,683		0001
Purchased Call/AI Powered US Equity Index/AIP000NSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/11/2023	1	1,260,709	2567.53	42,115			21,754		2,532			(10,471)		6,398		0001
Purchased Call/AI Powered US Equity Index/AIP000NSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/11/2023	1	66,833	2567.53	2,075			1,073		134			(517)		339		0001
Purchased Call/AI Powered US Equity Index/AIP000WSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/30/2022	1	1,205,771	2534.17	31,350			15,805		810			(15,546)		4,269		0001
Purchased Call/AI Powered US Equity Index/AIP000WSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/30/2022	1	438,792	2534.17	11,220			5,672		295			(5,579)		1,553		0001
Purchased Call/AI Powered US Equity Index/AIP000WSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/30/2022	1	253,949	2534.17		6,013		3,057		171			(2,956)		899		0001
Purchased Call/AI Powered US Equity Index/AIP0007SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2020	08/05/2022	1	205,536	2393.57	6,868			332		204			(1,708)		323		0001
Purchased Call/AI Powered US Equity Index/AIP0007SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2020	08/05/2022	1	369,998	2393.57	11,696			566		367			(2,920)		581		0001
Purchased Call/AI Powered US Equity Index/AIP0007S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2020	07/22/2022	1	471,320	2374.41	15,227			442		473			(3,786)		579		0001
Purchased Call/AI Powered US Equity Index/AIP0007S1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2020	07/22/2022	1	122,211	2374.41	4,140			120		123			(1,034)		150		0001
Purchased Call/AI Powered US Equity Index/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	06/01/2023	1	149,113	2540.17	5,323			2,450		341			(1,320)		715		0001
Purchased Call/AI Powered US Equity Index/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2021	06/01/2023	1	1,365,824	2540.17	49,096			22,624		3,122			(12,190)		6,552		0001
Purchased Call/AI Powered US Equity Index/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	06/01/2023	1	106,611	2540.17	3,677			1,701		244			(914)		511		0001
Purchased Call/AI Powered US Equity Index/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/01/2023	1	119,642	2540.17	4,481			2,082		273			(1,122)		574		0001
Purchased Call/AI Powered US Equity Index/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/09/2024	1	54,080	2470.52		1,760		1,427		637			(338)		343		0001
Purchased Call/AI Powered US Equity Index/AIP0000SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/25/2023	1	511,212	2548.54	17,873			9,576		1,424			(4,444)		2,642		0001
Purchased Call/AI Powered US Equity Index/AIP0000SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/25/2023	1	224,934	2548.54	8,227			4,414		626			(2,048)		1,163		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/25/2023	1	75,590	2548.54	2,847			1,534		211			(710)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000DSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2020	12/01/2022	1	593,584	2447.97	20,807			4,379		1,526			(5,166)		1,928		0001
Purchased Call/AI Powered US Equity Index/AIP000DSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2020	12/01/2022	1	613,290	2447.97	21,966			4,642		1,577			(5,461)		1,992		0001
Purchased Call/AI Powered US Equity Index/AIP000DSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2020	12/01/2022	1	66,805	2447.97	2,481			526		172			(620)		217		0001
Purchased Call/AI Powered US Equity Index/AIP0007SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2020	08/05/2022	1	153,930	2393.57	4,869			236		153			(1,219)		242		0001
Purchased Call/AI Powered US Equity Index/AIP0007SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2020	08/05/2022	1	122,934	2393.57	3,971			194		122			(997)		193		0001
Purchased Call/AI Powered US Equity Index/AIP0007SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/05/2022	1	71,663	2393.57	2,547			125		71			(645)		113		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/15/2024	1	355,523	2438.12	12,301			10,570		5,709			(1,772)		2,324		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2024	1	666,216	2438.12	23,631			20,334		10,699			(3,376)		4,355		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024	1	568,375	2438.12	19,960			17,199		9,127			(2,781)		3,716		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/15/2024	1	57,101	2438.12	2,093			1,819		917			(282)		373		0001
Purchased Call/AI Powered US Equity Index/AIP000DS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2020	11/30/2022	1	674,618	2447.46	24,105			5,040		1,728			(5,985)		2,184		0001
Purchased Call/AI Powered US Equity Index/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/18/2023	1	52,548	2542.24	2,142			1,232		180			(537)		280		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024	1	742,988	2440.77	25,113			22,215		12,114			(2,924)		4,938		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2024	1	652,369	2440.77	22,176			19,699		10,637			(2,555)		4,336		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/05/2024	1	513,050	2440.77	17,571			15,629		8,365			(2,003)		3,410		0001
Purchased Call/AI Powered US Equity Index/AIP0001SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/30/2023	1	111,372	2499.46	3,987			1,490		313			(989)		482		0001
Purchased Call/AI Powered US Equity Index/AIP0001SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2021	03/30/2023	1	571,926	2499.46	21,054			7,877		1,605			(5,227)		2,473		0001
Purchased Call/AI Powered US Equity Index/AIP0001SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2021	03/30/2023	1	200,007	2499.46	7,711			2,897		561			(1,917)		865		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000GSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/07/2023	1	127,625	2508.84	4,912			1,506		209			(1,225)		498		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/16/2024	1	152,968	2373.88	5,155			4,844		4,091			(317)		1,049		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/16/2024	1	1,866,795	2373.88	65,931			62,037		49,925			(3,974)		12,796		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/16/2024	1	726,645	2373.88	23,010			21,680		19,433			(1,357)		4,981		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/16/2024	1	191,786	2373.88	6,113			5,784		5,129			(353)		1,315		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/16/2024	1	50,113	2373.88	1,597			1,513		1,340			(90)		344		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/16/2024	1	97,566	2373.88	3,183			3,020		2,609			(167)		669		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/01/2022	1	107,145	2584.91	2,335			411					(1,187)		223		0001
Purchased Call/AI Powered US Equity Index/AIP000VS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/07/2022	1	2,581,097	2525.58	67,109			29,395		1,421			(33,278)		8,545		0001
Purchased Call/AI Powered US Equity Index/AIP000VS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/07/2022	1	331,255	2525.58	9,013			3,959		182			(4,482)		1,097		0001
Purchased Call/AI Powered US Equity Index/AIP000VS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/07/2022	1	679,432	2525.58	16,986			7,523		374			(8,470)		2,249		0001
Purchased Call/AI Powered US Equity Index/AIP000VS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/07/2022	1	264,150	2525.58	6,562			2,914		145			(3,281)		874		0001
Purchased Call/AI Powered US Equity Index/AIP000VS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/07/2022	1	98,876	2525.58	2,383			1,079		54			(1,215)		327		0001
Purchased Call/AI Powered US Equity Index/AIP000HS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/16/2023	1	995,058	2520.73	34,702			10,979		1,458			(8,616)		3,958		0001
Purchased Call/AI Powered US Equity Index/AIP000VSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/16/2022	1	1,343,040	2517.46	35,733			16,769		1,034			(17,966)		4,569		0001
Purchased Call/AI Powered US Equity Index/AIP000VSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/16/2022	1	100,623	2517.46	2,758			1,298		78			(1,390)		342		0001
Purchased Call/AI Powered US Equity Index/AIP000VSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/16/2022	1	101,126	2517.46	2,947			1,407		78			(1,507)		344		0001
Purchased Call/AI Powered US Equity Index/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/19/2023	1	9,023	2505	326			171		41			(81)		46		0001
Purchased Call/AI Powered US Equity Index/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/19/2023	1	593,860	2505	24,560			12,939		2,691			(6,098)		3,046		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000OS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/19/2023	1	735,744	2505	32,358			17,141		3,334			(8,056)		3,773		0001
Purchased Call/AI Powered US Equity Index/AIP000GS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2021	02/01/2023	1	1,659,688	2476.74	63,788			18,864		4,443			(15,838)		6,384		0001
Purchased Call/AI Powered US Equity Index/AIP000TS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/26/2023	1	776,150	2585.7	28,060			18,681		2,266			(6,976)		4,464		0001
Purchased Call/AI Powered US Equity Index/AIP000TS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/26/2023	1	52,050	2585.7	1,931			1,288		152			(481)		299		0001
Purchased Call/AI Powered US Equity Index/AIP000TS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/25/2023	1	1,029,273	2588	36,542			24,177		2,915			(9,073)		5,914		0001
Purchased Call/AI Powered US Equity Index/AIP000TS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/25/2023	1	593,480	2588	19,478			12,905		1,681			(4,843)		3,410		0001
Purchased Call/AI Powered US Equity Index/AIP000TS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/25/2023	1	449,173	2588	17,240			11,501		1,272			(4,316)		2,581		0001
Purchased Call/AI Powered US Equity Index/AIP000TS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/25/2023	1	71,895	2588	2,758			1,843		204			(691)		413		0001
Purchased Call/AI Powered US Equity Index/AIP000IS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	03/10/2023	1	84,499	2492.8	3,025			1,047		230			(750)		352		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/16/2024	1	53,578	2373.88		1,745		1,660		1,433			(87)		367		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/17/2023	1	3,727,944	2382.82		92,826		81,830		52,227			(11,190)		17,480		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/17/2023	1	211,642	2382.82		4,477		3,958		2,965			(529)		992		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2023	1	654,894	2382.82		14,000		12,479		9,175			(1,620)		3,071		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/17/2023	1	526,818	2382.82		11,245		10,051		7,381			(1,274)		2,470		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/17/2023	1	113,756	2382.82		2,382		2,141		1,594			(246)		533		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/17/2023	1	109,991	2382.82		2,409		2,171		1,541			(243)		516		0001
Purchased Call/AI Powered US Equity Index/AIP000NSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/13/2023	1	97,502	2554.3	3,510			1,818		236			(870)		496		0001
Purchased Call/AI Powered US Equity Index/AIP000NSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/13/2023	1	303,298	2554.3	10,143			5,260		735			(2,518)		1,543		0001
Purchased Call/AI Powered US Equity Index/AIP000NSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/13/2023	1	172,185	2554.3	5,549			2,890		417			(1,380)		876		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/21/2023	1	209,784	2541.6	8,143			5,007		841			(2,022)		1,162		0001
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/21/2023	1	270,020	2541.6	11,246			6,943		1,083			(2,796)		1,496		0001
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/21/2023	1	222,898	2541.6	9,253			5,721		894			(2,304)		1,235		0001
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/21/2023	1	67,988	2541.6	2,486			1,544		273			(623)		377		0001
Purchased Call/AI Powered US Equity Index/AIP000HS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2021	02/16/2023	1	332,610	2520.73	11,109			3,529		487			(2,762)		1,323		0001
Purchased Call/AI Powered US Equity Index/AIP000A$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	10/07/2022	1	1,013,421	2422.25	37,202			5,043		2,261			(9,288)		2,639		0001
Purchased Call/AI Powered US Equity Index/AIP000A$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2020	10/07/2022	1	202,064	2422.25	7,562			1,026		451			(1,891)		526		0001
Purchased Call/AI Powered US Equity Index/AIP000A$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2020	10/07/2022	1	52,975	2422.25	1,945			266		118			(488)		138		0001
Purchased Call/AI Powered US Equity Index/AIP000A$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	10/07/2022	1	84,876	2422.25	3,093			423		189			(776)		221		0001
Purchased Call/AI Powered US Equity Index/AIP000I$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/03/2024	1	1,613,080	2527.15		56,349		42,708		10,664			(13,681)		9,919		0001
Purchased Call/AI Powered US Equity Index/AIP000I$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/03/2024	1	216,678	2527.15		6,579		4,993		1,432			(1,590)		1,332		0001
Purchased Call/AI Powered US Equity Index/AIP1000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/25/2024	1	1,170,690	2450.58		40,272		35,065		17,457			(5,344)		7,715		0001
Purchased Call/AI Powered US Equity Index/AIP1000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/25/2024	1	642,199	2450.58		22,194		19,351		9,577			(2,866)		4,232		0001
Purchased Call/AI Powered US Equity Index/AIP1000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/25/2024	1	222,758	2450.58		8,123		7,092		3,322			(1,039)		1,468		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	1	1,176,443	2365.05		39,528		37,402		33,253			(2,277)		8,070		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/17/2024	1	740,663	2365.05		24,897		23,590		20,935			(1,402)		5,081		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/17/2024	1	350,146	2365.05		12,045		11,429		9,897			(631)		2,402		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/17/2024	1	456,809	2365.05		15,197		14,439		12,912			(777)		3,134		0001
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/06/2023	1	370,990	2522.54	12,977			4,980		777			(3,222)		1,625		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/06/2023	1	280,330	2522.54	10,039			3,869		587			(2,496)		1,228		0001
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2021	04/06/2023	1	128,725	2522.54	4,721			1,822		269			(1,175)		564		0001
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2021	04/06/2023	1	51,763	2522.54	1,975			771		108			(499)		227		0001
Purchased Call/AI Powered US Equity Index/AIP0007S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2020	07/26/2022	1	320,499	2360.43	11,408			393		733			(2,836)		428		0001
Purchased Call/AI Powered US Equity Index/AIP0007S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2020	07/26/2022	1	76,879	2360.43	2,932			101		176			(730)		103		0001
Purchased Call/AI Powered US Equity Index/AIP0007S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2020	07/26/2022	1	64,487	2360.43	2,704			94		147			(679)		86		0001
Purchased Call/AI Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/20/2024	1	76,383	2442.69		2,684		2,332		1,196			(362)		501		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/10/2024	1	1,853,342	2367.7		62,458		58,174		51,170			(4,358)		12,648		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/10/2024	1	305,978	2367.7		9,815		9,154		8,448			(672)		2,088		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024	1	346,726	2367.7		11,400		10,677		9,573			(766)		2,366		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/10/2024	1	57,156	2367.7		2,029		1,903		1,578			(134)		390		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/10/2024	1	51,095	2367.7		1,673		1,576		1,411			(100)		349		0001
Purchased Call/AI Powered US Equity Index/AIP0000SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/30/2023	1	127,985	2581.29	4,607			2,690		296			(1,142)		691		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/14/2024	1	158,455	2338.82		5,297		5,283		5,355			(22)		1,109		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/14/2024	1	249,739	2338.82		8,144		8,133		8,439			(23)		1,748		0001
Purchased Call/AI Powered US Equity Index/AIP000ESD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2020	12/21/2022	1	200,855	2468.41	7,257			1,727		432			(1,802)		693		0001
Purchased Call/AI Powered US Equity Index/AIP000ESD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2020	12/21/2022	1	388,577	2468.41	13,952			3,338		836			(3,469)		1,341		0001
Purchased Call/AI Powered US Equity Index/AIP000A$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2020	10/12/2022	1	639,134	2427.95	23,228			3,291		1,336			(5,767)		1,706		0001
Purchased Call/AI Powered US Equity Index/AIP000A$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2020	10/12/2022	1	624,712	2427.95	22,143			3,142		1,306			(5,505)		1,667		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000A$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2020	10/12/2022	1	140,845	2427.95	5,022			715		294			(1,250)		376		0001
Purchased Call/AI Powered US Equity Index/AIP1003$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/14/2024	1	1,685,584	2377.56		56,804		53,293		43,943			(3,725)		11,537		0001
Purchased Call/AI Powered US Equity Index/AIP1003$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/14/2024	1	54,494	2377.56		1,883		1,772		1,421			(114)		373		0001
Purchased Call/AI Powered US Equity Index/AIP000HS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2021	01/23/2023	1	54,992	2499.63	1,821			542		91			(474)		207		0001
Purchased Call/AI Powered US Equity Index/AIP000JS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2021	04/04/2023	1	101,694	2514.08	3,630			1,379		237			(896)		444		0001
Purchased Call/AI Powered US Equity Index/AIP000JS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2021	04/04/2023	1	307,899	2514.08	11,489			4,384		718			(2,856)		1,344		0001
Purchased Call/AI Powered US Equity Index/AIP000JS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/04/2023	1	53,977	2514.08	1,975			755		126			(492)		236		0001
Purchased Call/AI Powered US Equity Index/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2021	01/13/2023	1	420,896	2491.69	15,196			4,114		750			(3,773)		1,546		0001
Purchased Call/AI Powered US Equity Index/AIP0007SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2020	07/29/2022	1	740,530	2377.15	26,532			1,026		1,022			(6,597)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP0007SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	07/29/2022	1	231,962	2377.15	8,727			338		320			(2,179)		327		0001
Purchased Call/AI Powered US Equity Index/AIP0007SF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	07/29/2022	1	69,603	2377.15	2,706			105		96			(677)		98		0001
Purchased Call/AI Powered US Equity Index/AIP000NSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/12/2023	1	1,179,737	2570.57	38,739			20,036		2,300			(9,618)		5,995		0001
Purchased Call/AI Powered US Equity Index/AIP000NSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/12/2023	1	178,783	2570.57	5,454			2,825		349			(1,356)		908		0001
Purchased Call/AI Powered US Equity Index/AIP000NSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2021	07/12/2023	1	116,935	2570.57	3,434			1,786		228			(855)		594		0001
Purchased Call/AI Powered US Equity Index/AIP000SS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/09/2023	1	204,983	2539.27	7,400			4,740		904			(1,832)		1,158		0001
Purchased Call/AI Powered US Equity Index/AIP000W$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/08/2022	1	185,160	2365.05	6,819			658		1,017			(1,721)		405		0001
Purchased Call/AI Powered US Equity Index/AIP000W$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/08/2022	1	88,004	2365.05	3,708			364		484			(949)		193		0001
Purchased Call/AI Powered US Equity Index/AIP000PSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/11/2023	1	247,010	2558.36	8,905			4,994		677			(2,214)		1,304		0001
Purchased Call/AI Powered US Equity Index/AIP000PSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2023	1	470,073	2558.36	16,891			9,485		1,289			(4,217)		2,482		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/11/2023	1	51,014	2558.36	1,692			957		140			(424)		269		0001
Purchased Call/AI Powered US Equity Index/AIP000MSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2021	06/09/2023	1	778,213	2554.45	27,650			13,118		1,540			(6,903)		3,777		0001
Purchased Call/AI Powered US Equity Index/AIP000YS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/03/2023	1	1,995,404	2446.68		50,883		30,671		8,716			(20,409)		7,711		0001
Purchased Call/AI Powered US Equity Index/AIP000YS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/03/2023	1	553,806	2446.68		15,113		9,161		2,419			(5,961)		2,140		0001
Purchased Call/AI Powered US Equity Index/AIP000YSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/13/2023	1	144,173	2444.95		3,676		2,299		680			(1,392)		570		0001
Purchased Call/AI Powered US Equity Index/AIP000YSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/13/2023	1	822,897	2444.95		22,042		13,860		3,882			(8,197)		3,252		0001
Purchased Call/AI Powered US Equity Index/AIP000YSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/13/2023	1	950,988	2444.95		22,179		14,142		4,486			(8,171)		3,758		0001
Purchased Call/AI Powered US Equity Index/AIP000YSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/13/2023	1	50,244	2444.95		1,082		694		237			(389)		199		0001
Purchased Call/AI Powered US Equity Index/AIP000BS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	10/19/2022	1	588,929	2419.99	20,854			3,155		1,631			(5,178)		1,624		0001
Purchased Call/AI Powered US Equity Index/AIP000BS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2020	10/19/2022	1	510,110	2419.99	17,222			2,609		1,412			(4,282)		1,407		0001
Purchased Call/AI Powered US Equity Index/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2021	01/13/2023	1	754,384	2491.69	26,119			7,081		1,344			(6,494)		2,771		0001
Purchased Call/AI Powered US Equity Index/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2021	01/13/2023	1	99,992	2491.69	3,612			980		178			(903)		367		0001
Purchased Call/AI Powered US Equity Index/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	01/13/2023	1	498,986	2491.69	18,864			5,128		889			(4,723)		1,833		0001
Purchased Call/AI Powered US Equity Index/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2021	01/13/2023	1	65,257	2491.69	2,110			582		116			(534)		240		0001
Purchased Call/AI Powered US Equity Index/AIP000XSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/25/2023	1	1,673,769	2419.78		42,848		24,552		10,261			(18,313)		6,333		0001
Purchased Call/AI Powered US Equity Index/AIP000XSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/25/2023	1	640,008	2419.78		15,655		8,995		3,924			(6,666)		2,421		0001
Purchased Call/AI Powered US Equity Index/AIP000XSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/25/2023	1	495,039	2419.78		11,272		6,531		3,035			(4,782)		1,873		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/11/2023	1	92,439	2556.67	3,328			1,856		259			(825)		488		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	08/11/2023	1	590,719	2556.67	21,467			12,021		1,652			(5,330)		3,119		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/11/2023	1	355,096	2556.67	12,920			7,245		993			(3,212)		1,875		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2023	1	110,781	2556.67	4,017			2,256		310			(1,003)		585		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/11/2023	1	55,147	2556.67	2,216			1,271		154			(565)		291		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/13/2023	1	105,895	2558.66	3,812			2,466		390			(947)		601		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/13/2023	1	975,157	2558.66	35,330			22,886		3,591			(8,784)		5,533		0001
Purchased Call/AI Powered US Equity Index/AIP000PS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/09/2022	1	812,151	2554.98	21,313			2,303					(10,627)		1,344		0001
Purchased Call/AI Powered US Equity Index/AIP000PS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/09/2022	1	59,327	2554.98	1,400			156					(714)		98		0001
Purchased Call/AI Powered US Equity Index/AIP000DSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2020	11/29/2022	1	1,700,843	2445.25	61,502			12,792		4,476			(15,291)		5,488		0001
Purchased Call/AI Powered US Equity Index/AIP000DSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2020	11/29/2022	1	457,360	2445.25	16,259			3,386		1,204			(4,048)		1,476		0001
Purchased Call/AI Powered US Equity Index/AIP000DSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2020	11/29/2022	1	54,700	2445.25	1,987			416		144			(495)		177		0001
Purchased Call/AI Powered US Equity Index/AIP000DSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2021	11/29/2022	1	81,476	2445.25	4,335			1,199		214			(1,424)		263		0001
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2021	01/27/2023	1	867,567	2461.88	33,531			9,712		2,856			(8,325)		3,298		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/17/2023	1	1,325,686	2559.98	51,091			33,333		4,874			(12,720)		7,554		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/17/2023	1	111,257	2559.98	4,514			2,957		409			(1,125)		634		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/17/2023	1	106,674	2559.98	4,377			2,872		392			(1,093)		608		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	10/17/2023	1	50,022	2559.98	2,307			1,550		184			(591)		285		0001
Purchased Call/AI Powered US Equity Index/AIP0000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/18/2023	1	174,639	2522.96	6,535			3,439		637			(1,625)		894		0001
Purchased Call/AI Powered US Equity Index/AIP0000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/18/2023	1	270,209	2522.96	10,810			5,719		985			(2,695)		1,384		0001
Purchased Call/AI Powered US Equity Index/AIP0000S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/18/2023	1	176,103	2522.96	7,257			3,845		642			(1,812)		902		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/13/2023	1	91,958	2558.66	3,386			2,196		339			(845)		522		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/13/2023	1	239,798	2558.66	9,099			5,911		883			(2,275)		1,361		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/13/2023	1	109,715	2558.66	4,472			2,921		404			(1,121)		623		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/13/2023	1	68,342	2558.66	2,817			1,843		252			(707)		388		0001
Purchased Call/AI Powered US Equity Index/AIP000KSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2021	05/10/2023	1	799,998	2526.92	27,648			11,903		1,939			(6,865)		3,710		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/20/2022	1	1,296,799	2573.05	33,846			10,350		53			(16,784)		3,592		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/20/2022	1	242,381	2573.05	6,795			2,095		10			(3,379)		671		0001
Purchased Call/AI Powered US Equity Index/AIP000JSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2021	04/12/2023	1	61,667	2529.14	2,202			862		121			(546)		273		0001
Purchased Call/AI Powered US Equity Index/AIP000JSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2021	04/12/2023	1	1,734,914	2529.14	62,883			24,651		3,393			(15,613)		7,679		0001
Purchased Call/AI Powered US Equity Index/AIP000JSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2021	04/12/2023	1	604,110	2529.14	21,548			8,459		1,181			(5,357)		2,674		0001
Purchased Call/AI Powered US Equity Index/AIP000JSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	04/12/2023	1	127,140	2529.14	4,572			1,845		249			(1,169)		563		0001
Purchased Call/AI Powered US Equity Index/AIP000VST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/15/2023	1	108,503	2517.46	3,697			2,720		741			(923)		656		0001
Purchased Call/AI Powered US Equity Index/AIP000VST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/15/2023	1	291,899	2517.46	10,636			7,837		1,993			(2,659)		1,764		0001
Purchased Call/AI Powered US Equity Index/AIP000VST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/15/2023	1	79,703	2517.46	3,103			2,306		544			(782)		482		0001
Purchased Call/AI Powered US Equity Index/AIP000JS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2021	04/05/2023	1	1,109,065	2520.66	39,942			15,274		2,364			(9,917)		4,848		0001
Purchased Call/AI Powered US Equity Index/AIP000JS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/05/2023	1	346,313	2520.66	12,230			4,683		738			(3,041)		1,514		0001
Purchased Call/AI Powered US Equity Index/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/12/2023	1	197,420	2520.04	6,791			4,948		1,301			(1,688)		1,189		0001
Purchased Call/AI Powered US Equity Index/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/12/2023	1	447,988	2520.04	16,474			12,020		2,951			(4,101)		2,699		0001
Purchased Call/AI Powered US Equity Index/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/12/2023	1	127,716	2520.04	4,496			3,299		841			(1,123)		769		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V8K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/12/2023	1	65,496	2520.04	2,347			1,727		431			(589)		395		0001
Purchased Call/AI Powered US Equity Index/AIP000FS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2021	01/05/2023	1	557,506	2461.72	20,992			5,428		1,555			(5,212)		2,006		0001
Purchased Call/AI Powered US Equity Index/AIP000LS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	05/17/2023	1	816,305	2518.06	28,619			12,597		2,325			(7,106)		3,828		0001
Purchased Call/AI Powered US Equity Index/AIP000LS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2021	05/17/2023	1	714,625	2518.06	24,869			10,962		2,035			(6,183)		3,351		0001
Purchased Call/AI Powered US Equity Index/AIP000CSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2020	11/17/2022	1	320,398	2430.02	11,065			2,116		1,018			(2,747)		992		0001
Purchased Call/AI Powered US Equity Index/AIP000CSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2020	11/17/2022	1	594,431	2430.02	21,226			4,075		1,889			(5,277)		1,841		0001
Purchased Call/AI Powered US Equity Index/AIP000CSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2020	11/17/2022	1	56,911	2430.02	2,038			392		181			(508)		176		0001
Purchased Call/AI Powered US Equity Index/AIP000RSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/27/2023	1	3,491	2568.45	126			78		11			(31)		19		0001
Purchased Call/AI Powered US Equity Index/AIP000RSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/27/2023	1	1,174,937	2568.45	37,008			23,060		3,612			(9,188)		6,552		0001
Purchased Call/AI Powered US Equity Index/AIP000DSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2020	12/07/2022	1	590,104	2455.9	20,287			4,443		1,387			(5,044)		1,953		0001
Purchased Call/AI Powered US Equity Index/AIP000DSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2020	12/07/2022	1	97,647	2455.9	3,423			754		229			(853)		323		0001
Purchased Call/AI Powered US Equity Index/AIP000DSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/07/2022	1	135,811	2455.9	4,967			1,097		319			(1,245)		450		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/04/2024	1	116,633	2524.71		4,129		3,131		792			(1,001)		718		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/04/2024	1	548,746	2524.71		16,879		12,816		3,725			(4,075)		3,377		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/04/2024	1	1,147,380	2524.71		36,148		27,560		7,788			(8,689)		7,061		0001
Purchased Call/AI Powered US Equity Index/AIP000BS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/12/2022	1	221,569	2380.42	8,281			481		478			(2,067)		380		0001
Purchased Call/AI Powered US Equity Index/AIP000LSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/31/2023	1	98,183	2539.54	3,505			1,608		225			(866)		470		0001
Purchased Call/AI Powered US Equity Index/AIP000LSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/31/2023	1	50,207	2539.54	1,796			825		115			(446)		241		0001
Purchased Call/AI Powered US Equity Index/AIP000LSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2021	05/31/2023	1	592,119	2539.54	21,343			9,819		1,355			(5,307)		2,836		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000L$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	05/31/2023	1	254,741	2539.54	8,804			4,067		583			(2,192)		1,220		0001
Purchased Call/AI Powered US Equity Index/AIP000QST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/09/2022	1	2,129,724	2571.25	55,373			10,737		7			(27,459)		4,697		0001
Purchased Call/AI Powered US Equity Index/AIP000QST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/09/2022	1	423,665	2571.25	10,389			2,020		1			(5,166)		934		0001
Purchased Call/AI Powered US Equity Index/AIP000QST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/09/2022	1	777,700	2571.25	19,106			3,725		2			(9,580)		1,715		0001
Purchased Call/AI Powered US Equity Index/AIP000RSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/20/2022	1	552,787	2541.08	17,599			3,982		15			(8,800)		1,310		0001
Purchased Call/AI Powered US Equity Index/AIP000RSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/20/2022	1	51,025	2541.08	1,342			306		1			(680)		121		0001
Purchased Call/AI Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/12/2024	1	90,498	2503.35		3,195		2,457		760			(740)		561		0001
Purchased Call/AI Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/12/2024	1	717,010	2503.35		23,604		18,257		6,023			(5,440)		4,445		0001
Purchased Call/AI Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2024	1	273,015	2503.35		8,554		6,625		2,293			(1,962)		1,692		0001
Purchased Call/AI Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	1	354,574	2503.35		9,436		7,319		2,978			(2,124)		2,198		0001
Purchased Call/AI Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/12/2024	1	167,574	2503.35		3,508		2,748		1,408			(763)		1,039		0001
Purchased Call/AI Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/12/2024	1	97,990	2359.5		2,607		2,581		2,931			(29)		685		0001
Purchased Call/AI Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/12/2024	1	58,091	2359.5		1,666		1,663		1,738			(5)		406		0001
Purchased Call/AI Powered US Equity Index/AIP000I$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2023	1	85,721	2532.14	3,060			2,308		536			(761)		525		0001
Purchased Call/AI Powered US Equity Index/AIP0006$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2020	07/08/2022	1	396,602	2355.68	13,122			127		235			(3,276)		294		0001
Purchased Call/AI Powered US Equity Index/AIP0006$F	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2020	07/08/2022	1	97,078	2355.68	3,344			32		58			(836)		72		0001
Purchased Call/AI Powered US Equity Index/AIP000H$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2021	03/07/2023	1	599,992	2480.74	22,362			7,670		1,902			(5,560)		2,483		0001
Purchased Call/AI Powered US Equity Index/AIP000H$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	03/07/2023	1	129,743	2480.74	4,956			1,702		411			(1,234)		537		0001
Purchased Call/AI Powered US Equity Index/AIP000D$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2020	11/30/2022	1	317,680	2447.46	11,162			2,337		814			(2,775)		1,028		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/24/2024	1	1,742,746	2368.95		58,731		55,907		48,457			(2,896)		12,015		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024	1	1,073,537	2368.95		41,021		39,319		29,850			(1,916)		7,402		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2024	1	235,971	2368.95		8,735		8,384		6,561			(362)		1,627		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/24/2024	1	217,896	2368.95		7,828		7,524		6,059			(314)		1,502		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/24/2024	1	143,914	2368.95		5,231		5,056		4,002			(196)		992		0001
Purchased Call/Nasdaq FC Index/NFC0610S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	1	579,586	271.81	19,745			6,143		1			(9,818)		1,612		0001
Purchased Call/AI Powered US Equity Index/AIP000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/19/2023	1	473,610	2569.22	18,318			12,018		1,598			(4,554)		2,704		0001
Purchased Call/AI Powered US Equity Index/AIP000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/19/2023	1	430,396	2569.22	16,847			11,069		1,452			(4,194)		2,458		0001
Purchased Call/AI Powered US Equity Index/AIP000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/19/2023	1	235,418	2569.22	8,529			5,627		794			(2,138)		1,344		0001
Purchased Call/AI Powered US Equity Index/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/14/2023	1	366,230	2557.53	13,184			7,969		1,196			(3,269)		2,013		0001
Purchased Call/AI Powered US Equity Index/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/14/2023	1	210,536	2557.53	7,972			4,825		687			(1,979)		1,157		0001
Purchased Call/AI Powered US Equity Index/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/14/2023	1	961,503	2557.53	36,888			22,418		3,139			(9,171)		5,284		0001
Purchased Call/AI Powered US Equity Index/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/14/2023	1	62,327	2557.53	2,370			1,456		203			(596)		343		0001
Purchased Call/AI Powered US Equity Index/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2024	1	209,994	2470.52		6,294		5,112		2,472			(1,202)		1,334		0001
Purchased Call/AI Powered US Equity Index/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2024	1	296,635	2470.52		8,608		7,001		3,492			(1,615)		1,884		0001
Purchased Call/AI Powered US Equity Index/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/09/2024	1	378,138	2470.52		10,183		8,517		4,452			(1,700)		2,402		0001
Purchased Call/AI Powered US Equity Index/AIP000XSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/23/2023	1	1,150,002	2425.09		28,068		16,017		6,421			(12,062)		4,330		0001
Purchased Call/AI Powered US Equity Index/AIP000XSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/23/2023	1	368,080	2425.09		8,597		4,919		2,055			(3,681)		1,386		0001
Purchased Call/AI Powered US Equity Index/AIP000XSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/23/2023	1	67,539	2425.09		1,469		847		377			(626)		254		0001
Purchased Call/AI Powered US Equity Index/AIP000XSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/23/2023	1	55,898	2425.09		1,420		821		312			(603)		210		0001

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Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/06/2024	1	691,126	2385.33		19,624		19,163		17,604			(540)		4,809		0001
Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/06/2024	1	176,777	2385.33		4,321		4,226		4,503			(101)		1,230		0001
Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/06/2024	1	735,970	2385.33		17,911		17,538		18,746			(396)		5,121		0001
Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/06/2024	1	50,450	2385.33		1,244		1,220		1,285			(26)		351		0001
Purchased Call/AI Powered US Equity Index/AIP000JS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2021	03/31/2023	1	47,368	2514.08	1,691			637		108			(420)		205		0001
Purchased Call/AI Powered US Equity Index/AIP000JS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2021	03/31/2023	1	1,395,516	2514.08	51,395			19,406		3,189			(12,831)		6,046		0001
Purchased Call/AI Powered US Equity Index/AIP000JS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2021	03/31/2023	1	80,501	2514.08	2,996			1,133		184			(749)		349		0001
Purchased Call/AI Powered US Equity Index/AIP000A$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/12/2022	1	68,323	2427.95	2,233			321		143			(561)		182		0001
Purchased Call/AI Powered US Equity Index/AIP0000$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/22/2022	1	884,080	2542.72	22,986			1,337					(11,399)		1,085		0001
Purchased Call/AI Powered US Equity Index/AIP0000$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/22/2022	1	1,299,991	2542.72	35,236			2,055					(17,521)		1,596		0001
Purchased Call/AI Powered US Equity Index/AIP0000$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/22/2022	1	660,421	2542.72	18,147			1,062					(9,099)		811		0001
Purchased Call/AI Powered US Equity Index/AIP0000$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/22/2022	1	74,603	2542.72	1,931			113					(971)		92		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/23/2024	1	458,952	2440.02		15,972		13,280		6,993			(2,742)		2,950		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/23/2024	1	412,071	2440.02		14,211		11,833		6,278			(2,391)		2,648		0001
Purchased Call/AI Powered US Equity Index/AIP000LSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2021	05/23/2023	1	499,393	2524.99	18,437			8,279		1,337			(4,584)		2,363		0001
Purchased Call/AI Powered US Equity Index/AIP000BSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2020	10/21/2022	1	417,955	2420.4	13,944			2,160		1,189			(3,481)		1,163		0001
Purchased Call/AI Powered US Equity Index/AIP000BSK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/21/2022	1	235,214	2420.4	7,890			1,224		669			(1,973)		654		0001
Purchased Call/AI Powered US Equity Index/AIP0007$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2020	07/29/2022	1	441,114	2375.03	15,999			619		667			(3,978)		622		0001
Purchased Call/AI Powered US Equity Index/AIP0007$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	07/29/2022	1	63,010	2375.03	2,401			93		95			(599)		89		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0007$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2020	07/29/2022	1	277,665	2375.03	10,737			416		420			(2,684)		391		0001
Purchased Call/AI Powered US Equity Index/AIP0007$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	07/29/2022	1	159,436	2375.03	6,273			244		241			(1,570)		225		0001
Purchased Call/AI Powered US Equity Index/AIP0001$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2021	03/10/2023	1	450,000	2492.8	17,108			5,946		1,224			(4,248)		1,873		0001
Purchased Call/AI Powered US Equity Index/AIP0001$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2021	03/10/2023	1	153,332	2492.8	5,871			2,044		417			(1,460)		638		0001
Purchased Call/AI Powered US Equity Index/AIP0001$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/10/2023	1	92,333	2492.8	3,549			1,239		251			(887)		384		0001
Purchased Call/AI Powered US Equity Index/AIP000D$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2020	11/25/2022	1	162,267	2438.64	5,995			1,217		470			(1,490)		517		0001
Purchased Call/AI Powered US Equity Index/AIP000D$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2020	11/25/2022	1	75,817	2438.64	2,839			578		220			(710)		241		0001
Purchased Call/AI Powered US Equity Index/AIP000D$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2020	11/25/2022	1	75,086	2438.64	2,765			564		217			(692)		239		0001
Purchased Call/AI Powered US Equity Index/AIP000D$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2020	11/25/2022	1	299,246	2438.64	11,254			2,304		867			(2,821)		953		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/01/2023	1	506,505	2425.79		13,994		9,394		3,377			(4,613)		2,071		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2023	1	399,989	2425.79		10,825		7,327		2,667			(3,549)		1,635		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/01/2023	1	107,851	2425.79		2,814		1,910		719			(917)		441		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$B	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/01/2023	1	83,690	2425.79		1,897		1,291		558			(608)		342		0001
Purchased Call/AI Powered US Equity Index/AIP0007$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	08/04/2022	1	523,778	2392.01	18,757			877		515			(4,657)		811		0001
Purchased Call/AI Powered US Equity Index/AIP0007$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2020	08/04/2022	1	324,572	2392.01	11,507			540		319			(2,861)		503		0001
Purchased Call/AI Powered US Equity Index/AIP000T$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/30/2023	1	179,486	2592.16	6,444			4,308		496			(1,595)		1,037		0001
Purchased Call/AI Powered US Equity Index/AIP000E$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2021	01/04/2023	1	1,009,642	2454.22	37,675			9,691		3,166			(9,354)		3,623		0001
Purchased Call/AI Powered US Equity Index/AIP000E$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2021	01/04/2023	1	313,404	2454.22	12,303			3,169		983			(3,059)		1,125		0001
Purchased Call/AI Powered US Equity Index/AIP000E$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2021	01/04/2023	1	238,084	2454.22	10,162			2,628		747			(2,530)		854		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ESY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	01/04/2023	1	186,913	2454.22	8,172			2,117		586			(2,037)		671		0001
Purchased Call/AI Powered US Equity Index/AIP000ESY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2021	01/04/2023	1	416,088	2454.22	17,817			4,766		1,305			(4,600)		1,493		0001
Purchased Call/AI Powered US Equity Index/AIP000LST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/26/2023	1	245,466	2539.54	8,739			3,976		552			(2,173)		1,167		0001
Purchased Call/AI Powered US Equity Index/AIP000LST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023	1	737,305	2539.54	26,289			11,980		1,659			(6,572)		3,505		0001
Purchased Call/AI Powered US Equity Index/AIP000GS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2021	02/01/2023	1	607,148	2476.74	23,573			6,981		1,625			(5,861)		2,335		0001
Purchased Call/AI Powered US Equity Index/AIP000GS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2021	02/01/2023	1	408,613	2476.74	16,747			4,980		1,094			(4,170)		1,572		0001
Purchased Call/AI Powered US Equity Index/AIP000DS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2020	11/23/2022	1	1,858,834	2435.42	67,410			13,519		5,639			(16,760)		5,878		0001
Purchased Call/AI Powered US Equity Index/AIP000DS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2020	11/23/2022	1	261,467	2435.42	9,828			1,974		793			(2,450)		827		0001
Purchased Call/AI Powered US Equity Index/AIP000DS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2020	11/23/2022	1	54,894	2435.42	2,090			421		167			(524)		174		0001
Purchased Call/AI Powered US Equity Index/AIP000DS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2020	11/23/2022	1	71,796	2435.42	2,746			556		218			(690)		227		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/07/2024	1	1,162,114	2383.62		38,931		37,808		29,959			(1,173)		8,093		0001
Purchased Call/AI Powered US Equity Index/AIP000TSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/09/2022	1	80,541	2610.72	1,912			706		2			(970)		242		0001
Purchased Call/AI Powered US Equity Index/AIP000ESK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2020	12/23/2022	1	1,120,091	2469.88	40,162			9,708		2,409			(9,972)		3,889		0001
Purchased Call/AI Powered US Equity Index/AIP000ESK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2020	12/23/2022	1	239,677	2469.88	8,029			1,946		516			(2,007)		832		0001
Purchased Call/AI Powered US Equity Index/AIP000LSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/26/2023	1	945,249	2536.9	34,156			15,543		2,204			(8,492)		4,494		0001
Purchased Call/AI Powered US Equity Index/AIP000LSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023	1	548,808	2536.9	19,857			9,048		1,280			(4,964)		2,609		0001
Purchased Call/AI Powered US Equity Index/AIP000LSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	05/26/2023	1	90,415	2536.9	3,162			1,449		211			(793)		430		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	12/01/2023	1	95,774	2517.73	3,429			2,450		626			(851)		571		0001
Purchased Call/AI Powered US Equity Index/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/15/2023	1	65,977	2377.56		1,440		1,294		969			(150)		308		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I9D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2023	1	394,063	2534.17	13,927			10,503		2,421			(3,463)		2,412		0001
Purchased Call/AI Powered US Equity Index/AIP000I9D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/29/2023	1	159,222	2534.17		5,332		4,032		978			(1,303)		975		0001
Purchased Call/AI Powered US Equity Index/AIP0007SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	07/29/2022	1	273,259	2380.51	10,088			391		325			(2,518)		385		0001
Purchased Call/AI Powered US Equity Index/AIP0007SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2020	07/29/2022	1	111,932	2380.51	4,268			166		133			(1,068)		158		0001
Purchased Call/AI Powered US Equity Index/AIP000A5Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2020	10/11/2022	1	538,030	2422.25	20,186			2,836		1,256			(5,019)		1,429		0001
Purchased Call/AI Powered US Equity Index/AIP000A5Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2020	10/11/2022	1	224,446	2422.25	8,214			1,156		524			(2,045)		596		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/07/2024	1	291,112	2383.62		8,363		8,167		7,505			(230)		2,027		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/07/2024	1	407,241	2383.62		10,084		9,860		10,498			(236)		2,836		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/07/2024	1	937,502	2383.62		23,087		22,608		24,168			(510)		6,528		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2024	1	88,909	2383.62		2,219		2,176		2,292			(46)		619		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	1	2,031,141	252.54		79,824		62,892		11,050			(17,058)		9,005		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/13/2023	1	1,861,043	252.54		64,629		51,344		10,124			(13,671)		8,251		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/13/2023	1	840,597	252.54		29,291		23,400		4,573			(5,940)		3,727		0001
Purchased Call/AI Powered US Equity Index/AIP000A5Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	10/11/2022	1	50,383	2422.25	1,378			199		118			(351)		134		0001
Purchased Call/AI Powered US Equity Index/AIP000DSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2020	12/02/2022	1	518,119	2454.84	18,521			3,945		1,186			(4,624)		1,688		0001
Purchased Call/AI Powered US Equity Index/AIP000DSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	12/02/2022	1	289,254	2454.84	10,565			2,253		662			(2,641)		942		0001
Purchased Call/AI Powered US Equity Index/AIP000DSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2020	12/02/2022	1	53,393	2454.84	1,841			393		122			(461)		174		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024	1	1,475,054	2422.07		51,332		43,435		26,232			(7,946)		9,589		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2024	1	1,160,050	2422.07		40,251		34,199		20,630			(6,184)		7,541		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2024	1	803,183	2422.07		27,006		22,978		14,283			(4,118)		5,221		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/13/2023	1	175,604	252.54		6,307		5,067		955			(1,251)		779		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/13/2023	1	107,309	252.54		2,392		1,955		584			(442)		476		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2021	04/20/2023	1	228,425	2532.17	8,155			3,282		453			(2,022)		1,025		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2021	04/20/2023	1	879,093	2532.17	32,565			13,124		1,742			(8,085)		3,945		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2021	04/20/2023	1	147,170	2532.17	5,357			2,168		292			(1,332)		660		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	04/20/2023	1	62,975	2532.17	2,402			1,036		125			(638)		283		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	04/20/2023	1	72,015	2532.17	2,411			1,257		143			(771)		323		0001
Purchased Call/AI Powered US Equity Index/AIP000IWS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/02/2024	1	854,623	2532.14		29,022		21,987		5,375			(7,056)		5,250		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2020	09/23/2022	1	148,112	2367.89	5,215			604		915			(1,295)		357		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2020	09/23/2022	1	210,245	2367.89	7,841			910		1,299			(1,949)		507		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/23/2022	1	314,953	2367.89	12,311			1,430		1,945			(3,074)		760		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/23/2022	1	194,285	2367.89	7,572			881		1,200			(1,893)		469		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/23/2022	1	50,341	2367.89	2,047			240		311			(514)		121		0001
Purchased Call/AI Powered US Equity Index/AIP000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2020	09/23/2022	1	79,964	2367.89	4,000			475		494			(1,020)		193		0001
Purchased Call/AI Powered US Equity Index/AIP0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	03/30/2023	1	50,339	2499.46	2,036			772		141			(511)		218		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/23/2024	1	1,061,916	2369.45		34,518		32,811		29,393			(1,750)		7,316		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/23/2024	1	713,607	2369.45		23,943		22,790		19,752			(1,182)		4,916		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/23/2024	1	439,865	2369.45		15,707		15,034		12,175			(755)		3,030		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/23/2024	1	125,770	2369.45		4,790		4,591		3,481			(224)		867		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/23/2024	1	157,995	2369.45		5,656		5,436		4,373			(227)		1,089		0001
Purchased Call/AI Powered US Equity Index/AIP0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/05/2023	1	606,930	2588.52	20,061			11,926		1,320			(4,995)		3,301		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/09/2023	1	169,369	2539.27	5,988			3,840		747			(1,491)		957		0001
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2023	1	513,445	2545.84	17,845			11,403		2,101			(4,437)		2,891		0001
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2021	10/06/2023	1	309,523	2545.84	10,351			6,615		1,267			(2,584)		1,743		0001
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/06/2023	1	309,396	2545.84	10,528			6,737		1,266			(2,632)		1,742		0001
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023	1	76,172	2545.84	2,663			1,707		312			(667)		429		0001
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/06/2023	1	63,595	2545.84	2,498			1,612		260			(630)		358		0001
Purchased Call/AI Powered US Equity Index/AIP000QS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2023	1	109,714	2572.99	3,950			2,355		292			(979)		599		0001
Purchased Call/AI Powered US Equity Index/AIP000HSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2021	03/08/2023	1	599,998	2474.32	23,182			7,972		2,110			(5,756)		2,488		0001
Purchased Call/AI Powered US Equity Index/AIP000HSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	03/08/2023	1	349,250	2474.32	13,826			4,761		1,228			(3,437)		1,448		0001
Purchased Call/AI Powered US Equity Index/AIP000HSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2021	03/08/2023	1	141,531	2474.32	5,945			2,056		498			(1,480)		587		0001
Purchased Call/AI Powered US Equity Index/AIP000ESF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2020	12/19/2022	1	194,157	2469.88	6,948			1,639		395			(1,730)		666		0001
Purchased Call/AI Powered US Equity Index/AIP000BSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	10/18/2022	1	796,230	2426.94	27,060			4,063		1,854			(6,728)		2,186		0001
Purchased Call/AI Powered US Equity Index/AIP000BSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2020	10/18/2022	1	254,804	2426.94	8,250			1,240		593			(2,054)		699		0001
Purchased Call/AI Powered US Equity Index/AIP000BSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/18/2022	1	347,052	2426.94	11,459			1,730		808			(2,857)		953		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/25/2023	1	375,453	2419.78		9,966		5,790		2,302			(4,212)		1,421		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/25/2023	1	664,956	2419.78		20,489		11,938		4,076			(8,561)		2,516		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	01/25/2023	1	201,205	2419.78		6,283		3,734		1,233			(2,552)		761		0001
Purchased Call/AI Powered US Equity Index/AIP000MSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2021	06/09/2023	1	672,795	2550.88	24,434			11,576		1,397			(6,075)		3,266		0001
Purchased Call/AI Powered US Equity Index/AIP000MSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2021	06/09/2023	1	622,823	2550.88	22,565			10,705		1,293			(5,634)		3,023		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/17/2024	1	919,642	2364.47		30,900		29,117		26,086			(1,820)		6,308		0001
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	1	520,089	2364.47		17,542		16,598		14,752			(1,011)		3,568		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/30/2023	1	439,093	2391.23		10,977		10,070		5,792			(1,014)		2,100		0001
Purchased Call/AI Powered US Equity Index/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/18/2024	1	1,270,249	2318.89		42,172		41,650		48,113			(749)		8,914		0001
Purchased Call/AI Powered US Equity Index/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/18/2024	1	93,521	2318.89		3,208		3,177		3,542			(35)		656		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/30/2023	1	1,392,509	2391.23		33,886		31,520		18,367			(2,621)		6,660		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/30/2023	1	588,075	2391.23		13,659		12,741		7,757			(1,022)		2,813		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	05/30/2023	1	180,562	2391.23		4,398		4,125		2,382			(283)		864		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	05/30/2023	1	82,474	2391.23		1,525		1,451		1,088			(86)		394		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/23/2023	1	137,027	2439.51		3,801		2,814		844			(992)		585		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/23/2023	1	111,120	2439.51		3,311		2,458		685			(858)		474		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/23/2023	1	81,577	2439.51		2,232		1,681		503			(564)		348		0001
Purchased Call/AI Powered US Equity Index/AIP000CSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2020	11/08/2022	1	133,109	2436.56	4,351			783		333			(1,085)		399		0001
Purchased Call/AI Powered US Equity Index/AIP000CSB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2020	11/08/2022	1	567,061	2436.56	18,728			3,391		1,420			(4,708)		1,699		0001
Purchased Call/AI Powered US Equity Index/AIP000VSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2023	1	304,572	2520.04	10,817			7,855		1,990			(2,701)		1,828		0001
Purchased Call/AI Powered US Equity Index/AIP000VSI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/08/2023	1	96,719	2520.04	3,318			2,413		632			(830)		581		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024	1	165,204	2430.9		6,042		5,207		2,793			(842)		1,080		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/15/2024	1	74,458	2430.9		2,686		2,321		1,259			(368)		487		0001
Purchased Call/AI Powered US Equity Index/AIP1004SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/07/2024	1	999,712	2373.31		33,390		32,561		27,430			(962)		6,962		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/07/2024	1	567,458	2373.31		14,925		14,615		15,570			(330)		3,952		0001
Purchased Call/AI Powered US Equity Index/AIP1004SE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2024	1	576,762	2373.31		15,371		15,073		15,825			(319)		4,016		0001
Purchased Call/AI Powered US Equity Index/AIP000JSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2021	04/18/2023	1	321,867	2541.99	10,863			4,354		540			(2,701)		1,439		0001
Purchased Call/AI Powered US Equity Index/AIP000JSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2021	04/18/2023	1	88,868	2541.99	3,115			1,250		149			(775)		397		0001
Purchased Call/AI Powered US Equity Index/AIP1003SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/26/2023	1	4,445,643	2391.23		110,697		101,446		58,436			(10,340)		21,136		0001
Purchased Call/AI Powered US Equity Index/AIP1003SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/26/2023	1	94,741	2391.23		2,245		2,063		1,245			(187)		450		0001
Purchased Call/AI Powered US Equity Index/AIP1003SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/26/2023	1	1,369,194	2391.23		31,103		28,664		17,998			(2,513)		6,509		0001
Purchased Call/AI Powered US Equity Index/AIP1003SV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/26/2023	1	792,573	2391.23		19,188		17,833		10,418			(1,501)		3,768		0001
Purchased Call/AI Powered US Equity Index/AIP000TSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/03/2023	1	192,725	2609.33	7,001			4,738		454			(1,741)		1,118		0001
Purchased Call/AI Powered US Equity Index/AIP000TSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/03/2023	1	163,970	2609.33	6,124			4,151		386			(1,529)		951		0001
Purchased Call/AI Powered US Equity Index/AIP000TSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/03/2023	1	284,287	2609.33	10,263			6,975		669			(2,566)		1,649		0001
Purchased Call/AI Powered US Equity Index/AIP000A$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/22/2022	1	340,676	2381.52	12,294			1,413		1,547			(3,073)		817		0001
Purchased Call/AI Powered US Equity Index/AIP000A$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/22/2022	1	106,835	2381.52	4,134			479		485			(1,038)		256		0001
Purchased Call/AI Powered US Equity Index/AIP000DSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2020	12/09/2022	1	186,417	2453.82	6,622			1,472		468			(1,646)		621		0001
Purchased Call/AI Powered US Equity Index/AIP000DSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2020	12/09/2022	1	751,654	2453.82	26,595			5,922		1,889			(6,640)		2,504		0001
Purchased Call/AI Powered US Equity Index/AIP000DSW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2021	12/09/2022	1	100,631	2453.82	4,544			1,071		253			(1,197)		335		0001
Purchased Call/AI Powered US Equity Index/AIP000YSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/21/2024	1	128,449	2432.28		4,320		3,565		2,061			(758)		824		0001
Purchased Call/AI Powered US Equity Index/AIP000YSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/21/2024	1	646,378	2432.28		20,372		16,837		10,373			(3,554)		4,147		0001
Purchased Call/AI Powered US Equity Index/AIP0000ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/09/2022	1	481,235	2571.25	11,175			2,185		2			(5,619)		1,061		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/09/2022	1	80,686	2571.25	2,008			394					(1,012)		178		0001
Purchased Call/AI Powered US Equity Index/AIP000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/09/2022	1	70,941	2571.25	1,414			281					(723)		156		0001
Purchased Call/Nasdaq FC Index/NFC1612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023	1	3,158,622	228.67		120,975		120,975		124,339					15,793		0001
Purchased Call/AI Powered US Equity Index/AIP1001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/15/2024	1	745,278	2440.18		25,190		22,630		12,378			(2,650)		4,992		0001
Purchased Call/AI Powered US Equity Index/AIP1001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/15/2024	1	875,146	2440.18		29,111		26,224		14,534			(2,919)		5,862		0001
Purchased Call/AI Powered US Equity Index/AIP1001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/15/2024	1	78,208	2440.18		2,755		2,485		1,299			(273)		524		0001
Purchased Call/Nasdaq FC Index/NFC061UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	1	1,849,526	257.13		73,056		42,498		2,999			(30,824)		7,031		0001
Purchased Call/Nasdaq FC Index/NFC061UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/27/2023	1	1,057,715	257.13		49,980		29,236		1,715			(20,767)		4,021		0001
Purchased Call/Nasdaq FC Index/NFC061UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/27/2023	1	1,501,881	257.13		72,369		42,451		2,435			(29,953)		5,710		0001
Purchased Call/Nasdaq FC Index/NFC061UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/27/2023	1	127,164	257.13		5,311		3,151		206			(2,181)		483		0001
Purchased Call/AI Powered US Equity Index/AIP000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/17/2023	1	388,342	2593.96	13,529			9,418		1,148			(3,364)		2,284		0001
Purchased Call/AI Powered US Equity Index/AIP000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/17/2023	1	445,487	2593.96	14,349			10,003		1,317			(3,582)		2,620		0001
Purchased Call/AI Powered US Equity Index/AIP000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/17/2023	1	150,553	2593.96	4,608			3,221		445			(1,152)		885		0001
Purchased Call/AI Powered US Equity Index/AIP000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/13/2023	1	468,437	2541.16	18,489			11,961		2,070			(4,591)		2,658		0001
Purchased Call/AI Powered US Equity Index/AIP000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/13/2023	1	511,078	2541.16	20,331			13,170		2,259			(5,055)		2,900		0001
Purchased Call/AI Powered US Equity Index/AIP000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/13/2023	1	106,856	2541.16	4,449			2,890		472			(1,112)		606		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/13/2024	1	1,338,077	2377.56		45,093		42,302		34,826			(2,961)		9,152		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/13/2024	1	553,139	2377.56		18,196		17,093		14,397			(1,125)		3,783		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/13/2024	1	162,292	2377.56		5,605		5,272		4,224			(339)		1,110		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/13/2024	1	85,782	2377.56		2,654		2,500		2,233			(157)		587		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024	1	250,503	2433.69		8,743		7,344		4,050			(1,427)		1,619		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000Z$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/01/2024	1	181,067	2433.69		6,163		5,184		2,927			(999)		1,170		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/01/2024	1	629,158	2433.69		19,394		16,336		10,171			(3,076)		4,067		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/01/2024	1	72,646	2433.69		2,186		1,844		1,174			(344)		470		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/12/2022	1	2,119,637	267.23	84,997			9,889					(42,149)		3,638		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	1	654,016	267.23	26,970			3,147					(13,411)		1,122		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/12/2022	1	1,041,679	267.23	41,125			4,811					(20,619)		1,788		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/12/2022	1	352,153	267.23	12,519			1,469					(6,294)		604		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/12/2022	1	69,333	267.23	2,338			277					(1,182)		119		0001
Purchased Call/Nasdaq FC Index/NFC061M$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/12/2022	1	96,759	267.23	4,066			488					(2,091)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2024	1	92,502	2482.62		3,256		2,522		925			(747)		573		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	1	126,465	2482.62		3,804		2,950		1,264			(856)		784		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/12/2024	1	56,008	2482.62		1,591		1,236		560			(357)		347		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/12/2024	1	77,284	2482.62		2,075		1,618		772			(463)		479		0001
Purchased Call/AI Powered US Equity Index/AIP000V$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/08/2023	1	62,951	2520.04	2,211			1,619		411			(555)		378		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/11/2024	1	990,904	2438.11		33,493		29,863		16,614			(3,665)		6,617		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/11/2024	1	435,641	2438.11		14,632		13,064		7,304			(1,583)		2,909		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/11/2024	1	863,384	2438.11		30,249		27,045		14,476			(3,237)		5,765		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/11/2024	1	50,396	2438.11		1,720		1,544		845			(182)		337		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/11/2024	1	156,819	2438.11		5,267		4,742		2,629			(531)		1,047		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/11/2024	1	99,621	2438.11		3,545		3,196		1,670			(353)		665		0001
Purchased Call/AI Powered US Equity Index/AIP000R$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/27/2023	1	947,553	2568.45	29,982			18,708		2,913			(7,454)		5,284		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/27/2023	1	70,093	2568.45	2,033			1,274		215			(506)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000RSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/12/2023	1	506,741	2563.83	17,619			10,629		1,522			(4,380)		2,779		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2021	09/29/2023	1	87,826	2530.48	3,162			1,984		410			(785)		491		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/29/2023	1	323,471	2530.48	12,221			7,680		1,511			(3,038)		1,808		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/29/2023	1	404,118	2530.48	13,963			8,787		1,888			(3,486)		2,258		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	09/29/2023	1	132,850	2530.48	4,842			3,051		621			(1,211)		742		0001
Purchased Call/AI Powered US Equity Index/AIP000QSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/30/2023	1	1,059,671	2581.29	37,776			22,084		2,452			(9,379)		5,724		0001
Purchased Call/AI Powered US Equity Index/AIP000QSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/30/2023	1	300,281	2581.29	11,015			6,448		695			(2,739)		1,622		0001
Purchased Call/AI Powered US Equity Index/AIP000QSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	08/30/2023	1	340,291	2581.29	12,786			7,527		787			(3,183)		1,838		0001
Purchased Call/AI Powered US Equity Index/AIP000QSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	08/30/2023	1	53,071	2581.29	1,818			1,075		123			(456)		287		0001
Purchased Call/AI Powered US Equity Index/AIP000TS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/24/2023	1	908,550	2585.59	32,651			21,588		2,623			(8,118)		5,215		0001
Purchased Call/AI Powered US Equity Index/AIP000TS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/24/2023	1	202,116	2585.59	7,302			4,854		584			(1,820)		1,160		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/21/2024	1	543,882	2326.83		18,057		17,859		18,189			(222)		3,825		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/10/2023	1	3,804,573	2416.37		96,636		67,645		29,879			(29,469)		15,838		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/10/2023	1	247,315	2416.37		6,116		4,293		1,942			(1,830)		1,030		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/10/2023	1	605,204	2416.37		15,902		11,193		4,753			(4,726)		2,519		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/10/2023	1	90,662	2416.37		2,560		1,807		712			(756)		377		0001
Purchased Call/AI Powered US Equity Index/AIP000ESZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2021	01/03/2023	1	462,652	2465.11	16,223			4,156		1,188			(4,033)		1,656		0001
Purchased Call/AI Powered US Equity Index/AIP000ESZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2021	01/03/2023	1	133,313	2465.11	4,922			1,263		342			(1,226)		477		0001
Purchased Call/Nasdaq FC Index/NFC061USG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	1	1,484,112	262.37		58,622		32,965		975			(25,858)		5,548		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP000Y$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/20/2024	1	96,485	2432.28		3,377		2,782		1,544			(609)		619		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/20/2024	1	420,030	2432.28		14,117		11,648		6,722			(2,482)		2,693		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/20/2024	1	290,171	2432.28		9,140		7,551		4,644			(1,597)		1,860		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1	1,914,616	241.2		72,947		68,325		32,244			(4,797)		9,253		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/06/2023	1	335,741	241.2		13,418		12,603		5,654			(848)		1,623		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2023	1	1,422,231	241.2		55,014		51,814		23,952			(3,334)		6,873		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/06/2023	1	1,108,413	241.2		36,534		34,697		18,667			(2,119)		5,357		0001
Purchased Call/AI Powered US Equity Index/AIP000T$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/03/2023	1	56,075	2609.33	1,799			1,227		132			(450)		325		0001
Purchased Call/AI Powered US Equity Index/AIP000T$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/03/2023	1	63,537	2609.33	2,165			1,482		150			(546)		368		0001
Purchased Call/AI Powered US Equity Index/AIP1003$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	05/26/2023	1	90,962	2391.23		1,104		1,075		1,196			(42)		432		0001
Purchased Call/AI Powered US Equity Index/AIP0009$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/14/2022	1	62,083	2378.67	2,257			233		269			(560)		142		0001
Purchased Call/AI Powered US Equity Index/AIP0009$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/14/2022	1	682,988	2378.67	24,331			2,514		2,960			(6,049)		1,558		0001
Purchased Call/AI Powered US Equity Index/AIP0009$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2020	09/14/2022	1	1,242,712	2378.67	42,992			4,460		5,386			(10,704)		2,835		0001
Purchased Call/AI Powered US Equity Index/AIP0009$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/14/2022	1	319,907	2378.67	10,919			1,134		1,387			(2,722)		730		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2023	1	3,195,877	2409.16		81,495		56,126		27,194			(25,453)		13,251		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2023	1	544,856	2409.16		15,291		10,560		4,636			(4,747)		2,259		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2023	1	684,394	2409.16		19,178		13,355		5,824			(5,917)		2,838		0001
Purchased Call/Nasdaq FC Index/NFC061U$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	1	108,115	262.37		3,795		2,140		71			(1,668)		404		0001
Purchased Call/Nasdaq FC Index/NFC061U$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/20/2023	1	550,032	262.37		19,601		11,084		361			(8,525)		2,056		0001
Purchased Call/Nasdaq FC Index/NFC061U$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	1	502,853	262.37		16,176		9,172		330			(7,010)		1,880		0001
Purchased Call/Nasdaq FC Index/NFC061U$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/20/2023	1	191,821	262.37		6,470		3,721		126			(2,773)		717		0001
Purchased Call/AI Powered US Equity Index/AIP000R$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	09/29/2023	1	52,988	2530.48	1,995			1,268		248			(501)		296		0001

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Purchased Call/AI Powered US Equity Index/AIP000RS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/12/2023	1	709,335	2563.83	25,907			15,652		2,130			(6,450)		3,890		0001
Purchased Call/AI Powered US Equity Index/AIP000RS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/12/2023	1	75,607	2563.83	2,692			1,635		227			(672)		415		0001
Purchased Call/Nasdaq FC Index/NFC061XSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/21/2023	1	1,081,429	254.43		44,757		32,517		4,139			(12,296)		4,599		0001
Purchased Call/Nasdaq FC Index/NFC061XSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/21/2023	1	938,083	254.43		36,428		26,539		3,590			(9,935)		3,989		0001
Purchased Call/Nasdaq FC Index/NFC061XSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/21/2023	1	254,046	254.43		10,914		8,017		972			(2,954)		1,080		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	09/29/2023	1	69,386	2530.48	2,898			1,857		324			(735)		388		0001
Purchased Call/AI Powered US Equity Index/AIP0000SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/05/2023	1	201,490	2588.52	6,591			3,935		438			(1,643)		1,096		0001
Purchased Call/AI Powered US Equity Index/AIP10059S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/27/2024	1	138,262	2340.85		4,604		4,591		4,209			(19)		976		0001
Purchased Call/AI Powered US Equity Index/AIP10059S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/27/2024	1	813,820	2340.85		26,412		26,375		24,775			(72)		5,747		0001
Purchased Call/AI Powered US Equity Index/AIP10059S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/27/2024	1	102,155	2340.85		3,149		3,149		3,110					721		0001
Purchased Call/AI Powered US Equity Index/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/07/2024	1	44,109	2390.18		1,478		1,433		1,092			(46)		307		0001
Purchased Call/AI Powered US Equity Index/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/07/2024	1	1,012,289	2390.18		32,628		31,687		25,070			(983)		7,049		0001
Purchased Call/AI Powered US Equity Index/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/07/2024	1	929,039	2390.18		25,630		25,028		23,008			(704)		6,470		0001
Purchased Call/AI Powered US Equity Index/AIP000NS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2021	06/27/2023	1	184,068	2569.34	6,454			3,209		330			(1,605)		917		0001
Purchased Call/AI Powered US Equity Index/AIP000NS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2021	06/27/2023	1	79,264	2569.34	2,751			1,370		142			(685)		395		0001
Purchased Call/AI Powered US Equity Index/AIP000AST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	10/07/2022	1	304,253	2415.47	11,258			1,526		795			(2,799)		792		0001
Purchased Call/AI Powered US Equity Index/AIP000AST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	10/07/2022	1	320,557	2415.47	12,236			1,659		837			(3,055)		835		0001
Purchased Call/AI Powered US Equity Index/AIP000AST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2020	10/07/2022	1	55,725	2415.47	2,114			287		146			(529)		145		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/12/2022	1	892,408	279.75	34,982			15,805		1			(17,253)		3,000		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/12/2022	1	310,674	279.75	10,328			4,692					(5,150)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP000BS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2020	10/19/2022	1	653,785	2419.99	22,499			3,423		1,810			(5,602)		1,803		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000BS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2020	10/19/2022	1	340,275	2419.99	12,125			1,847		942			(3,023)		938		0001
Purchased Call/AI Powered US Equity Index/AIP000BS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2020	10/19/2022	1	60,137	2419.99	2,008			306		167			(503)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000DS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2020	11/28/2022	1	126,860	2445.25	4,585			949		329			(1,141)		408		0001
Purchased Call/AI Powered US Equity Index/AIP000DS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2021	11/28/2022	1	105,317	2445.25	4,313			973		273			(1,167)		339		0001
Purchased Call/AI Powered US Equity Index/AIP000CS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2020	11/04/2022	1	232,302	2436.56	7,448			1,298		562			(1,859)		685		0001
Purchased Call/AI Powered US Equity Index/AIP000CS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2020	11/04/2022	1	83,647	2436.56	2,778			485		202			(695)		247		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/09/2023	1	1,625,675	2368.65		40,479		34,792		25,783			(5,767)		7,527		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/09/2023	1	908,069	2368.65		22,419		19,323		14,402			(3,141)		4,205		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/09/2023	1	1,196,405	2368.65		27,568		23,826		18,975			(3,797)		5,540		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/09/2023	1	356,482	2368.65		8,502		7,409		5,654			(1,151)		1,651		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/09/2023	1	127,054	2368.65		3,370		2,945		2,015			(448)		588		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/09/2023	1	113,743	2368.65		2,796		2,500		1,804			(303)		527		0001
Purchased Call/AI Powered US Equity Index/AIP000PS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/17/2023	1	425,910	2552.65	14,468			8,199		1,287			(3,592)		2,265		0001
Purchased Call/Nasdaq FC Index/NFC061QS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/21/2022	1	1,386,057	271.81	52,727			16,450		3			(26,437)		3,856		0001
Purchased Call/Nasdaq FC Index/NFC061QS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/21/2022	1	631,371	271.81	24,645			7,710		1			(12,391)		1,757		0001
Purchased Call/Nasdaq FC Index/NFC061QS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/21/2022	1	3,045,969	271.81	114,528			35,532		6			(56,794)		8,474		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/06/2023	1	1,711,183	2429.14		36,884		25,339		11,123			(11,584)		7,067		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/06/2023	1	464,354	2429.14		11,076		7,630		3,018			(3,457)		1,918		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/06/2023	1	58,737	2429.14		1,636		1,163		382			(482)		243		0001
Purchased Call/AI Powered US Equity Index/AIP0006S8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2020	07/06/2022	1	486,597	2352.64	16,671			115		166			(4,139)		312		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	05/30/2023	1	101,029	2391.23		1,238		1,205		1,333			(46)		483		0001
Purchased Call/AI Powered US Equity Index/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/18/2024	1	961,736	2318.89		35,912		35,763		36,427			(297)		6,749		0001
Purchased Call/AI Powered US Equity Index/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/18/2024	1	198,683	2318.89		7,488		7,467		7,525			(31)		1,394		0001
Purchased Call/AI Powered US Equity Index/AIP000FSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2021	01/20/2023	1	235,466	2502.3	8,369			2,343		367			(2,078)		880		0001
Purchased Call/AI Powered US Equity Index/AIP000FSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2021	01/20/2023	1	742,182	2502.3	26,175			7,339		1,157			(6,508)		2,774		0001
Purchased Call/AI Powered US Equity Index/AIP000FSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/20/2023	1	80,299	2502.3	2,656			747		125			(664)		300		0001
Purchased Call/Nasdaq FC Index/NFC061VS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	1	3,220,305	262.85		124,948		74,349		2,511			(50,664)		12,415		0001
Purchased Call/AI Powered US Equity Index/AIP000PSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/17/2023	1	291,079	2552.65	10,007			5,695		880			(2,488)		1,548		0001
Purchased Call/AI Powered US Equity Index/AIP000YSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/09/2023	1	1,583,960	2470.52		40,391		24,813		4,986			(15,603)		6,204		0001
Purchased Call/AI Powered US Equity Index/AIP000YSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2023	1	687,595	2470.52		14,130		8,777		2,164			(5,411)		2,693		0001
Purchased Call/AI Powered US Equity Index/AIP000YSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2023	1	648,462	2470.52		12,722		7,925		2,041			(4,806)		2,540		0001
Purchased Call/AI Powered US Equity Index/AIP000PSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/17/2023	1	287,990	2552.65	10,485			5,975		870			(2,611)		1,532		0001
Purchased Call/AI Powered US Equity Index/AIP000PSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/17/2023	1	73,440	2552.65	3,024			1,745		222			(765)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000YSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/09/2023	1	239,616	2470.52		5,184		3,238		754			(1,949)		939		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2022	1	1,329,469	2573.05	37,910			11,721		54			(18,903)		3,682		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/20/2022	1	793,734	2573.05	22,951			7,116		32			(11,539)		2,198		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/20/2022	1	105,752	2573.05	3,003			934		4			(1,514)		293		0001
Purchased Call/AI Powered US Equity Index/AIP000SST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/20/2022	1	73,821	2573.05	1,882			587		3			(952)		204		0001
Purchased Call/AI Powered US Equity Index/AIP000DSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	12/05/2022	1	196,755	2454.84	7,200			1,559		458			(1,793)		647		0001
Purchased Call/AI Powered US Equity Index/AIP000KSX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2021	05/10/2023	1	449,994	2526.92	13,415			5,784		1,091			(3,335)		2,087		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000A$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/28/2022	1	81,966	2386.9	2,914			357		355			(724)		204		0001
Purchased Call/AI Powered US Equity Index/AIP000B$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2020	10/18/2022	1	78,997	2426.94	2,702			409		184			(675)		217		0001
Purchased Call/AI Powered US Equity Index/AIP000B$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2020	10/18/2022	1	74,046	2426.94	2,384			361		172			(599)		203		0001
Purchased Call/Nasdaq FC Index/NFC061Q$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	1	2,709,070	269.21	102,132			31,774		2			(50,785)		7,537		0001
Purchased Call/Nasdaq FC Index/NFC061Q$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/21/2022	1	1,011,834	269.21	42,998			13,414		1			(21,558)		2,815		0001
Purchased Call/AI Powered US Equity Index/AIP000G$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2021	02/10/2023	1	512,526	2519.3	18,664			5,774		730			(4,634)		2,012		0001
Purchased Call/AI Powered US Equity Index/AIP000G$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2021	02/10/2023	1	152,040	2519.3	5,672			1,757		217			(1,410)		597		0001
Purchased Call/AI Powered US Equity Index/AIP000G$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/10/2023	1	50,184	2519.3	1,804			560		71			(451)		197		0001
Purchased Call/Nasdaq FC Index/NFC061X$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/21/2023	1	75,001	254.43	3,184			2,345		287			(855)		319		0001
Purchased Call/Nasdaq FC Index/NFC061X$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	03/21/2023	1	73,235	254.43	2,832			2,165		280			(684)		311		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024	1	396,814	2440.18	13,412			12,043		6,574			(1,417)		2,652		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/12/2024	1	1,200,056	2440.18	39,850			35,881		19,881			(4,012)		8,020		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/12/2024	1	77,232	2440.18	2,111			1,925		1,280			(189)		516		0001
Purchased Call/AI Powered US Equity Index/AIP000O$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/03/2023	1	140,154	2557.26	5,060			2,766		371			(1,254)		733		0001
Purchased Call/AI Powered US Equity Index/AIP000O$X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/03/2023	1	738,102	2557.26	26,066			14,270		1,955			(6,472)		3,859		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/19/2023	1	2,300,000	2365.05	57,270			51,083		38,633			(6,590)		10,818		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/19/2023	1	866,318	2365.05	21,535			19,262		14,551			(2,426)		4,075		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/19/2023	1	192,799	2365.05	4,946			4,436		3,238			(521)		907		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/19/2023	1	428,145	2365.05	10,447			9,397		7,192			(1,074)		2,014		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/19/2023	1	86,987	2365.05	2,219			2,001		1,461			(222)		409		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/19/2023	1	66,150	2365.05	1,838			1,676		1,111			(180)		311		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/19/2023	1	64,306	2365.05		1,948		1,782		1,080			(186)		302		0001
Purchased Call/AI Powered US Equity Index/AIP0000SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/03/2023	1	516,848	2557.26	18,879			10,378		1,369			(4,694)		2,702		0001
Purchased Call/AI Powered US Equity Index/AIP0000SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/03/2023	1	104,924	2557.26	3,721			2,051		278			(930)		549		0001
Purchased Call/Nasdaq FC Index/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	1	1,842,264	258.88		72,217		43,967		2,686			(28,293)		7,184		0001
Purchased Call/Nasdaq FC Index/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2023	1	456,442	258.88		19,095		11,657		665			(7,449)		1,780		0001
Purchased Call/Nasdaq FC Index/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/07/2023	1	1,085,119	258.88		49,922		30,562		1,582			(19,391)		4,231		0001
Purchased Call/Nasdaq FC Index/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/07/2023	1	1,035,186	258.88		41,387		25,549		1,509			(16,006)		4,037		0001
Purchased Call/Nasdaq FC Index/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/07/2023	1	225,259	258.88		7,074		4,379		328			(2,724)		878		0001
Purchased Call/AI Powered US Equity Index/AIP0007SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	07/29/2022	1	400,976	2375.03	15,418			627		606			(4,021)		565		0001
Purchased Call/AI Powered US Equity Index/AIP0009SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/16/2022	1	265,806	2374.12	9,330			994		1,326			(2,329)		614		0001
Purchased Call/AI Powered US Equity Index/AIP0009SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/16/2022	1	223,476	2374.12	8,167			871		1,115			(2,042)		517		0001
Purchased Call/AI Powered US Equity Index/AIP0009SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/16/2022	1	96,484	2374.12	3,249			347		481			(813)		223		0001
Purchased Call/AI Powered US Equity Index/AIP0009SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/16/2022	1	51,423	2374.12	1,931			208		257			(487)		119		0001
Purchased Call/AI Powered US Equity Index/AIP0009SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/16/2022	1	121,080	2374.12	4,600			496		604			(1,163)		280		0001
Purchased Call/AI Powered US Equity Index/AIP000XSF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/24/2023	1	1,736,339	2432.59		44,450		25,348		8,746			(19,120)		6,554		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/12/2022	1	1,514,670	279.75	60,533			27,576		1			(30,266)		5,092		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/12/2022	1	110,823	279.75	3,843			1,765					(1,927)		373		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/12/2022	1	71,901	279.75	2,437			1,122					(1,225)		242		0001
Purchased Call/Nasdaq FC Index/NFC061SSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/12/2022	1	52,766	279.75	2,360			1,112					(1,220)		177		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	1	1,944,404	238.85		75,248		66,127		36,128			(9,277)		9,103		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/16/2023	1	3,212,611	238.85		134,772		118,763		59,691			(16,291)		15,040		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/16/2023	1	1,092,017	238.85		39,045		34,502		20,290			(4,625)		5,112		0001
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/17/2024	1	613,320	2364.47		20,686		19,601		17,397			(1,165)		4,207		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/17/2024	1	64,101	2364.47		2,212		2,099		1,818			(116)		440		0001
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/17/2024	1	142,696	2364.47		4,914		4,676		4,048			(245)		979		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/27/2022	1	616,928	2378.47	22,675			2,748		3,152			(5,638)		1,523		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/27/2022	1	420,490	2378.47	15,687			1,904		2,148			(3,905)		1,038		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/27/2022	1	174,936	2378.47	6,906			842		894			(1,722)		432		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/27/2022	1	69,998	2378.47	2,686			328		358			(671)		173		0001
Purchased Call/AI Powered US Equity Index/AIP000AS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/28/2022	1	953,901	2386.9	35,920			4,422		4,135			(8,943)		2,368		0001
Purchased Call/AI Powered US Equity Index/AIP000AS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2020	09/28/2022	1	390,998	2386.9	14,848			1,835		1,695			(3,722)		971		0001
Purchased Call/AI Powered US Equity Index/AIP000AS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	09/28/2022	1	179,948	2386.9	7,367			912		780			(1,849)		447		0001
Purchased Call/AI Powered US Equity Index/AIP000AS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2020	09/28/2022	1	212,625	2386.9	9,190			1,146		922			(2,314)		528		0001
Purchased Call/Nasdaq FC Index/NFC061W/SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/02/2023	1	2,567,189	253.95		100,120		67,299		8,807			(32,916)		10,516		0001
Purchased Call/Nasdaq FC Index/NFC061W/SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/02/2023	1	1,004,139	253.95		36,773		24,924		3,445			(12,022)		4,113		0001
Purchased Call/Nasdaq FC Index/NFC061W/SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/02/2023	1	570,422	253.95		19,430		13,206		1,957			(6,316)		2,337		0001
Purchased Call/AI Powered US Equity Index/AIP000GS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2021	01/27/2023	1	300,005	2461.88	10,707			3,106		988			(2,662)		1,140		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	1	2,224,263	262.75		86,079		52,880		1,985			(33,252)		8,712		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2023	1	1,042,926	262.75		27,348		16,988		931			(10,472)		4,085		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2023	1	1,579,666	262.75		41,664		25,952		1,409			(15,740)		6,187		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2023	1	344,754	262.75		10,694		6,680		308			(4,021)		1,350		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/09/2023	1	71,602	262.75		1,837		1,164		64			(684)		280		0001
Purchased Call/Nasdaq FC Index/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/09/2023	1	117,081	262.75		2,825		1,795		104			(1,048)		459		0001
Purchased Call/AI Powered US Equity Index/AIP0009SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/14/2022	1	87,868	2378.67	3,122			325		381			(783)		200		0001
Purchased Call/Nasdaq FC Index/NFC061MS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	08/02/2022	1	2,307,447	264.82	92,990			8,197					(46,113)		3,469		0001
Purchased Call/Nasdaq FC Index/NFC061MS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/02/2022	1	2,102,758	264.82	89,885			7,946					(44,695)		3,161		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061M$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/02/2022	1	572,236	264.82	24,958			2,212					(12,445)		860		0001
Purchased Call/Nasdaq FC Index/NFC061M$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/02/2022	1	93,900	264.82	4,542			406					(2,271)		141		0001
Purchased Call/AI Powered US Equity Index/AIP000I#$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/04/2023	1	1,049,628	2524.71		26,975		13,896		891			(13,081)		3,767		0001
Purchased Call/AI Powered US Equity Index/AIP000I#$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/04/2023	1	742,694	2524.71		15,597		8,057		631			(7,541)		2,665		0001
Purchased Call/AI Powered US Equity Index/AIP1003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/13/2024	1	193,224	2377.56		6,154		5,837		5,029			(324)		1,322		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	11/01/2022	1	2,076,846	2601.51	54,206			18,367		53			(26,880)		6,053		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	11/01/2022	1	341,552	2601.51	8,867			3,013		9			(4,409)		995		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/01/2022	1	1,255,775	2601.51	33,891			11,547		32			(16,899)		3,660		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/01/2022	1	479,536	2601.51	13,185			4,530		12			(6,593)		1,398		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/01/2022	1	68,446	2601.51	1,908			657		2			(957)		199		0001
Purchased Call/AI Powered US Equity Index/AIP000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/01/2022	1	97,895	2601.51	2,832			978		3			(1,432)		285		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2021	07/19/2022	1	1,784,540	2505	46,398			2,301					(23,008)		2,036		0001
Purchased Call/AI Powered US Equity Index/AIP0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2020	07/12/2022	1	733,333	2358.06	24,957			378		610			(6,205)		665		0001
Purchased Call/AI Powered US Equity Index/AIP0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/12/2022	1	74,255	2358.06	2,641			40		62			(657)		67		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/19/2022	1	702,853	2505	21,983			1,093					(10,931)		802		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/19/2022	1	1,060,467	2505	36,136			1,817					(18,068)		1,210		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/19/2022	1	81,813	2505	2,902			146					(1,455)		93		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/19/2022	1	52,555	2505	1,887			95					(954)		60		0001
Purchased Call/AI Powered US Equity Index/AIP1004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/07/2024	1	1,621,904	2390.18		38,482		37,630		40,168			(902)		11,294		0001
Purchased Call/AI Powered US Equity Index/AIP1004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2024	1	120,608	2390.18		2,885		2,829		2,987			(60)		840		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/07/2024	1	1,273,488	2390.18		26,763		26,389		31,539			(519)		8,868		0001
Purchased Call/AI Powered US Equity Index/AIP000GSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2021	01/31/2023	1	553,135	2461.66	23,077			6,802		1,866			(5,737)		2,123		0001
Purchased Call/AI Powered US Equity Index/AIP000GSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2021	01/31/2023	1	126,948	2461.66	5,637			1,671		428			(1,405)		487		0001
Purchased Call/AI Powered US Equity Index/AIP1005SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/30/2023	1	3,647,318	2327.9		90,089		90,089		90,118			18,237				0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/10/2023	1	186,333	2595.96	6,689			4,586		523			(1,661)		1,088		0001
Purchased Call/AI Powered US Equity Index/AIP000QSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2023	1	284,804	2572.99	10,164			6,084		759			(2,523)		1,555		0001
Purchased Call/AI Powered US Equity Index/AIP000QSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/08/2023	1	477,573	2572.99	16,354			9,803		1,273			(4,066)		2,607		0001
Purchased Call/AI Powered US Equity Index/AIP000QSO	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2023	1	326,126	2572.99	11,188			6,716		869			(2,793)		1,780		0001
Purchased Call/AI Powered US Equity Index/AIP000NSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2021	07/07/2023	1	30,317	2553.69	1,091			556		71			(271)		153		0001
Purchased Call/AI Powered US Equity Index/AIP000NSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2023	1	710,666	2553.69	23,819			12,189		1,674			(5,914)		3,587		0001
Purchased Call/AI Powered US Equity Index/AIP000NSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/07/2023	1	218,698	2553.69	7,852			4,035		515			(1,963)		1,104		0001
Purchased Call/AI Powered US Equity Index/AIP1002S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024	1	524,613	2406.81		17,679		16,150		11,119			(1,550)		3,543		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/27/2024	1	1,114,914	2440.02		35,956		30,013		17,081			(5,976)		7,189		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/20/2023	1	146,275	2531.63	5,281			2,785		488			(1,309)		751		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/20/2023	1	690,654	2531.63	26,403			14,004		2,304			(6,564)		3,547		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/20/2023	1	247,011	2531.63	9,737			5,171		824			(2,424)		1,268		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/20/2023	1	192,049	2531.63	7,650			4,069		641			(1,913)		986		0001
Purchased Call/AI Powered US Equity Index/AIP000PS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/04/2023	1	573,856	2556.95	20,396			11,256		1,538			(5,092)		3,004		0001
Purchased Call/AI Powered US Equity Index/AIP000PS6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/04/2023	1	90,465	2556.95	3,261			1,817		243			(822)		474		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000MS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	06/02/2023	1	54,811	2534.26	1,951			904		137			(484)		263		0001
Purchased Call/AI Powered US Equity Index/AIP000MS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2021	06/02/2023	1	715,447	2534.26	26,452			12,276		1,785			(6,577)		3,437		0001
Purchased Call/AI Powered US Equity Index/AIP000MS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2021	06/02/2023	1	250,182	2534.26	9,451			4,392		624			(2,360)		1,202		0001
Purchased Call/AI Powered US Equity Index/AIP0006SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2020	07/13/2022	1	1,103,826	2346.17	40,377			666		2,333			(10,025)		1,042		0001
Purchased Call/AI Powered US Equity Index/AIP0006SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/13/2022	1	344,371	2346.17	13,140			217		728			(3,267)		325		0001
Purchased Call/AI Powered US Equity Index/AIP0006SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2020	07/13/2022	1	495,018	2346.17	18,590			309		1,046			(4,628)		467		0001
Purchased Call/AI Powered US Equity Index/AIP0006SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2020	07/13/2022	1	164,936	2346.17	6,364			106		349			(1,587)		156		0001
Purchased Call/AI Powered US Equity Index/AIP000FS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2021	01/05/2023	1	129,659	2461.72	5,312			1,379		362			(1,321)		467		0001
Purchased Call/AI Powered US Equity Index/AIP000FS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	01/05/2023	1	101,644	2461.72	4,271			1,110		284			(1,063)		366		0001
Purchased Call/AI Powered US Equity Index/AIP1001SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/16/2024	1	1,653,782	2440.18		55,898		50,224		27,532			(5,872)		11,085		0001
Purchased Call/AI Powered US Equity Index/AIP1001SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/16/2024	1	66,568	2440.18		2,391		2,160		1,108			(233)		446		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2021	11/03/2023	1	193,994	2611.36	6,964			4,713		447			(1,732)		1,125		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/03/2023	1	328,039	2611.36	12,117			8,212		756			(3,025)		1,902		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/03/2023	1	141,614	2611.36	5,060			3,439		326			(1,265)		821		0001
Purchased Call/AI Powered US Equity Index/AIP0000SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/01/2023	1	690,261	2552.93	25,440			13,876		1,897			(6,325)		3,599		0001
Purchased Call/AI Powered US Equity Index/AIP0000SY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2021	08/01/2023	1	93,539	2552.93	3,392			1,866		257			(850)		488		0001
Purchased Call/Nasdaq FC Index/NFC061QS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/21/2022	1	906,890	269.21	39,448			12,341		1			(19,833)		2,523		0001
Purchased Call/AI Powered US Equity Index/AIP0001SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2021	03/17/2023	1	461,455	2499.62	16,831			6,029		1,189			(4,202)		1,947		0001
Purchased Call/AI Powered US Equity Index/AIP0001SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/17/2023	1	109,283	2499.62	3,628			1,303		281			(908)		461		0001
Purchased Call/AI Powered US Equity Index/AIP000BS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2020	10/14/2022	1	1,216,601	2426.94	41,552			6,035		2,716			(10,374)		3,278		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000BS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	10/14/2022	1	169,764	2426.94	5,753			837		379			(1,438)		457		0001
Purchased Call/AI Powered US Equity Index/AIP000CS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2020	11/04/2022	1	67,615	2436.56	2,301			406		163			(581)		199		0001
Purchased Call/AI Powered US Equity Index/AIP000BS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2020	10/14/2022	1	854,075	2427.04	30,654			4,440		1,902			(7,611)		2,301		0001
Purchased Call/AI Powered US Equity Index/AIP000BS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2020	10/14/2022	1	263,504	2427.04	9,385			1,361		587			(2,333)		710		0001
Purchased Call/AI Powered US Equity Index/AIP000BS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2020	10/14/2022	1	107,178	2427.04	3,658			531		239			(913)		289		0001
Purchased Call/AI Powered US Equity Index/AIP000ES0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/14/2022	1	439,488	2453.05	16,399			3,744		1,169			(4,072)		1,486		0001
Purchased Call/AI Powered US Equity Index/AIP000ES0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2020	12/14/2022	1	726,986	2453.05	27,313			6,245		1,933			(6,791)		2,459		0001
Purchased Call/AI Powered US Equity Index/AIP000ES0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2020	12/14/2022	1	53,648	2453.05	2,096			482		143			(523)		181		0001
Purchased Call/AI Powered US Equity Index/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2021	03/22/2023	1	10,406	2503.62	373			135		26			(92)		44		0001
Purchased Call/AI Powered US Equity Index/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2021	03/22/2023	1	2,451,695	2503.62	83,883			30,461		6,126			(20,827)		10,445		0001
Purchased Call/AI Powered US Equity Index/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2021	03/22/2023	1	179,284	2503.62	5,840			2,124		448			(1,452)		764		0001
Purchased Call/AI Powered US Equity Index/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2021	03/22/2023	1	53,653	2503.62	1,786			652		134			(445)		229		0001
Purchased Call/AI Powered US Equity Index/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2021	03/22/2023	1	83,145	2503.62	2,845			1,042		208			(712)		354		0001
Purchased Call/AI Powered US Equity Index/AIP000BSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/19/2022	1	902,702	2391.58	32,766			2,215		1,671			(8,135)		1,671		0001
Purchased Call/AI Powered US Equity Index/AIP000BSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2020	08/19/2022	1	200,367	2391.58	7,137			484		371			(1,782)		371		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/27/2022	1	2,650,974	265.32	106,834			25,899		1			(52,978)		6,545		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/27/2022	1	1,079,746	265.32	33,981			8,261					(16,897)		2,666		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/27/2022	1	1,165,232	265.32	36,803			8,971					(18,351)		2,877		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/27/2022	1	484,108	265.32	15,163			3,727					(7,581)		1,195		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/27/2022	1	1,336,202	265.32	43,412			10,701		1			(21,766)		3,299		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	09/27/2022	1	59,490	265.32	1,695			429					(877)		147		0001

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Purchased Call/AI Powered US Equity Index/AIP000S5L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/17/2022	1	518,515	2559.98	13,533			4,026		28			(6,674)		1,417		0001
Purchased Call/Nasdaq FC Index/NFC061V$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2023	1	416,906	262.85		13,514		8,108		325			(5,457)		1,607		0001
Purchased Call/Nasdaq FC Index/NFC061V$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2023	1	492,612	262.85		17,017		10,239		384			(6,844)		1,899		0001
Purchased Call/Nasdaq FC Index/NFC061V$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2023	1	567,640	262.85		18,723		11,297		443			(7,437)		2,188		0001
Purchased Call/Nasdaq FC Index/NFC061V$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2023	1	60,185	262.85		2,102		1,272		47			(831)		232		0001
Purchased Call/Nasdaq FC Index/NFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2022	1	1,904,373	267.07	73,890			2,239					(36,641)		1,726		0001
Purchased Call/Nasdaq FC Index/NFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/12/2022	1	1,423,398	267.07	54,203			1,647					(26,953)		1,290		0001
Purchased Call/Nasdaq FC Index/NFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/12/2022	1	909,691	267.07	34,948			1,065					(17,426)		825		0001
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/21/2023	1	61,710	2541.6	1,993			1,246		248			(503)		342		0001
Purchased Call/AI Powered US Equity Index/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/21/2023	1	158,857	2541.6	5,719			3,511		637			(1,418)		880		0001
Purchased Call/AI Powered US Equity Index/AIP000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2021	02/24/2023	1	373,436	2490.07	14,669			4,829		958			(3,662)		1,511		0001
Purchased Call/AI Powered US Equity Index/AIP000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	02/24/2023	1	80,977	2490.07	3,029			999		208			(757)		328		0001
Purchased Call/AI Powered US Equity Index/AIP000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2021	02/24/2023	1	74,453	2490.07	2,576			850		191			(645)		301		0001
Purchased Call/AI Powered US Equity Index/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024	1	436,102	2414.34		14,606		11,564		7,642			(3,085)		2,737		0001
Purchased Call/AI Powered US Equity Index/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/26/2024	1	984,013	2414.34		36,820		29,191		17,243			(7,738)		6,175		0001
Purchased Call/AI Powered US Equity Index/AIP0008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2020	08/12/2022	1	133,803	2380.42	5,075			295		289			(1,269)		230		0001
Purchased Call/AI Powered US Equity Index/AIP0008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2020	08/12/2022	1	181,459	2380.42	6,990			409		392			(1,755)		311		0001
Purchased Call/AI Powered US Equity Index/AIP000YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024	1	478,764	2432.28		16,709		13,751		7,642			(3,030)		3,059		0001
Purchased Call/AI Powered US Equity Index/AIP000YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2024	1	1,103,866	2432.28		37,006		30,497		17,619			(6,543)		7,053		0001
Purchased Call/AI Powered US Equity Index/AIP000YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/16/2024	1	193,099	2432.28		6,066		5,006		3,082			(1,066)		1,234		0001
Purchased Call/AI Powered US Equity Index/AIP000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2021	02/02/2023	1	1,177,890	2489.99	42,527			12,635		2,560			(10,559)		4,541		0001
Purchased Call/AI Powered US Equity Index/AIP000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2021	02/02/2023	1	1,050,004	2489.99	40,082			11,958		2,282			(9,965)		4,048		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/02/2023	1	323,535	253.95		8,408		5,731		1,110			(2,686)		1,325		0001
Purchased Call/Nasdaq FC Index/NFC061W\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/02/2023	1	63,764	253.95		2,428		1,717		219			(724)		261		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2021	03/24/2023	1	375,390	2487.18	13,729			5,037		1,215			(3,409)		1,605		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2021	03/24/2023	1	58,399	2487.18	2,254			828		189			(560)		250		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	03/24/2023	1	56,210	2487.18	2,418			905		182			(612)		240		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	03/24/2023	1	94,165	2487.18	4,351			1,644		305			(1,112)		403		0001
Purchased Call/AI Powered US Equity Index/AIP000RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/12/2022	1	1,650,517	2563.83	40,764			8,243		9			(20,326)		3,716		0001
Purchased Call/AI Powered US Equity Index/AIP000W\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/04/2023	1	749,612	2524.71		16,327		8,505		636			(7,871)		2,690		0001
Purchased Call/AI Powered US Equity Index/AIP000W\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/04/2023	1	91,874	2524.71		1,199		671		78			(528)		330		0001
Purchased Call/AI Powered US Equity Index/AIP000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/11/2022	1	2,325,704	2595.96	60,701			22,363		109			(30,101)		7,046		0001
Purchased Call/AI Powered US Equity Index/AIP000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/11/2022	1	154,460	2595.96	4,263			1,575		7			(2,120)		468		0001
Purchased Call/AI Powered US Equity Index/AIP000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/11/2022	1	521,165	2595.96	14,802			5,499		25			(7,442)		1,579		0001
Purchased Call/AI Powered US Equity Index/AIP000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/11/2022	1	709,190	2595.96	19,085			7,071		33			(9,569)		2,149		0001
Purchased Call/AI Powered US Equity Index/AIP000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/11/2022	1	59,889	2595.96	1,461			550		3			(741)		181		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2020	09/27/2022	1	86,434	2378.47	3,704			454		442			(931)		213		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2020	09/27/2022	1	62,815	2378.47	2,925			361		321			(740)		155		0001
Purchased Call/AI Powered US Equity Index/AIP000AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2020	09/27/2022	1	76,087	2378.47	2,966			376		389			(769)		188		0001
Purchased Call/AI Powered US Equity Index/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2023	1	76,693	2553.42	2,730			1,335		165			(677)		379		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/04/2024	1	13,922	2429.14		487		410		233			(79)		90		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2022	03/04/2024	1	883,915	2429.14		28,037		23,634		14,806			(4,429)		5,727		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/04/2024	1	658,807	2429.14		20,414		17,232		11,035			(3,201)		4,269		0001
Purchased Call/AI Powered US Equity Index/AIP000GSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2021	02/02/2023	1	99,998	2489.99	4,202			1,259		217			(1,052)		386		0001
Purchased Call/AI Powered US Equity Index/AIP000GSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/02/2023	1	69,496	2489.99	2,915			882		151			(737)		268		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2021	04/26/2023	1	180,584	2546.14	6,447			2,648		303			(1,598)		819		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2021	04/26/2023	1	982,479	2546.14	35,006			14,397		1,648			(8,692)		4,454		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/26/2023	1	247,052	2546.14	8,674			3,572		414			(2,156)		1,120		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2021	04/26/2023	1	77,810	2546.14	2,775			1,147		131			(691)		353		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/26/2023	1	180,445	2546.14	6,205			2,570		303			(1,547)		818		0001
Purchased Call/AI Powered US Equity Index/AIP000RS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/18/2023	1	112,375	2562.35	4,057			2,478		353			(1,004)		620		0001
Purchased Call/AI Powered US Equity Index/AIP000RS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/18/2023	1	671,899	2562.35	21,539			13,191		2,108			(5,362)		3,709		0001
Purchased Call/AI Powered US Equity Index/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/20/2023	1	187,324	2583.33	6,744			4,428		547			(1,674)		1,071		0001
Purchased Call/AI Powered US Equity Index/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2023	1	629,144	2583.33	22,861			15,030		1,837			(5,684)		3,596		0001
Purchased Call/AI Powered US Equity Index/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/20/2023	1	426,973	2583.33	15,700			10,336		1,247			(3,920)		2,441		0001
Purchased Call/AI Powered US Equity Index/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/20/2023	1	65,591	2583.33	2,380			1,569		192			(595)		375		0001
Purchased Call/AI Powered US Equity Index/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/20/2023	1	118,807	2583.33	3,986			2,632		347			(998)		679		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/21/2024	1	336,157	2326.83		11,013		10,907		11,242			(121)		2,364		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/21/2024	1	145,985	2326.83		4,835		4,809		4,882			(46)		1,027		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/21/2024	1	273,123	2326.83		9,841		9,814		9,134			(41)		1,921		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2024	1	947,229	2326.83		33,300		33,254		31,678			(92)		6,661		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/21/2024	1	639,646	2326.83		21,890		21,890		21,392			(30)		4,498		0001
Purchased Call/AI Powered US Equity Index/AIP000ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2020	12/20/2022	1	1,256,379	2469.88	44,993			10,659		2,592			(11,186)		4,325		0001
Purchased Call/AI Powered US Equity Index/AIP0006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2020	07/08/2022	1	344,843	2358.06	11,237			109		165			(2,805)		255		0001
Purchased Call/Nasdaq FC Index/NFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2022	1	2,402,860	279.55	93,952			41,152		1			(46,590)		7,954		0001
Purchased Call/Nasdaq FC Index/NFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/07/2022	1	1,698,386	279.55	67,559			29,674		1			(33,594)		5,622		0001
Purchased Call/Nasdaq FC Index/NFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/07/2022	1	868,352	279.55	32,212			14,267					(16,062)		2,875		0001
Purchased Call/Nasdaq FC Index/NFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/07/2022	1	234,632	279.55	9,325			4,141					(4,662)		777		0001
Purchased Call/Nasdaq FC Index/NFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/07/2022	1	97,222	279.55	3,899			1,746					(1,977)		322		0001
Purchased Call/Nasdaq FC Index/NFC061ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	1	1,717,702	246.32		65,788		55,639		17,800			(10,274)		7,889		0001
Purchased Call/Nasdaq FC Index/NFC061ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/04/2023	1	449,766	246.32		14,005		11,943		4,661			(2,155)		2,066		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/04/2024	1	60,753	2429.14		2,110		1,801		1,018			(311)		394		0001
Purchased Call/AI Powered US Equity Index/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/22/2023	1	484,588	2553.42	17,587			8,612		1,043			(4,367)		2,396		0001
Purchased Call/AI Powered US Equity Index/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2021	06/22/2023	1	128,795	2553.42	4,984			2,454		277			(1,241)		637		0001
Purchased Call/AI Powered US Equity Index/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	06/22/2023	1	65,163	2553.42	2,321			1,169		140			(593)		322		0001
Purchased Call/Nasdaq FC Index/NFC061WSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/03/2023	1	299,350	252.29		8,531		5,838		1,255			(2,702)		1,229		0001
Purchased Call/Nasdaq FC Index/NFC061WSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/03/2023	1	309,343	252.29		10,152		6,967		1,297			(3,196)		1,270		0001
Purchased Call/Nasdaq FC Index/NFC061WSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/03/2023	1	65,749	252.29		2,085		1,443		276			(652)		270		0001
Purchased Call/AI Powered US Equity Index/AIP000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2020	12/09/2022	1	353,763	2449.88	12,882			2,861		956			(3,198)		1,178		0001
Purchased Call/AI Powered US Equity Index/AIP000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2020	12/09/2022	1	1,217,835	2449.88	44,237			9,837		3,292			(10,998)		4,057		0001
Purchased Call/AI Powered US Equity Index/AIP000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2020	12/09/2022	1	66,049	2449.88	2,618			588		179			(657)		220		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/13/2024	1	377,393	2337.38		12,429		12,173		12,842			(272)		2,639		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/13/2024	1	142,043	2337.38		4,739		4,648		4,834			(98)		993		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/13/2024	1	544,726	2337.38		16,101		15,879		18,536			(310)		3,809		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/03/2024	1	893,758	2452.28		28,993		25,603		13,370			(3,420)		5,931		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/14/2024	1	625,580	2319.23		20,769		20,482		21,810			(399)		4,378		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2024	1	313,722	2319.23		10,375		10,246		10,937			(185)		2,195		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/14/2024	1	177,792	2319.23		6,143		6,075		6,198			(76)		1,244		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/14/2024	1	396,635	2319.23		13,546		13,415		13,828			(150)		2,776		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/14/2024	1	369,152	2319.23		12,745		12,674		12,870			(124)		2,583		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/14/2024	1	164,549	2319.23		6,121		6,095		5,737			(51)		1,152		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/14/2024	1	1,116,848	2319.23		38,924		38,924		38,937					7,816		0001
Purchased Call/AI Powered US Equity Index/AIP000SSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/17/2022	1	870,265	2559.98	24,232			7,249		46			(12,082)		2,378		0001
Purchased Call/AI Powered US Equity Index/AIP000SSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/17/2022	1	1,588,135	2559.98	45,423			13,627		85			(22,712)		4,339		0001
Purchased Call/AI Powered US Equity Index/AIP000SSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/17/2022	1	406,550	2559.98	12,482			3,776		22			(6,259)		1,111		0001
Purchased Call/AI Powered US Equity Index/AIP000SSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/17/2022	1	106,290	2559.98	3,318			1,007		6			(1,668)		290		0001
Purchased Call/AI Powered US Equity Index/AIP000SSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	10/17/2022	1	65,894	2559.98	2,396			763		4			(1,268)		180		0001
Purchased Call/AI Powered US Equity Index/AIP000SSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/20/2023	1	303,517	2573.05	11,507			7,555		989			(2,857)		1,735		0001
Purchased Call/AI Powered US Equity Index/AIP000SSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2023	1	298,654	2573.05	11,462			7,536		973			(2,850)		1,707		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/03/2023	1	265,523	2611.36	8,717			5,949		612			(2,185)		1,540		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/03/2023	1	58,494	2611.36	1,971			1,349		135			(497)		339		0001
Purchased Call/AI Powered US Equity Index/AIP000USR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2021	11/29/2022	1	2,868,049	2556.97	74,569			31,019		625			(36,978)		9,254		0001
Purchased Call/AI Powered US Equity Index/AIP000USR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/29/2022	1	1,624,494	2556.97	33,755			14,080		354			(16,785)		5,242		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000USR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/29/2022	1	2,036,627	2556.97	32,011			13,390		444			(15,962)		6,571		0001
Purchased Call/AI Powered US Equity Index/AIP000USR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/29/2022	1	65,714	2556.97	1,225			517		14			(612)		212		0001
Purchased Call/AI Powered US Equity Index/AIP000USR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	11/29/2022	1	126,800	2556.97	2,117			896		28			(1,062)		409		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024	1	1,264,271	2418.71		42,480		38,964		24,772			(3,671)		8,539		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/26/2024	1	633,194	2418.71		18,896		17,356		12,407			(1,609)		4,277		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/26/2024	1	584,336	2418.71		17,769		16,343		11,449			(1,446)		3,947		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/26/2024	1	113,389	2418.71		3,877		3,576		2,222			(306)		766		0001
Purchased Call/AI Powered US Equity Index/AIP000HSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2021	02/28/2023	1	900,609	2490.07	33,774			11,258		2,361			(8,397)		3,674		0001
Purchased Call/AI Powered US Equity Index/AIP000HSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2021	02/28/2023	1	87,924	2490.07	3,050			1,018		230			(759)		359		0001
Purchased Call/AI Powered US Equity Index/AIP000HSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2021	02/28/2023	1	100,549	2490.07	3,631			1,224		264			(913)		410		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/04/2023	1	892,568	246.32		26,996		23,086		9,249			(4,090)		4,100		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/04/2023	1	322,770	246.32		8,517		7,304		3,345			(1,230)		1,482		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/04/2023	1	79,054	246.32		2,182		1,877		819			(310)		363		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2022	1	1,991,550	270.39	74,086			22,654		8			(36,738)		5,516		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2022	1	202,168	270.39	8,060			2,485		1			(4,008)		560		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2022	1	1,205,618	270.39	44,187			13,662		5			(22,033)		3,339		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2022	1	905,101	270.39	36,587			11,344		4			(18,395)		2,507		0001
Purchased Call/AI Powered US Equity Index/AIP000ESI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2020	12/22/2022	1	742,660	2470.92	26,308			6,323		1,545			(6,532)		2,571		0001
Purchased Call/AI Powered US Equity Index/AIP000ESI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2020	12/22/2022	1	499,991	2470.92	17,811			4,286		1,040			(4,428)		1,731		0001
Purchased Call/AI Powered US Equity Index/AIP000ESI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2020	12/22/2022	1	126,511	2470.92	4,209			1,016		263			(1,054)		438		0001
Purchased Call/Nasdaq FC Index/NFC061T$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/30/2022	1	1,505,349	281.36	58,709			29,598		4			(29,113)		5,329		0001
Purchased Call/Nasdaq FC Index/NFC061T$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	1	1,114,481	281.36	39,571			20,005		3			(19,677)		3,946		0001
Purchased Call/Nasdaq FC Index/NFC061T$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/30/2022	1	190,354	281.36		6,508		3,309		1			(3,200)		674		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000E$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	12/22/2022	1	123,744	2470.92	5,174			1,288		257			(1,336)		428		0001
Purchased Call/AI Powered US Equity Index/AIP000ES2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/12/2022	1	361,726	2453.38	13,455			3,044		930			(3,350)		1,216		0001
Purchased Call/AI Powered US Equity Index/AIP0001$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2021	03/17/2023	1	138,744	2496	4,967			1,774		377			(1,233)		586		0001
Purchased Call/AI Powered US Equity Index/AIP0001$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2021	03/17/2023	1	237,844	2496	8,674			3,103		647			(2,157)		1,004		0001
Purchased Call/AI Powered US Equity Index/AIP0001$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2021	03/17/2023	1	306,459	2496	11,406			4,086		833			(2,848)		1,293		0001
Purchased Call/AI Powered US Equity Index/AIP0001$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2021	03/17/2023	1	116,089	2496	4,129			1,481		316			(1,032)		490		0001
Purchased Call/AI Powered US Equity Index/AIP0001$G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2021	03/17/2023	1	327,176	2496	11,835			4,287		890			(2,988)		1,381		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/05/2024	1	2,101,866	2445.56		70,980		62,704		33,134			(8,351)		13,970		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/06/2023	1	1,615,758	241.2		41,868		39,874		27,211			(2,320)		7,809		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/06/2023	1	87,925	241.2		1,728		1,655		1,481			(77)		425		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/06/2023	1	106,635	241.2		2,162		2,156		1,796			(13)		515		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/01/2023	1	1,716,426	241.25		72,570		61,112		25,549			(11,595)		7,845		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/01/2023	1	651,845	241.25		31,505		26,604		9,703			(4,961)		2,979		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/01/2023	1	208,807	241.25		8,032		6,859		3,108			(1,227)		954		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/01/2023	1	59,487	241.25		2,093		1,824		885			(285)		272		0001
Purchased Call/AI Powered US Equity Index/AIP1000$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/24/2023	1	1,647,832	2446.49		41,855		30,840		9,328			(11,238)		7,047		0001
Purchased Call/AI Powered US Equity Index/AIP1000$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/24/2023	1	529,910	2446.49		13,836		10,224		3,000			(3,687)		2,266		0001
Purchased Call/AI Powered US Equity Index/AIP1000$I	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/24/2023	1	751,953	2446.49		19,779		14,655		4,257			(5,150)		3,216		0001
Purchased Call/Nasdaq FC Index/NFC061M$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	1	2,158,985	266.34	86,791			9,564					(43,039)		3,618		0001
Purchased Call/Nasdaq FC Index/NFC061M$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/10/2022	1	213,938	266.34	8,225			909					(4,090)		359		0001
Purchased Call/Nasdaq FC Index/NFC061M$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/10/2022	1	809,399	266.34	33,064			3,684					(16,486)		1,356		0001
Purchased Call/Nasdaq FC Index/NFC061M$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/10/2022	1	95,707	266.34	4,129			461					(2,064)		160		0001
Purchased Call/AI Powered US Equity Index/AIP0008$D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/19/2022	1	201,802	2391.58	7,347			499		374			(1,837)		373		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0008SD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/19/2022	1	67,490	2391.58	2,562			175		125			(642)		125		0001
Purchased Call/AI Powered US Equity Index/AIP0008SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/26/2022	1	154,478	2409.96	5,295			409		195			(1,315)		305		0001
Purchased Call/AI Powered US Equity Index/AIP0008SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2020	08/26/2022	1	405,741	2409.96	14,085			1,089		513			(3,502)		802		0001
Purchased Call/AI Powered US Equity Index/AIP0008SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2020	08/26/2022	1	93,820	2409.96	3,366			261		119			(840)		185		0001
Purchased Call/AI Powered US Equity Index/AIP0008SQ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2020	08/26/2022	1	133,295	2409.96	5,069			393		168			(1,267)		263		0001
Purchased Call/AI Powered US Equity Index/AIP000U8E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/20/2023	1	89,309	2588.66	2,967			2,072		281			(738)		527		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/23/2024	1	368,833	2440.02		11,863		9,891		5,620			(1,983)		2,370		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	02/23/2024	1	101,676	2440.02		3,148		2,665		1,549			(493)		653		0001
Purchased Call/Nasdaq FC Index/NFC061VSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	1	1,896,697	257.49		64,159		41,104		3,760			(23,443)		7,544		0001
Purchased Call/Nasdaq FC Index/NFC061VSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2023	1	675,417	257.49		21,588		13,869		1,339			(7,850)		2,687		0001
Purchased Call/Nasdaq FC Index/NFC061VSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2023	1	1,368,374	257.49		40,867		26,329		2,713			(14,571)		5,443		0001
Purchased Call/Nasdaq FC Index/NFC061VSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/16/2023	1	69,224	257.49		2,089		1,361		137			(737)		275		0001
Purchased Call/Nasdaq FC Index/NFC061ZSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2023	1	3,506,003	242.9		135,682		114,377		46,894			(21,560)		16,077		0001
Purchased Call/Nasdaq FC Index/NFC061MSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/10/2022	1	122,405	266.34	4,513			507					(2,282)		205		0001
Purchased Call/AI Powered US Equity Index/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/24/2024	1	907,048	2420.15		28,061		25,590		17,536			(2,502)		6,117		0001
Purchased Call/AI Powered US Equity Index/AIP1000SI	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/24/2023	1	61,309	2446.49		1,680		1,252		347			(431)		262		0001
Purchased Call/AI Powered US Equity Index/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/24/2024	1	1,271,305	2420.15		39,539		36,108		24,578			(3,476)		8,573		0001
Purchased Call/AI Powered US Equity Index/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/24/2024	1	77,203	2420.15		2,562		2,350		1,493			(222)		521		0001
Purchased Call/AI Powered US Equity Index/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/24/2024	1	70,935	2420.15		1,979		1,835		1,371			(151)		478		0001
Purchased Call/AI Powered US Equity Index/AIP000XSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/27/2023	1	1,127,045	2406.1		28,852		16,784		8,492			(12,173)		4,285		0001
Purchased Call/AI Powered US Equity Index/AIP000XSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/27/2023	1	399,990	2406.1		13,692		8,009		3,014			(5,689)		1,521		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/27/2023	1	860,830	2406.1		30,876		18,111		6,486			(12,779)		3,273		0001
Purchased Call/AI Powered US Equity Index/AIP000XSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/27/2023	1	77,308	2406.1		2,592		1,537		582			(1,064)		294		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/24/2023	1	71,885	2546.41	2,336			1,653		350			(584)		426		0001
Purchased Call/AI Powered US Equity Index/AIP000US7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	11/24/2023	1	336,992	2546.41	10,583			7,564		1,641			(2,672)		1,996		0001
Purchased Call/AI Powered US Equity Index/AIP0006ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2020	07/15/2022	1	731,526	2362.43	27,039			524		768			(6,750)		741		0001
Purchased Call/AI Powered US Equity Index/AIP0006ST	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2020	07/15/2022	1	56,391	2362.43	2,071			40		59			(518)		57		0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/10/2023	1	758,228	2595.96	28,346			19,459		2,128			(7,048)		4,428		0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/10/2023	1	151,448	2595.96	5,788			3,985		425			(1,447)		885		0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/10/2023	1	201,187	2595.96	7,394			5,083		565			(1,846)		1,175		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2024	1	568,232	2399.07		19,036		17,644		12,781			(1,462)		3,858		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/03/2024	1	714,563	2399.07		22,789		21,152		16,073			(1,722)		4,851		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/03/2024	1	442,676	2399.07		12,295		11,427		9,957			(882)		3,006		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/03/2024	1	479,142	2399.07		13,283		12,363		10,777			(936)		3,253		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/19/2022	1	52,580	2505	1,786			91					(906)		60		0001
Purchased Call/AI Powered US Equity Index/AIP000GS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2021	01/26/2023	1	425,555	2488.77	12,990			3,734		888			(3,225)		1,614		0001
Purchased Call/AI Powered US Equity Index/AIP000GS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2021	01/26/2023	1	368,935	2488.77	12,237			3,533		770			(3,042)		1,399		0001
Purchased Call/AI Powered US Equity Index/AIP000GS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2021	01/26/2023	1	313,137	2488.77	10,785			3,624		653			(3,128)		1,188		0001
Purchased Call/AI Powered US Equity Index/AIP000GS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	01/26/2023	1	84,021	2488.77	2,656			1,341		175			(1,156)		319		0001
Purchased Call/AI Powered US Equity Index/AIP1001SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/14/2023	1	4,949,626	2440.18		123,741		98,376		33,038			(26,104)		21,983		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2022	04/14/2023	1	1,455,519	2440.18		35,526		28,401		9,715			(7,184)		6,465		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/17/2024	1	100,609	2365.05		3,453		3,286		2,844			(172)		690		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2021	05/12/2023	1	108,474	2503.39	3,873			1,683		367			(961)		505		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2021	05/12/2023	1	339,134	2503.39	13,188			5,738		1,147			(3,279)		1,578		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2021	05/12/2023	1	408,303	2503.39	15,738			6,857		1,381			(3,929)		1,900		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	05/12/2023	1	61,984	2503.39	2,348			1,025		210			(587)		288		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2021	05/12/2023	1	52,020	2503.39	2,232			992		176			(566)		242		0001
Purchased Call/AI Powered US Equity Index/AIP000W$9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/26/2023	1	629,058	2527.76	23,127			17,321		4,034			(5,758)		3,840		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/19/2024	1	1,034,163	2451.99		34,851		31,500		15,968			(3,390)		6,948		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2024	1	481,890	2451.99		15,115		13,718		7,441			(1,451)		3,238		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/19/2024	1	690,628	2451.99		19,144		17,399		10,664			(1,815)		4,640		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/19/2024	1	91,165	2451.99		2,573		2,342		1,408			(234)		612		0001
Purchased Call/AI Powered US Equity Index/AIP000I$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2021	03/17/2023	1	888,506	2508.77	29,572			10,564		1,992			(7,342)		3,749		0001
Purchased Call/AI Powered US Equity Index/AIP000I$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2021	03/17/2023	1	106,071	2508.77	3,602			1,289		238			(896)		448		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/14/2024	1	780,536	2336.77		25,836		25,304		26,686			(565)		5,462		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/14/2024	1	201,359	2336.77		5,980		5,898		6,884			(115)		1,409		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2024	1	51,386	2336.77		1,527		1,508		1,757			(27)		360		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/14/2024	1	105,739	2336.77		3,286		3,250		3,615			(41)		740		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/14/2024	1	561,245	2336.77		17,235		17,068		19,188			(191)		3,928		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/14/2024	1	62,322	2336.77		1,935		1,924		2,131			(19)		436		0001
Purchased Call/AI Powered US Equity Index/AIP000PS3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/09/2023	1	1,354,702	2554.98	48,351			26,869		3,809			(12,005)		7,135		0001
Purchased Call/AI Powered US Equity Index/AIP000PS9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/09/2023	1	551,492	2554.98	20,024			11,143		1,551			(4,979)		2,905		0001
Purchased Call/AI Powered US Equity Index/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/30/2023	1	727,019	2530.2	21,605			15,364		4,212			(5,364)		4,330		0001
Purchased Call/AI Powered US Equity Index/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/30/2023	1	259,042	2530.2	8,592			6,135		1,501			(2,136)		1,543		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	11/30/2023	1	81,422	2530.2	2,555			1,829		472			(639)		485		0001
Purchased Call/AI Powered US Equity Index/AIP000MS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	06/02/2023	1	359,597	2541.68	12,303			5,702		812			(3,055)		1,728		0001
Purchased Call/AI Powered US Equity Index/AIP000MS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2021	06/02/2023	1	137,886	2541.68	4,897			2,272		311			(1,217)		662		0001
Purchased Call/AI Powered US Equity Index/AIP000MS2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2021	06/02/2023	1	64,508	2541.68	2,341			1,088		146			(584)		310		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/11/2022	1	1,184,655	2556.67	30,801			3,479					(15,274)		2,009		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	08/11/2022	1	202,335	2556.67	5,320			606					(2,645)		343		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2021	08/11/2022	1	683,551	2556.67	17,988			2,054					(8,969)		1,159		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2022	1	124,075	2556.67	3,245			372					(1,632)		210		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/11/2022	1	51,466	2556.67	1,304			152					(663)		87		0001
Purchased Call/AI Powered US Equity Index/AIP000PSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/11/2022	1	99,148	2556.67	2,950			351					(1,530)		168		0001
Purchased Call/AI Powered US Equity Index/AIP10023$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/25/2024	1	1,360,398	2422.75		41,428		37,786		25,891			(3,689)		9,181		0001
Purchased Call/AI Powered US Equity Index/AIP10023$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/25/2024	1	1,214,064	2422.75		37,207		33,983		23,106			(3,267)		8,194		0001
Purchased Call/AI Powered US Equity Index/AIP1001$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2023	1	186,088	2440.18		4,926		3,949		1,242			(985)		826		0001
Purchased Call/AI Powered US Equity Index/AIP1001$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/14/2023	1	399,043	2440.18		6,219		5,265		2,664			(997)		1,772		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/23/2023	1	185,673	2557.06	6,610			3,241		385			(1,639)		919		0001
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2021	06/23/2023	1	258,442	2557.06	9,496			4,676		535			(2,358)		1,280		0001
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2021	06/23/2023	1	254,274	2557.06	9,655			4,761		527			(2,400)		1,259		0001
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2021	06/23/2023	1	73,004	2557.06	2,745			1,355		151			(685)		362		0001
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	06/23/2023	1	103,689	2557.06	3,567			1,848		215			(932)		513		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2023	1	331,988	2517.73	10,980			7,856		2,170			(2,730)		1,979		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/01/2023	1	642,097	2517.73	21,650			15,511		4,197			(5,405)		3,828		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/01/2023	1	359,481	2517.73	13,324			9,559		2,350			(3,331)		2,143		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/01/2023	1	176,845	2517.73	6,410			4,625		1,156			(1,607)		1,054		0001
Purchased Call/AI Powered US Equity Index/AIP000IIS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/29/2023	1	132,284	2533.16	4,736			3,552		820			(1,174)		810		0001
Purchased Call/AI Powered US Equity Index/AIP000IIS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/29/2023	1	1,001,282	2533.16	35,989			27,104		6,208			(8,936)		6,129		0001
Purchased Call/AI Powered US Equity Index/AIP000IIS8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2023	1	414,982	2533.16	14,749			11,123		2,573			(3,667)		2,540		0001
Purchased Call/AI Powered US Equity Index/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2024	1	421,423	2414.34		17,532		13,919		7,385			(3,627)		2,645		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2021	11/29/2023	1	137,662	2556.97	4,942			3,503		614			(1,225)		819		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/29/2023	1	1,464,377	2556.97	45,003			31,941		6,534			(11,174)		8,714		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/29/2023	1	706,337	2556.97	17,942			12,752		3,152			(4,461)		4,203		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/29/2023	1	64,461	2556.97	1,833			1,308		288			(456)		384		0001
Purchased Call/AI Powered US Equity Index/AIP1004SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/17/2024	1	1,251,193	2318.89		41,540		41,025		47,339			(739)		8,774		0001
Purchased Call/AI Powered US Equity Index/AIP1004SU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/17/2024	1	132,617	2318.89		4,599		4,548		5,018			(57)		930		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/03/2024	1	118,634	2399.07		3,124		2,911		2,668			(216)		805		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/03/2024	1	415,879	2399.07		11,233		10,513		9,354			(762)		2,824		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/21/2024	1	786,365	2325.9		26,186		26,041		26,445			(251)		5,530		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2024	1	138,368	2325.9		4,892		4,885		4,653			(14)		973		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/21/2024	1	710,446	2325.9		24,451		24,451		23,892			(34)		4,996		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/21/2024	1	409,940	2325.9		13,788		13,788		13,786					2,883		0001
Purchased Call/AI Powered US Equity Index/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/10/2023	1	174,738	2604.15	6,398			4,404		450			(1,600)		1,021		0001
Purchased Call/AI Powered US Equity Index/AIP000MSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/20/2023	1	575,560	2528.38	23,422			11,421		1,686			(5,823)		2,838		0001
Purchased Call/AI Powered US Equity Index/AIP000MSY	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2021	06/20/2023	1	105,585	2528.38	4,509			2,211		309			(1,124)		521		0001
Purchased Call/Nasdaq FC Index/NFC061RSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2022	1	1,348,670	281.29	50,845			20,030		5			(25,076)		4,236		0001
Purchased Call/Nasdaq FC Index/NFC061RSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/21/2022	1	1,707,447	281.29	60,943			24,208		7			(30,388)		5,362		0001
Purchased Call/Nasdaq FC Index/NFC061RSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2022	1	698,677	281.29	25,410			10,178		3			(12,705)		2,194		0001
Purchased Call/Nasdaq FC Index/NFC061RSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/21/2022	1	681,822	281.29	22,518			9,045		3			(11,322)		2,141		0001
Purchased Call/Nasdaq FC Index/NFC061RSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/21/2022	1	53,499	281.29	1,639			664					(836)		168		0001
Purchased Call/Nasdaq FC Index/NFC061SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/06/2022	1	1,513,701	275.53	69,386			30,285		5			(34,503)		4,995		0001
Purchased Call/Nasdaq FC Index/NFC061SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/06/2022	1	1,209,996	275.53	57,134			25,006		4			(28,488)		3,993		0001
Purchased Call/Nasdaq FC Index/NFC061SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/06/2022	1	385,673	275.53	16,867			7,444		1			(8,434)		1,273		0001
Purchased Call/Nasdaq FC Index/NFC061SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/06/2022	1	73,839	275.53	2,924			1,301					(1,482)		244		0001
Purchased Call/Nasdaq FC Index/NFC061SS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2022	1	2,147,911	275.53	85,057			37,022		6			(42,179)		7,088		0001
Purchased Call/AI Powered US Equity Index/AIP000GSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2021	02/10/2023	1	804,718	2522.47	29,500			9,140		1,085			(7,334)		3,159		0001
Purchased Call/AI Powered US Equity Index/AIP000GSU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2021	02/10/2023	1	698,119	2522.47	24,673			7,655		941			(6,168)		2,741		0001
Purchased Call/AI Powered US Equity Index/AIP00098G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/09/2022	1	39,897	2369.21	1,476			143		203			(369)		88		0001
Purchased Call/AI Powered US Equity Index/AIP00098G	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/09/2022	1	496,373	2369.21	19,007			1,843		2,526			(4,752)		1,095		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/09/2022	1	275,705	2369.21	10,344			1,004		1,403			(2,590)		608		0001
Purchased Call/AI Powered US Equity Index/AIP0009SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2020	09/09/2022	1	305,557	2369.21	11,138			1,086		1,555			(2,792)		674		0001
Purchased Call/AI Powered US Equity Index/AIP0009SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2020	09/09/2022	1	229,292	2369.21	8,249			805		1,167			(2,071)		506		0001
Purchased Call/AI Powered US Equity Index/AIP0009SG	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2020	09/09/2022	1	165,821	2369.21	5,963			583		844			(1,503)		366		0001
Purchased Call/AI Powered US Equity Index/AIP000USF	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/17/2023	1	279,601	2588.66	9,272			6,463		873			(2,315)		1,644		0001
Purchased Call/Nasdaq FC Index/NFC0610$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2022	1	135,190	270.39	5,595			1,740		1			(2,821)		374		0001
Purchased Call/Nasdaq FC Index/NFC0610$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/20/2022	1	167,390	270.39	6,952			2,168		1			(3,515)		464		0001
Purchased Call/AI Powered US Equity Index/AIP000MSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2021	06/08/2023	1	634,331	2549.97	22,150			10,420		1,323			(5,499)		3,075		0001
Purchased Call/AI Powered US Equity Index/AIP000MSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	06/08/2023	1	208,460	2549.97	7,464			3,526		435			(1,856)		1,010		0001
Purchased Call/AI Powered US Equity Index/AIP000MSC	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2021	06/08/2023	1	59,644	2549.97	2,175			1,029		124			(542)		289		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023	1	1,779,902	228.36		68,348		66,654		65,677			(2,414)		8,777		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/20/2023	1	427,314	228.36		17,964		17,615		15,768			(396)		2,107		0001
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/03/2024	1	52,773	2452.28		1,690		1,503		789			(193)		350		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/13/2024	1	1,086,414	2337.38		32,141		31,740		36,969			(575)		7,597		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/13/2024	1	676,368	2337.38		20,907		20,675		23,016			(260)		4,730		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/13/2024	1	407,172	2337.38		12,448		12,327		13,856			(138)		2,847		0001
Purchased Call/AI Powered US Equity Index/AIP000PSA	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/08/2023	1	1,225,674	2556.95	43,261			24,014		3,340			(10,756)		6,447		0001
Purchased Call/AI Powered US Equity Index/AIP0008SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/23/2022	1	1,047,341	2397.21	37,001			2,701		1,760			(9,199)		2,014		0001
Purchased Call/AI Powered US Equity Index/AIP0008SL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/23/2022	1	586,741	2397.21	22,112			1,616		986			(5,505)		1,128		0001
Purchased Call/Nasdaq FC Index/NFC061W$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/03/2023	1	54,106	252.29		2,679		1,953		227			(729)		222		0001
Purchased Call/AI Powered US Equity Index/AIP000FSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2021	01/20/2023	1	627,607	2499.63	22,143			6,217		1,027			(5,528)		2,346		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000F$V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/20/2023	1	200,895	2499.63	6,744			1,896		329			(1,686)		751		0001
Purchased Call/AI Powered US Equity Index/AIP000N$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2021	07/06/2023	1	281,685	2562.67	10,141			5,154		585			(2,514)		1,420		0001
Purchased Call/AI Powered US Equity Index/AIP000N$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2021	07/06/2023	1	1,900,502	2562.67	65,136			33,150		3,949			(16,172)		9,580		0001
Purchased Call/AI Powered US Equity Index/AIP000N$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/06/2023	1	547,079	2562.67	17,439			8,912		1,137			(4,336)		2,758		0001
Purchased Call/AI Powered US Equity Index/AIP000N$K	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/06/2023	1	320,923	2562.67	11,767			6,022		667			(2,930)		1,618		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2023	1	1,440,703	242.9	64,947			54,900		19,270			(10,170)		6,606		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2023	1	1,122,470	242.9	41,405			35,292		15,014			(6,388)		5,147		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2023	1	149,852	242.9	5,330			4,556		2,004			(810)		687		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2023	1	82,001	242.9	2,579			2,211		1,097			(374)		376		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/03/2023	1	208,379	242.9	6,082			5,243		2,787			(852)		956		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/20/2022	1	1,491,034	274.56	59,045			27,977		34			(29,280)		5,133		0001
Purchased Call/AI Powered US Equity Index/AIP000H$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2021	02/17/2023	1	499,995	2515.95	17,164			5,469		805			(4,262)		1,993		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/25/2024	1	130,635	2422.75	4,275			3,921		2,486			(370)		882		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/25/2024	1	132,742	2422.75	3,857			3,542		2,526			(329)		896		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/25/2024	1	78,013	2422.75	2,314			2,128		1,485			(189)		527		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/25/2024	1	89,036	2422.75	2,112			1,964		1,695			(150)		601		0001
Purchased Call/AI Powered US Equity Index/AIP0008$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2020	08/19/2022	1	129,066	2397.21	4,448			301		198			(1,111)		239		0001
Purchased Call/AI Powered US Equity Index/AIP0008$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/19/2022	1	489,342	2397.21	17,241			1,170		752			(4,310)		906		0001
Purchased Call/AI Powered US Equity Index/AIP0008$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/19/2022	1	51,588	2397.21	1,939			132		79			(486)		95		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/07/2022	1	2,305,166	2578.56	59,934			11,227		4			(29,721)		5,011		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$N	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/07/2022	1	638,219	2578.56	15,880			2,983		1			(7,896)		1,387		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000QSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/07/2022	1	707,969	2578.56	17,369			3,290		1			(8,660)		1,539		0001
Purchased Call/AI Powered US Equity Index/AIP000QSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/07/2022	1	400,012	2578.56	9,246			1,756		1			(4,623)		870		0001
Purchased Call/AI Powered US Equity Index/AIP000QSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/07/2022	1	52,680	2578.56	1,004			200					(528)		115		0001
Purchased Call/AI Powered US Equity Index/AIP000QSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	09/07/2022	1	78,182	2578.56	987			244					(640)		170		0001
Purchased Call/AI Powered US Equity Index/AIP000ESU	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2021	12/30/2022	1	1,531,154	2465.11	51,386			12,935		3,879			(12,829)		5,421		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/20/2023	1	218,933	228.36	9,645			9,537		8,079			(187)		1,080		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/20/2023	1	332,051	228.36	16,358			16,221		12,253			(272)		1,637		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/20/2023	1	1,110,976	228.36	53,272			52,973		40,994			(446)		5,478		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/20/2023	1	1,049,330	228.36	43,377			43,255		38,720			(243)		5,174		0001
Purchased Call/Nasdaq FC Index/NFC1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/20/2023	1	61,902	228.36	2,586			2,586		2,284			(7)		305		0001
Purchased Call/Nasdaq FC Index/NFC061PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/07/2022	1	3,456,791	260.83	136,543			37,274		83			(67,897)		9,001		0001
Purchased Call/Nasdaq FC Index/NFC061PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/07/2022	1	127,869	260.83	4,755			1,298		3			(2,384)		333		0001
Purchased Call/Nasdaq FC Index/NFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	1	3,760,300	281.29	141,387			54,984		11			(70,305)		11,686		0001
Purchased Call/Nasdaq FC Index/NFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/18/2022	1	218,045	281.29	7,922			3,089		1			(3,972)		678		0001
Purchased Call/Nasdaq FC Index/NFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/18/2022	1	465,265	281.29	16,607			6,512		1			(8,349)		1,446		0001
Purchased Call/Nasdaq FC Index/NFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/18/2022	1	92,823	281.29	3,356			1,327					(1,692)		288		0001
Purchased Call/AI Powered US Equity Index/AIP000SSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/10/2023	1	275,714	2539.27	9,754			6,261		1,223			(2,425)		1,559		0001
Purchased Call/AI Powered US Equity Index/AIP000SSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/10/2023	1	687,050	2539.27	24,965			16,047		3,046			(6,216)		3,886		0001
Purchased Call/AI Powered US Equity Index/AIP000SSE	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/10/2023	1	99,920	2539.27	4,071			2,635		443			(1,021)		565		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024	1	1,077,832	2445.56	35,391			31,307		16,991			(4,121)		7,164		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2024	1	937,114	2445.56	30,996			27,533		14,773			(3,572)		6,229		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/05/2024	1	93,054	2445.56	2,999			2,671		1,467			(331)		619		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/05/2024	1	95,670	2445.56	3,067			2,736		1,508			(335)		636		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061G$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	1	261,607	258.51	13,631			5,396		932			(3,384)		1,162		0001
Purchased Call/Nasdaq FC Index/NFC061G$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1	878,725	258.51	45,583			18,070		3,129			(11,333)		3,903		0001
Purchased Call/Nasdaq FC Index/NFC061G$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/14/2023	1	98,712	258.51	4,941			1,978		352			(1,240)		438		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/10/2023	1	135,044	2590.14	4,848			3,323		403			(1,202)		789		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/10/2023	1	559,211	2590.14	20,666			14,167		1,669			(5,131)		3,266		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2021	11/10/2023	1	215,318	2590.14	8,301			5,698		642			(2,064)		1,258		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/10/2023	1	93,685	2590.14	3,692			2,541		280			(923)		547		0001
Purchased Call/Nasdaq FC Index/NFC1612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	1	7,413,752	228.36		287,654		280,442		275,583			(10,273)		36,351		0001
Purchased Call/Nasdaq FC Index/NFC1612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/16/2023	1	140,832	228.36		5,939		5,806		5,235			(148)		691		0001
Purchased Call/Nasdaq FC Index/NFC1612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/16/2023	1	418,431	228.36		17,517		17,174		15,554			(390)		2,052		0001
Purchased Call/AI Powered US Equity Index/AIP000X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/24/2023	1	1,679,363	2432.59		38,605		22,075		8,459			(16,545)		6,339		0001
Purchased Call/AI Powered US Equity Index/AIP000X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/24/2023	1	182,177	2432.59		4,004		2,296		918			(1,710)		688		0001
Purchased Call/AI Powered US Equity Index/AIP000X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/24/2023	1	50,501	2432.59		1,032		597		254			(439)		191		0001
Purchased Call/AI Powered US Equity Index/AIP000X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/24/2023	1	245,570	2432.59		6,852		3,984		1,237			(2,871)		927		0001
Purchased Call/AI Powered US Equity Index/AIP000BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2020	10/17/2022	1	135,399	2426.94	4,598			685		309			(1,145)		370		0001
Purchased Call/AI Powered US Equity Index/AIP000BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2020	10/17/2022	1	84,822	2426.94	2,744			409		193			(684)		232		0001
Purchased Call/Nasdaq FC Index/NFC061X$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	1	1,981,874	250.99		76,104		54,090		10,391			(22,101)		8,347		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/07/2022	1	2,848,828	261.65	112,529			30,633		49			(55,802)		7,418		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/07/2022	1	393,896	261.65	14,994			4,093		7			(7,456)		1,026		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/07/2022	1	746,213	261.65	26,751			7,303		13			(13,413)		1,943		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/07/2022	1	837,550	261.65	29,161			7,983		14			(14,662)		2,181		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/07/2022	1	297,109	261.65	11,060			3,036		5			(5,576)		774		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/07/2022	1	54,525	261.65	2,753			766		1			(1,408)		142		0001
Purchased Call/Nasdaq FC Index/NFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/07/2022	1	143,107	261.65	8,270			2,356		2			(4,326)		373		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000KSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/05/2023	1	550,411	2530.16	20,712			8,811		1,242			(5,150)		2,532		0001
Purchased Call/AI Powered US Equity Index/AIP0007S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2020	07/22/2022	1	211,211	2360.43	7,776			226		418			(1,941)		259		0001
Purchased Call/AI Powered US Equity Index/AIP0007S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2020	07/22/2022	1	401,769	2360.43	15,287			445		795			(3,827)		493		0001
Purchased Call/AI Powered US Equity Index/AIP0007S5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2020	07/22/2022	1	52,118	2360.43	2,011			59		103			(504)		64		0001
Purchased Call/AI Powered US Equity Index/AIP000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2021	05/03/2023	1	187,198	2540.15	6,683			2,809		360			(1,657)		858		0001
Purchased Call/AI Powered US Equity Index/AIP000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	05/03/2023	1	1,249,474	2540.15	42,858			18,039		2,402			(10,641)		5,730		0001
Purchased Call/AI Powered US Equity Index/AIP000KSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	05/03/2023	1	100,006	2540.15	3,391			1,429		192			(843)		459		0001
Purchased Call/AI Powered US Equity Index/AIP000BSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2020	10/28/2022	1	551,904	2392.2	20,256			3,325		2,961			(5,029)		1,582		0001
Purchased Call/AI Powered US Equity Index/AIP000BSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2020	10/28/2022	1	777,943	2392.2	25,879			4,254		4,174			(6,434)		2,230		0001
Purchased Call/AI Powered US Equity Index/AIP000BSS	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2020	10/28/2022	1	165,899	2392.2	7,529			1,250		890			(1,890)		476		0001
Purchased Call/Nasdaq FC Index/NFC0610S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/09/2022	1	2,586,382	270.68	101,903			19,815					(50,672)		5,704		0001
Purchased Call/Nasdaq FC Index/NFC0610S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/09/2022	1	750,033	270.68	29,289			5,711					(14,685)		1,654		0001
Purchased Call/Nasdaq FC Index/NFC0610S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/09/2022	1	422,353	270.68	16,134			3,155					(8,112)		931		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/05/2023	1	1,787,195	2399.07		44,501		37,968		20,546			(6,828)		8,222		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/05/2023	1	1,127,803	2399.07		26,123		22,350		12,965			(3,947)		5,188		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/05/2023	1	472,977	2399.07		8,943		7,672		5,437			(1,288)		2,176		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/05/2023	1	521,198	2399.07		9,863		8,486		5,992			(1,397)		2,398		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/05/2023	1	153,133	2399.07		2,689		2,320		1,760			(375)		704		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/05/2023	1	485,908	2399.07		8,831		7,683		5,586			(1,209)		2,235		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/05/2023	1	199,075	2399.07		3,617		3,211		2,289			(433)		916		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2021	05/12/2023	1	142,135	2520.02	5,060			2,202		385			(1,258)		661		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024	1	58,055	2406.1	2,038			1,613		1,080			(430)		364		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2024	1	588,267	2406.1	25,574			20,303		10,949			(5,291)		3,692		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/26/2024	1	88,087	2406.1	3,966			3,153		1,639			(816)		553		0001
Purchased Call/AI Powered US Equity Index/AIP0006S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2020	07/05/2022	1	890,272	2344.98	31,913			176		417			(7,935)		521		0001
Purchased Call/AI Powered US Equity Index/AIP0006S9	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2020	07/05/2022	1	103,718	2344.98	3,860			21		49			(961)		61		0001
Purchased Call/AI Powered US Equity Index/AIP0009SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2020	09/09/2022	1	246,464	2371.21	9,005			872		1,197			(2,248)		544		0001
Purchased Call/AI Powered US Equity Index/AIP0009SH	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/09/2022	1	129,255	2371.21	4,891			474		628			(1,223)		285		0001
Purchased Call/Nasdaq FC Index/NFC061SSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/09/2022	1	3,205,814	279.75	125,347			56,058		2			(62,329)		10,679		0001
Purchased Call/Nasdaq FC Index/NFC061SSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/09/2022	1	532,683	279.75	18,851			8,454					(9,452)		1,774		0001
Purchased Call/Nasdaq FC Index/NFC061SSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/09/2022	1	234,478	279.75	7,812			3,513					(3,928)		781		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/28/2022	1	1,300,000	2551.67	33,800			2,514					(16,761)		1,800		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/28/2022	1	658,612	2551.67	17,807			1,336					(8,855)		912		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/28/2022	1	1,309,645	2551.67	34,280			2,578					(17,093)		1,814		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/28/2022	1	194,131	2551.67	5,013			378					(2,520)		269		0001
Purchased Call/Nasdaq FC Index/NFC061PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/07/2022	1	1,158,933	260.83	41,855			11,458		28			(21,044)		3,018		0001
Purchased Call/Nasdaq FC Index/NFC061PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/07/2022	1	235,801	260.83	9,095			2,497		6			(4,585)		614		0001
Purchased Call/Nasdaq FC Index/NFC061PSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/07/2022	1	52,414	260.83	3,069			872		1			(1,601)		136		0001
Purchased Call/Nasdaq FC Index/NFC061JSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/15/2023	1	2,179,729	256.04	104,543			50,186		14,130			(25,956)		10,672		0001
Purchased Call/Nasdaq FC Index/NFC061JSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2023	1	54,662	256.04	2,863			1,380		354			(712)		268		0001
Purchased Call/Nasdaq FC Index/NFC061JSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/15/2023	1	135,166	256.04	6,736			3,252		876			(1,677)		662		0001
Purchased Call/AI Powered US Equity Index/AIP100S96	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/26/2024	1	1,110,622	2339.22		37,095		36,942		37,752			(304)		7,837		0001
Purchased Call/Nasdaq FC Index/NFC061FS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	1	45,533	248.13	2,268			782		320			(562)		189		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/09/2023	1	1,539,401	248.13	76,495			26,410		10,813			(18,993)		6,396		0001
Purchased Call/Nasdaq FC Index/NFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/09/2023	1	150,687	248.13	7,962			2,760		1,058			(1,979)		626		0001
Purchased Call/Nasdaq FC Index/NFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/09/2023	1	81,114	248.13	4,312			1,499		570			(1,078)		337		0001
Purchased Call/Nasdaq FC Index/NFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/09/2023	1	73,501	248.13	3,958			1,378		516			(991)		305		0001
Purchased Call/Nasdaq FC Index/NFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/09/2023	1	66,479	248.13	3,692			1,287		467			(926)		276		0001
Purchased Call/AI Powered US Equity Index/AIP000D$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2020	12/02/2022	1	422,071	2449.06	15,514			3,300		1,079			(3,857)		1,375		0001
Purchased Call/AI Powered US Equity Index/AIP1000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/01/2024	1	920,340	2452.28		27,610		24,306		13,695			(3,399)		6,098		0001
Purchased Call/AI Powered US Equity Index/AIP1000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	04/01/2024	1	621,310	2452.28		21,014		18,524		9,245			(2,511)		4,117		0001
Purchased Call/AI Powered US Equity Index/AIP1000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/01/2024	1	176,932	2452.28		5,732		5,060		2,633			(678)		1,172		0001
Purchased Call/AI Powered US Equity Index/AIP1000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/01/2024	1	75,702	2452.28		2,340		2,083		1,126			(260)		502		0001
Purchased Call/AI Powered US Equity Index/AIP1002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2024	1	1,376,274	2390.52		46,243		42,940		32,814			(3,475)		9,372		0001
Purchased Call/AI Powered US Equity Index/AIP1005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/24/2024	1	1,462,435	2339.22		48,699		48,498		45,447			(400)		10,306		0001
Purchased Call/AI Powered US Equity Index/AIP1005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/24/2024	1	222,086	2339.22		7,066		7,066		6,902			(10)		1,565		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/12/2023	1	279,435	2536.08	10,088			6,485		1,294			(2,501)		1,584		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/12/2023	1	477,214	2536.08	17,669			11,374		2,210			(4,387)		2,705		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/12/2023	1	68,981	2536.08	2,791			1,804		319			(694)		391		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/12/2023	1	71,365	2536.08	2,914			1,886		330			(726)		404		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/12/2023	1	82,676	2536.08	3,531			2,292		383			(884)		469		0001
Purchased Call/Nasdaq FC Index/NFC061N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	1	54,305	274.36	2,607			1,525		121			(646)		294		0001
Purchased Call/Nasdaq FC Index/NFC061N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/31/2023	1	1,554,798	274.36	75,994			44,530		3,474			(18,868)		8,408		0001
Purchased Call/AI Powered US Equity Index/AIP000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/20/2023	1	320,165	2573.05	12,432			8,185		1,043			(3,104)		1,830		0001
Purchased Call/AI Powered US Equity Index/AIP000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/20/2023	1	97,493	2573.05	3,458			2,283		318			(866)		557		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S5V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/20/2023	1	118,798	2573.05	4,577			3,035		387			(1,147)		679		0001
Purchased Call/AI Powered US Equity Index/AIP000S5V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/20/2023	1	334,882	2573.05	13,849			9,220		1,091			(3,496)		1,914		0001
Purchased Call/AI Powered US Equity Index/AIP000U5V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/28/2023	1	889,792	2546.41	28,989			20,564		4,377			(7,207)		5,290		0001
Purchased Call/AI Powered US Equity Index/AIP000U5V	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/28/2023	1	171,577	2546.41	4,634			3,292		844			(1,154)		1,020		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1	2,607,808	241.99		125,175		114,186		67,110			(11,130)		17,613		0001
Purchased Call/Nasdaq FC Index/NFC061X$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/16/2023	1	965,804	250.99		39,365		28,211		5,064			(11,355)		4,068		0001
Purchased Call/Nasdaq FC Index/NFC061X$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/16/2023	1	1,326,394	250.99		59,188		42,536		6,954			(16,957)		5,587		0001
Purchased Call/Nasdaq FC Index/NFC061X$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/16/2023	1	213,392	250.99		9,412		6,783		1,119			(2,641)		899		0001
Purchased Call/Nasdaq FC Index/NFC061X$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/16/2023	1	247,649	250.99		11,801		8,528		1,298			(3,287)		1,043		0001
Purchased Call/AI Powered US Equity Index/AIP000V5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/14/2022	1	2,119,485	2512.95	55,107			25,200		1,725			(27,327)		7,168		0001
Purchased Call/AI Powered US Equity Index/AIP000V5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/14/2022	1	456,854	2512.95	13,030			5,975		372			(6,479)		1,545		0001
Purchased Call/AI Powered US Equity Index/AIP000V5L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/14/2022	1	820,101	2512.95	22,097			10,218		667			(11,018)		2,774		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/09/2023	1	84,245	2470.52		1,576		999		265			(587)		330		0001
Purchased Call/AI Powered US Equity Index/AIP000R$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/14/2022	1	2,000,000	2557.53	52,000			10,744		18			(25,786)		4,563		0001
Purchased Call/AI Powered US Equity Index/AIP000R$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/14/2022	1	886,951	2557.53	25,126			5,249		8			(12,528)		2,024		0001
Purchased Call/AI Powered US Equity Index/AIP000R$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/14/2022	1	253,323	2557.53	6,795			1,424		2			(3,397)		578		0001
Purchased Call/AI Powered US Equity Index/AIP000R$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/14/2022	1	112,378	2557.53	2,528			531		1			(1,275)		256		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/23/2024	1	78,376	2423.97		2,735		2,271		1,342			(473)		504		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/23/2024	1	372,419	2423.97		14,147		11,763		6,378			(2,429)		2,393		0001
Purchased Call/AI Powered US Equity Index/AIP000R$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2021	09/12/2022	1	567,555	2563.83	15,009			3,043		3			(7,504)		1,278		0001
Purchased Call/AI Powered US Equity Index/AIP000R$2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/12/2022	1	102,707	2563.83	2,621			537		1			(1,318)		231		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/27/2023	1	99,743	2546.41	3,247			2,302		488			(808)		592		0001
Purchased Call/Nasdaq FC Index/NFC061QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2022	1	4,328,313	277.51	164,476			58,903		4			(81,562)		12,965		0001
Purchased Call/Nasdaq FC Index/NFC061QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/08/2022	1	1,046,857	277.51	38,515			13,870		1			(19,152)		3,136		0001
Purchased Call/Nasdaq FC Index/NFC061QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/08/2022	1	1,522,109	277.51	52,161			18,941		2			(26,009)		4,559		0001
Purchased Call/Nasdaq FC Index/NFC061QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/08/2022	1	73,096	277.51	2,534			920					(1,267)		219		0001
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/06/2023	1	1,576,703	254.91	61,649			47,778		6,549			(14,227)		6,905		0001
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	1	432,353	254.91	15,808			12,285		1,796			(3,614)		1,893		0001
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/06/2023	1	958,645	254.91	30,725			23,945		3,982			(6,828)		4,198		0001
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/06/2023	1	244,362	254.91	7,765			6,068		1,015			(1,709)		1,070		0001
Purchased Call/Nasdaq FC Index/NFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/06/2023	1	93,916	254.91	3,290			2,578		390			(717)		411		0001
Purchased Call/AI Powered US Equity Index/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/10/2023	1	131,561	2553.38	4,736			2,635		380			(1,174)		694		0001
Purchased Call/AI Powered US Equity Index/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/10/2023	1	405,579	2553.38	14,869			8,283		1,171			(3,692)		2,139		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/17/2023	1	172,094	2588.66	5,425			3,793		537			(1,356)		1,012		0001
Purchased Call/AI Powered US Equity Index/AIP000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/17/2023	1	109,190	2588.66	3,567			2,504		341			(893)		642		0001
Purchased Call/Nasdaq FC Index/NFC0619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/04/2022	1	680,733	245.34	31,576			5,503		2,214			(7,883)		2,008		0001
Purchased Call/Nasdaq FC Index/NFC0619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/04/2022	1	74,775	245.34	3,520			615		243			(881)		221		0001
Purchased Call/Nasdaq FC Index/NFC0619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/04/2022	1	58,882	245.34	2,837			500		192			(716)		174		0001
Purchased Call/AI Powered US Equity Index/AIP000TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/27/2023	1	777,527	2571.8	30,266			20,163		2,647			(7,515)		4,477		0001
Purchased Call/AI Powered US Equity Index/AIP000TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/27/2023	1	514,051	2571.8	20,532			13,697		1,750			(5,105)		2,960		0001
Purchased Call/AI Powered US Equity Index/AIP000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/16/2022	1	1,661,980	2558.36	43,211			5,476					(21,428)		2,982		0001
Purchased Call/AI Powered US Equity Index/AIP000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/16/2022	1	732,305	2558.36	18,193			2,312					(9,047)		1,314		0001
Purchased Call/AI Powered US Equity Index/AIP000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2021	08/16/2022	1	648,672	2558.36	14,833			1,890					(7,396)		1,164		0001
Purchased Call/AI Powered US Equity Index/AIP000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/16/2022	1	137,384	2558.36	3,190			410					(1,595)		247		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000P9X	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/16/2022	1	88,136	2558.36	2,439			316					(1,236)		158		0001
Purchased Call/AI Powered US Equity Index/AIP100S54	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/25/2024	1	1,236,131	2339.22		41,287		41,117		38,439			(338)		8,717		0001
Purchased Call/AI Powered US Equity Index/AIP000C94	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2020	11/04/2022	1	370,003	2417.37	14,326			2,490		1,317			(3,557)		1,091		0001
Purchased Call/AI Powered US Equity Index/AIP000MSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/21/2023	1	1,076,337	2547.39	39,570			19,322		2,486			(9,825)		5,315		0001
Purchased Call/AI Powered US Equity Index/AIP000MSV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/21/2023	1	328,257	2547.39	12,300			6,014		758			(3,058)		1,621		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/14/2023	1	102,714	260.2	4,859			1,945		314			(1,220)		456		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/14/2023	1	98,553	260.2	4,761			1,922		302			(1,205)		438		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	04/14/2023	1	134,903	260.2	4,837			2,045		413			(1,286)		599		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	04/14/2023	1	284,295	260.2	14,990			7,574		870			(4,760)		1,263		0001
Purchased Call/AI Powered US Equity Index/AIP000KSL	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	05/04/2023	1	264,658	2533.14	9,448			3,984		567			(2,343)		1,216		0001
Purchased Call/AI Powered US Equity Index/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	04/26/2023	1	132,323	2546.14	4,318			1,796		222			(1,084)		600		0001
Purchased Call/AI Powered US Equity Index/AIP000C96	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2020	11/04/2022	1	675,754	2432.52	24,624			4,285		1,776			(6,122)		1,993		0001
Purchased Call/AI Powered US Equity Index/AIP000C96	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2020	11/04/2022	1	149,503	2432.52	4,906			855		393			(1,225)		441		0001
Purchased Call/AI Powered US Equity Index/AIP000C96	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2020	11/04/2022	1	104,890	2432.52	3,336			582		276			(834)		309		0001
Purchased Call/Nasdaq FC Index/NFC0614SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/05/2022	1	399,489	239.65	18,387			889		244			(4,571)		627		0001
Purchased Call/Nasdaq FC Index/NFC0614SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/05/2022	1	749,211	239.65	33,295			1,612		458			(8,312)		1,176		0001
Purchased Call/Nasdaq FC Index/NFC0614SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/05/2022	1	157,021	239.65	7,194			349		96			(1,801)		247		0001
Purchased Call/AI Powered US Equity Index/AIP0008SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2020	08/31/2022	1	517,506	2414.19	20,128			1,691		651			(5,004)		1,066		0001
Purchased Call/AI Powered US Equity Index/AIP0008SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	08/31/2022	1	854,044	2414.19	26,712			2,257		1,075			(6,651)		1,760		0001
Purchased Call/AI Powered US Equity Index/AIP0008SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2020	08/31/2022	1	346,726	2414.19	10,141			858		436			(2,528)		715		0001
Purchased Call/AI Powered US Equity Index/AIP0008SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	08/31/2022	1	145,020	2414.19	3,893			332		182			(979)		299		0001
Purchased Call/Nasdaq FC Index/NFC061FSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/23/2023	1	210,736	249.15	9,761			3,558		1,528			(2,423)		900		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061K\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1	1,277,377	266.24	63,475			32,527		4,430			(15,782)		6,448		0001
Purchased Call/Nasdaq FC Index/NFC061K\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/07/2023	1	429,179	266.24	21,472			11,018		1,488			(5,361)		2,166		0001
Purchased Call/Nasdaq FC Index/NFC061P\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/30/2022	1	2,368,603	259.73	94,270			23,763		47			(46,748)		5,946		0001
Purchased Call/Nasdaq FC Index/NFC061P\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/30/2022	1	491,207	259.73	20,368			5,149		10			(10,128)		1,233		0001
Purchased Call/Nasdaq FC Index/NFC061P\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/30/2022	1	393,418	259.73	15,556			3,954		8			(7,821)		988		0001
Purchased Call/Nasdaq FC Index/NFC061P\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/30/2022	1	868,441	259.73	31,129			7,891		17			(15,608)		2,180		0001
Purchased Call/Nasdaq FC Index/NFC0616\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/16/2022	1	266,937	237.01	13,684			1,457		1,554			(3,416)		617		0001
Purchased Call/Nasdaq FC Index/NFC0616\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/16/2022	1	326,154	237.01	17,945			1,914		1,899			(4,486)		754		0001
Purchased Call/Nasdaq FC Index/NFC0616\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/16/2022	1	86,947	237.01	4,355			467		506			(1,092)		201		0001
Purchased Call/AI Powered US Equity Index/AIP000ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2020	12/16/2022	1	301,000	2462.57	11,180			2,591		690			(2,776)		1,024		0001
Purchased Call/AI Powered US Equity Index/AIP000ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2020	12/16/2022	1	328,679	2462.57	12,195			2,830		754			(3,032)		1,118		0001
Purchased Call/Nasdaq FC Index/NFC1612\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	1	3,449,592	230.23		132,119		132,119		125,268			(362)		17,224		0001
Purchased Call/Nasdaq FC Index/NFC1612\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/29/2023	1	428,663	230.23	15,398			15,398		15,566					2,140		0001
Purchased Call/AI Powered US Equity Index/AIP000NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2021	06/30/2023	1	1,247,159	2571.94	42,541			21,447		2,227			(10,635)		6,236		0001
Purchased Call/AI Powered US Equity Index/AIP0008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2020	08/30/2022	1	421,433	2408.05	16,234			1,342		617			(4,036)		861		0001
Purchased Call/AI Powered US Equity Index/AIP0008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2020	08/30/2022	1	678,613	2408.05	27,299			2,259		994			(6,797)		1,387		0001
Purchased Call/Nasdaq FC Index/NFC0610\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	1	65,997	263.71	3,293			2,022		348			(817)		366		0001
Purchased Call/Nasdaq FC Index/NFC0610\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2023	1	978,182	263.71	51,263			31,519		5,161			(12,728)		5,419		0001
Purchased Call/Nasdaq FC Index/NFC0610\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/21/2023	1	764,915	263.71	41,827			25,824		4,036			(10,399)		4,237		0001
Purchased Call/Nasdaq FC Index/NFC0610\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/21/2023	1	301,083	263.71	16,452			10,172		1,589			(4,096)		1,668		0001
Purchased Call/AI Powered US Equity Index/AIP000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2023	1	787,964	2604.15	28,918			19,956		2,054			(7,190)		4,620		0001
Purchased Call/AI Powered US Equity Index/AIP000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/14/2023	1	84,713	2604.15	2,966			2,049		221			(738)		497		0001
Purchased Call/AI Powered US Equity Index/AIP000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/14/2023	1	130,260	2604.15	4,284			2,977		340			(1,069)		764		0001
Purchased Call/AI Powered US Equity Index/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2021	08/10/2023	1	421,384	2553.38	15,577			8,714		1,216			(3,873)		2,222		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/10/2023	1	171,868	2553.38	6,143			3,451		496			(1,538)		906		0001
Purchased Call/Nasdaq FC Index/NFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2021	12/02/2022	1	2,274,976	276.65	89,862			38,334		4			(44,561)		7,413		0001
Purchased Call/Nasdaq FC Index/NFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/03/2021	12/02/2022	1	1,393,976	276.65	50,035			21,404		2			(24,880)		4,542		0001
Purchased Call/Nasdaq FC Index/NFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/06/2021	12/02/2022	1	1,412,592	276.65	53,716			23,042		2			(26,932)		4,603		0001
Purchased Call/Nasdaq FC Index/NFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2021	12/02/2022	1	496,418	276.65	21,892			9,417		1			(11,007)		1,617		0001
Purchased Call/Nasdaq FC Index/NFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2021	12/02/2022	1	183,685	276.65	8,253			3,560					(4,161)		599		0001
Purchased Call/AI Powered US Equity Index/AIP1001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2024	1	836,340	2442.07		28,185		25,036		13,512			(3,248)		5,559		0001
Purchased Call/AI Powered US Equity Index/AIP1001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/05/2024	1	498,036	2442.07		16,931		15,060		8,046			(1,930)		3,310		0001
Purchased Call/AI Powered US Equity Index/AIP1001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/05/2024	1	562,531	2442.07		18,495		16,474		9,089			(2,041)		3,739		0001
Purchased Call/AI Powered US Equity Index/AIP000C8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2020	11/11/2022	1	529,819	2425.91	19,228			3,537		1,719			(4,800)		1,605		0001
Purchased Call/AI Powered US Equity Index/AIP000C9K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2020	11/11/2022	1	68,605	2425.91	2,499			463		223			(626)		208		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2021	09/19/2023	1	2,814,587	269	119,489			73,241		9,962			(29,708)		15,556		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2021	09/19/2023	1	104,934	269	4,634			2,844		371			(1,154)		580		0001
Purchased Call/Nasdaq FC Index/NFC061U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/25/2022	01/24/2024	1	2,454,545	259.81		112,992		88,901		23,202			(24,179)		15,377		0001
Purchased Call/Nasdaq FC Index/NFC061U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/26/2022	01/24/2024	1	225,053	259.81		10,464		8,244		2,127			(2,228)		1,410		0001
Purchased Call/Nasdaq FC Index/NFC061U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/27/2022	01/24/2024	1	257,469	259.81		11,753		9,298		2,434			(2,490)		1,613		0001
Purchased Call/Nasdaq FC Index/NFC061U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/28/2022	01/24/2024	1	214,099	259.81		10,177		8,063		2,024			(2,145)		1,341		0001
Purchased Call/Nasdaq FC Index/NFC061U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/15/2022	01/24/2024	1	95,381	259.81		4,266		3,456		902			(813)		598		0001
Purchased Call/Nasdaq FC Index/NFC061U$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/19/2022	01/16/2024	1	1,133,990	267.97		49,258		38,319		6,437			(10,976)		7,054		0001
Purchased Call/Nasdaq FC Index/NFC061U$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/20/2022	01/16/2024	1	83,398	267.97		3,380		2,640		473			(750)		519		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/17/2024	1	82,019	2318.89		2,812		2,785		3,103			(31)		575		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/17/2024	1	426,815	2318.89		15,930		15,864		16,148			(132)		2,993		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/17/2024	1	75,619	2318.89		2,848		2,841		2,861			(12)		530		0001
Purchased Call/AI Powered US Equity Index/AIP000A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/26/2022	1	563,317	2378.47	20,690			2,483		2,831			(5,151)		1,383		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000A$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2020	09/26/2022	1	79,821	2378.47	2,976			358		401			(742)		196		0001
Purchased Call/AI Powered US Equity Index/AIP000A$A	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2020	09/26/2022	1	84,364	2378.47	3,328			402		424			(831)		207		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/15/2023	1	126,029	2601.06	4,524			3,120		342			(1,122)		740		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/23/2022	1	3,415,770	266.64	134,923			31,482					(67,091)		8,242		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/23/2022	1	558,456	266.64	20,798			4,866					(10,428)		1,347		0001
Purchased Call/Nasdaq FC Index/NFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	1	4,034,590	253.29		158,559		123,226		19,605			(36,255)		17,669		0001
Purchased Call/Nasdaq FC Index/NFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/06/2023	1	637,278	253.29		22,040		17,177		3,097			(4,898)		2,791		0001
Purchased Call/Nasdaq FC Index/NFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/06/2023	1	567,321	253.29		19,464		15,211		2,757			(4,283)		2,484		0001
Purchased Call/Nasdaq FC Index/NFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/06/2023	1	86,957	253.29		2,846		2,249		423			(614)		381		0001
Purchased Call/Nasdaq FC Index/NFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/06/2023	1	55,351	253.29		1,833		1,457		269			(379)		242		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	1	2,927,968	274.86	110,970			18,342					(55,029)		5,985		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/30/2022	1	2,133,763	274.86	78,252			12,970					(38,911)		4,361		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/30/2022	1	868,964	274.86	32,437			5,391					(16,174)		1,776		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/30/2022	1	444,751	274.86	16,780			2,820					(8,390)		909		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	08/30/2022	1	62,940	274.86	2,464			415					(1,235)		129		0001
Purchased Call/Nasdaq FC Index/NFC061N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	08/30/2022	1	131,496	274.86		244		111					(133)		269		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	1	3,880,199	245.91		153,656		107,559		31,946			(46,857)		16,152		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/20/2022	1	837,180	274.56	37,413			17,776		19			(18,604)		2,882		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/20/2022	1	1,435,998	274.56	69,038			32,894		33			(34,424)		4,943		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/20/2022	1	548,557	274.56	27,392			13,160		12			(13,696)		1,888		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/20/2022	1	112,723	274.56	5,699			2,792		3			(2,905)		388		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/20/2022	1	56,609	274.56		2,515		1,243		1			(1,272)		195		0001
Purchased Call/AI Powered US Equity Index/AIP000H$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2021	02/17/2023	1	999,989	2515.95	36,101			11,519		1,610			(8,976)		3,986		0001
Purchased Call/Nasdaq FC Index/NFC061U$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2023	1	3,531,072	269.67		139,124		74,353		564			(64,798)		12,905		0001
Purchased Call/AI Powered US Equity Index/AIP1002$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/06/2024	1	589,229	2390.52		19,798		18,382		14,024			(1,490)		4,009		0001
Purchased Call/AI Powered US Equity Index/AIP1002$P	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/06/2024	1	179,265	2390.52		5,265		4,895		4,267			(376)		1,220		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/06/2024	1	689,426	2390.52		20,188		18,796		16,409			(1,416)		4,691		0001
Purchased Call/AI Powered US Equity Index/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/06/2024	1	80,178	2390.52		2,431		2,282		1,908			(152)		546		0001
Purchased Call/Nasdaq FC Index/NFC0610SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/23/2022	1	88,303	266.64	2,696			641					(1,367)		213		0001
Purchased Call/AI Powered US Equity Index/AIP000ESV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2021	12/30/2022	1	1,093,246	2463.82	36,931			9,297		2,833			(9,220)		3,871		0001
Purchased Call/AI Powered US Equity Index/AIP000ESV	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2021	12/30/2022	1	178,898	2463.82	6,306			1,590		464			(1,577)		633		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/16/2023	1	1,558,346	238.85		54,674		48,718		28,954			(6,343)		7,296		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/16/2023	1	82,207	238.85		2,867		2,584		1,527			(290)		385		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/16/2023	1	50,830	238.85		2,096		1,955		944			(146)		238		0001
Purchased Call/AI Powered US Equity Index/AIP000ES1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2020	12/13/2022	1	736,186	2453.38	27,402			6,228		1,919			(6,813)		2,482		0001
Purchased Call/AI Powered US Equity Index/AIP000ES1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2020	12/13/2022	1	299,999	2453.38	11,710			2,676		782			(2,919)		1,012		0001
Purchased Call/Nasdaq FC Index/NFC061PSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/17/2023	1	1,492,402	266.34	80,913			52,789		7,234			(20,145)		8,504		0001
Purchased Call/Nasdaq FC Index/NFC061PSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/17/2023	1	110,339	266.34	6,363			4,169		535			(1,586)		629		0001
Purchased Call/AI Powered US Equity Index/AIP000CS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2020	11/04/2022	1	583,867	2417.37	23,172			4,033		2,078			(5,761)		1,722		0001
Purchased Call/AI Powered US Equity Index/AIP000CS4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2020	11/04/2022	1	646,211	2417.37	23,147			4,034		2,300			(5,779)		1,906		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2022	1	3,744,092	276.6	144,148			54,403		22			(71,481)		11,511		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2022	1	2,445,393	276.6	99,018			37,474		15			(49,237)		7,518		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/15/2022	1	917,737	276.6	37,493			14,228		6			(18,695)		2,822		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/15/2022	1	253,568	276.6	11,257			4,308		2			(5,629)		780		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/15/2022	1	50,120	276.6	2,162			837					(1,096)		154		0001
Purchased Call/AI Powered US Equity Index/AIP000DSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2020	12/02/2022	1	383,645	2449.06	14,169			3,018		981			(3,537)		1,250		0001
Purchased Call/AI Powered US Equity Index/AIP000DSJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2020	12/02/2022	1	153,899	2449.06	5,810			1,239		393			(1,452)		501		0001
Purchased Call/Nasdaq FC Index/NFC061SSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2022	1	1,969,748	280.1	76,820			33,860		1			(38,094)		6,541		0001
Purchased Call/Nasdaq FC Index/NFC061SSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2022	1	652,515	280.1	23,366			10,385					(11,619)		2,167		0001
Purchased Call/Nasdaq FC Index/NFC061SSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2022	1	1,508,574	280.1	58,598			26,116		1			(29,218)		5,010		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061S\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/08/2022	1	168,525	280.1	5,890			2,633					(2,961)		560		0001
Purchased Call/Nasdaq FC Index/NFC061S\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/08/2022	1	69,874	280.1	2,737			1,230					(1,384)		232		0001
Purchased Call/Nasdaq FC Index/NFC0616\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/16/2022	1	71,956	237.01	4,612			499		419			(1,167)		166		0001
Purchased Call/Nasdaq FC Index/NFC061Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1	1,153,203	241.25		54,892		50,444		30,665			(4,649)		7,812		0001
Purchased Call/Nasdaq FC Index/NFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1	2,602,559	269.68	104,883			21,670					(52,011)		5,938		0001
Purchased Call/Nasdaq FC Index/NFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/14/2022	1	170,122	269.68	7,362			1,525					(3,661)		388		0001
Purchased Call/Nasdaq FC Index/NFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/14/2022	1	1,280,152	269.68	55,824			11,662					(27,835)		2,921		0001
Purchased Call/Nasdaq FC Index/NFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/14/2022	1	401,556	269.68	15,664			3,282					(7,832)		916		0001
Purchased Call/Nasdaq FC Index/NFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/14/2022	1	97,616	269.68	2,917			613					(1,471)		223		0001
Purchased Call/AI Powered US Equity Index/AIP100S\$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/24/2024	1	346,883	2339.22		10,781		10,781		10,780					2,444		0001
Purchased Call/Nasdaq FC Index/NFC061JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/13/2023	1	925,272	255.61	46,298			22,129		6,218			(11,511)		4,517		0001
Purchased Call/Nasdaq FC Index/NFC061S\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2022	1	682,110	276	26,943			12,692		9			(13,288)		2,341		0001
Purchased Call/Nasdaq FC Index/NFC061S\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/19/2022	1	113,488	276	4,219			1,993		2			(2,098)		390		0001
Purchased Call/Nasdaq FC Index/NFC061S\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/19/2022	1	2,028,790	276	86,224			40,843		27			(42,993)		6,963		0001
Purchased Call/Nasdaq FC Index/NFC061S\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/19/2022	1	1,136,223	276	51,501			24,463		15			(25,750)		3,900		0001
Purchased Call/Nasdaq FC Index/NFC061S\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/19/2022	1	82,149	276		3,432		1,691		1			(1,740)		282		0001
Purchased Call/AI Powered US Equity Index/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2021	05/12/2023	1	474,192	2520.02	16,683			7,269		1,284			(4,165)		2,206		0001
Purchased Call/AI Powered US Equity Index/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/12/2023	1	63,076	2520.02	2,298			1,008		171			(576)		293		0001
Purchased Call/AI Powered US Equity Index/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2021	05/12/2023	1	107,202	2520.02	4,054			1,783		290			(1,022)		499		0001
Purchased Call/AI Powered US Equity Index/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2021	06/09/2023	1	280,247	2546.14	10,005			4,714		620			(2,481)		1,360		0001
Purchased Call/AI Powered US Equity Index/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	06/09/2023	1	740,850	2546.14	27,092			12,817		1,640			(6,727)		3,596		0001
Purchased Call/AI Powered US Equity Index/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2021	06/09/2023	1	173,239	2546.14	6,456			3,058		384			(1,605)		841		0001
Purchased Call/AI Powered US Equity Index/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2021	06/09/2023	1	98,459	2546.14	3,154			1,509		218			(792)		478		0001
Purchased Call/AI Powered US Equity Index/AIP000T\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	10/27/2023	1	73,528	2571.8		1,492		1,114		250			(385)		423		0001
Purchased Call/Nasdaq FC Index/NFC061NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	1	2,074,114	265.64	81,720			11,123					(40,636)		3,838		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061N$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/19/2022	1	724,358	265.64	31,795			4,340					(15,942)		1,340		0001
Purchased Call/Nasdaq FC Index/NFC061N$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/19/2022	1	50,020	265.64	2,278			313					(1,149)		93		0001
Purchased Call/Nasdaq FC Index/NFC061N$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/22/2022	1	910,720	265.64	36,520			5,232					(18,011)		1,735		0001
Purchased Call/Nasdaq FC Index/NFC061N$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/22/2022	1	1,822,933	265.64	82,006			11,812					(40,890)		3,473		0001
Purchased Call/Nasdaq FC Index/NFC061N$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/22/2022	1	764,618	265.64	34,944			5,047					(17,472)		1,457		0001
Purchased Call/Nasdaq FC Index/NFC061R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2022	1	1,778,568	277.9	68,297			25,964		11			(33,868)		5,488		0001
Purchased Call/Nasdaq FC Index/NFC061R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/16/2022	1	438,907	277.9	16,836			6,418		3			(8,372)		1,354		0001
Purchased Call/Nasdaq FC Index/NFC061R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/16/2022	1	802,414	277.9	33,812			12,997		5			(16,859)		2,476		0001
Purchased Call/Nasdaq FC Index/NFC061R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/16/2022	1	598,891	277.9	26,076			10,052		4			(13,038)		1,848		0001
Purchased Call/Nasdaq FC Index/NFC061R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/16/2022	1	89,762	277.9	3,747			1,448		1			(1,889)		277		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	1	4,352,303	230.85		167,128		160,683		143,428			(6,868)		21,310		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/15/2023	1	292,062	230.85		9,489		9,224		9,625			(365)		1,430		0001
Purchased Call/Nasdaq FC Index/NFC0618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/14/2022	1	310,332	246.94	14,163			2,057		498			(3,536)		836		0001
Purchased Call/Nasdaq FC Index/NFC0618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/14/2022	1	120,872	246.94	5,575			811		194			(1,394)		326		0001
Purchased Call/Nasdaq FC Index/NFC0618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/14/2022	1	217,495	246.94	10,094			1,470		349			(2,527)		586		0001
Purchased Call/Nasdaq FC Index/NFC061W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	1	567,619	245.91		27,530		23,440		11,714			(4,180)		3,699		0001
Purchased Call/Nasdaq FC Index/NFC061W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/11/2024	1	1,476,623	245.91		67,914		57,904		30,474			(10,075)		9,623		0001
Purchased Call/Nasdaq FC Index/NFC061W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/11/2024	1	143,828	245.91		7,323		6,252		2,968			(1,078)		937		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/16/2022	1	3,102,207	269	121,917			26,077					(60,623)		7,170		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024	1	440,687	2406.81		15,803		14,496		9,340			(1,366)		2,976		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/26/2024	1	510,196	2406.81		16,299		14,971		10,813			(1,388)		3,446		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/26/2024	1	159,162	2406.81		5,193		4,777		3,373			(423)		1,075		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	04/26/2024	1	121,688	2406.81		3,083		2,925		2,579			(162)		822		0001
Purchased Call/AI Powered US Equity Index/AIP1002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/26/2024	1	2,028,978	2406.15		68,377		62,374		43,189			(6,080)		13,704		0001
Purchased Call/AI Powered US Equity Index/AIP1002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024	1	280,052	2406.15		9,467		8,648		5,961			(830)		1,891		0001
Purchased Call/AI Powered US Equity Index/AIP1002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024	1	901,897	2406.15		32,505		29,815		19,198			(2,809)		6,091		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0009$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2020	09/09/2022	1	185,547	2371.21	6,884			668		901			(1,723)		409		0001
Purchased Call/AI Powered US Equity Index/AIP0009$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2020	09/09/2022	1	55,415	2371.21	2,050			201		269			(517)		122		0001
Purchased Call/AI Powered US Equity Index/AIP0009$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2020	09/09/2022	1	74,361	2371.21	2,534			248		361			(640)		164		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/17/2023	1	119,279	2440.18	2,994			2,385		801			(626)		533		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/17/2023	1	1,230,461	2440.18	32,691			26,261		8,261			(6,484)		5,493		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/17/2023	1	301,387	2440.18	8,220			6,621		2,024			(1,612)		1,346		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/17/2023	1	114,054	2440.18	2,830			2,299		766			(549)		509		0001
Purchased Call/AI Powered US Equity Index/AIP0000$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	07/28/2022	1	60,245	2551.67	1,619			122					(816)		83		0001
Purchased Call/Nasdaq FC Index/NFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/08/2022	1	1,897,045	268.06	69,496			7,315					(34,652)		3,101		0001
Purchased Call/Nasdaq FC Index/NFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/08/2022	1	281,358	268.06	10,108			1,067					(5,054)		460		0001
Purchased Call/Nasdaq FC Index/NFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/08/2022	1	51,154	268.06	1,960			210					(994)		84		0001
Purchased Call/Nasdaq FC Index/NFC061ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/30/2022	1	804,623	249.08	42,221			8,828		2,138			(10,483)		2,605		0001
Purchased Call/Nasdaq FC Index/NFC061ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/30/2022	1	157,227	249.08	8,231			1,723		418			(2,047)		509		0001
Purchased Call/Nasdaq FC Index/NFC061ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	11/30/2022	1	320,297	249.08	16,820			3,536		851			(4,188)		1,037		0001
Purchased Call/AI Powered US Equity Index/AIP000K$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	05/04/2023	1	249,996	2533.14	8,820			3,725		536			(2,190)		1,148		0001
Purchased Call/AI Powered US Equity Index/AIP000K$L	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2021	05/04/2023	1	150,013	2533.14	5,258			2,230		322			(1,307)		689		0001
Purchased Call/Nasdaq FC Index/NFC0617$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/23/2022	1	377,141	239.45	20,034			2,331		1,603			(5,009)		910		0001
Purchased Call/Nasdaq FC Index/NFC0617$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/23/2022	1	88,891	239.45	4,974			584		378			(1,254)		214		0001
Purchased Call/Nasdaq FC Index/NFC061Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/24/2024	1	1,254,887	245.12	53,499			48,789		28,037			(4,770)		8,463		0001
Purchased Call/Nasdaq FC Index/NFC061Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/24/2024	1	1,191,332	245.12	51,567			47,092		26,617			(4,533)		8,034		0001
Purchased Call/Nasdaq FC Index/NFC061Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/24/2024	1	73,864	245.12	3,562			3,266		1,650			(309)		498		0001
Purchased Call/AI Powered US Equity Index/AIP000E$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2021	12/30/2022	1	393,555	2465.11	13,763			3,469		997			(3,441)		1,393		0001
Purchased Call/AI Powered US Equity Index/AIP000E$U	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2021	12/30/2022	1	231,967	2465.11	9,227			2,369		588			(2,339)		821		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000D$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2020	12/09/2022	1	279,465	2453.38	9,912			2,207		708			(2,475)		931		0001
Purchased Call/AI Powered US Equity Index/AIP000D$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2020	12/09/2022	1	128,901	2453.38	4,818			1,076		327			(1,206)		429		0001
Purchased Call/AI Powered US Equity Index/AIP000D$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2020	12/09/2022	1	65,971	2453.38	2,557			579		167			(646)		220		0001
Purchased Call/AI Powered US Equity Index/AIP000L$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/19/2023	1	115,708	2524.99	4,119			1,832		305			(1,024)		544		0001
Purchased Call/AI Powered US Equity Index/AIP000L$H	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2021	05/19/2023	1	602,614	2524.99	22,269			9,918		1,587			(5,560)		2,834		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/15/2023	1	312,908	230.85		10,735		10,465		10,312			(384)		1,532		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/15/2023	1	244,909	230.85		9,113		8,909		8,071			(228)		1,199		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/15/2023	1	1,209,474	230.85		44,691		43,812		39,858			(999)		5,922		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/15/2023	1	279,700	230.85		10,904		10,781		9,217			(214)		1,369		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/15/2023	1	164,356	230.85		5,988		5,970		5,416			(34)		805		0001
Purchased Call/Nasdaq FC Index/NFC0617$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/28/2022	1	85,478	241.97	4,168			510		245			(1,035)		212		0001
Purchased Call/Nasdaq FC Index/NFC0617$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/28/2022	1	984,900	241.97	50,065			6,137		2,826			(12,448)		2,445		0001
Purchased Call/Nasdaq FC Index/NFC061L$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/12/2022	1	138,182	267.07	5,195			160					(2,597)		125		0001
Purchased Call/Nasdaq FC Index/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	08/25/2023	1	81,500	269.26	4,238			2,507		253			(1,074)		438		0001
Purchased Call/Nasdaq FC Index/NFC061S$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/16/2022	1	3,929,373	276	155,210			72,431		45			(77,179)		13,369		0001
Purchased Call/Nasdaq FC Index/NFC061S$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/16/2022	1	876,645	276	32,906			15,399		10			(16,499)		2,983		0001
Purchased Call/Nasdaq FC Index/NFC061S$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/16/2022	1	1,237,601	276	52,508			24,641		14			(26,400)		4,211		0001
Purchased Call/Nasdaq FC Index/NFC061S$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/16/2022	1	100,075	276	4,518			2,126		1			(2,278)		340		0001
Purchased Call/Nasdaq FC Index/NFC061P$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023	1	92,605	260.83	4,612			2,954		629			(1,142)		523		0001
Purchased Call/AI Powered US Equity Index/AIP1000$W	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/02/2024	1	1,286,818	2452.28		38,605		33,991		19,199			(4,746)		8,533		0001
Purchased Call/Nasdaq FC Index/NFC0610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/26/2022	1	1,085,630	266.64	43,642			10,460					(21,524)		2,665		0001
Purchased Call/Nasdaq FC Index/NFC0610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/26/2022	1	2,326,346	266.64	68,489			16,506					(34,150)		5,711		0001
Purchased Call/Nasdaq FC Index/NFC0610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/26/2022	1	230,348	266.64	6,937			1,676					(3,469)		566		0001
Purchased Call/Nasdaq FC Index/NFC0610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/26/2022	1	51,139	266.64	1,494			364					(749)		126		0001
Purchased Call/AI Powered US Equity Index/AIP000U$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2023	1	75,471	2608.8	2,709			1,872		190			(672)		443		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000U$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/16/2023	1	613,016	2608.8	20,963			14,504		1,540			(5,205)		3,602		0001
Purchased Call/Nasdaq FC Index/NFC061P$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/03/2021	10/17/2023	1	173,811	266.34	11,401			7,584		842			(2,894)		990		0001
Purchased Call/Nasdaq FC Index/NFC061N$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2022	1	3,066,106	276.18	117,432			21,998					(58,233)		6,666		0001
Purchased Call/Nasdaq FC Index/NFC061N$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2021	09/07/2022	1	773,240	276.18	27,718			5,207					(13,783)		1,681		0001
Purchased Call/Nasdaq FC Index/NFC061N$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/09/2021	09/07/2022	1	973,471	276.18	32,957			6,242					(16,433)		2,116		0001
Purchased Call/Nasdaq FC Index/NFC061N$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/10/2021	09/07/2022	1	181,229	276.18	5,689			1,081					(2,845)		394		0001
Purchased Call/Nasdaq FC Index/NFC061R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2021	11/23/2022	1	2,824,805	279.31	109,037			43,675		20			(54,071)		8,933		0001
Purchased Call/Nasdaq FC Index/NFC061R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2021	11/23/2022	1	1,610,010	279.31	62,888			25,400		11			(31,271)		5,091		0001
Purchased Call/Nasdaq FC Index/NFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/01/2020	09/28/2022	1	564,008	241.97	30,651			3,773		1,618			(7,631)		1,400		0001
Purchased Call/Nasdaq FC Index/NFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/09/2020	09/28/2022	1	53,659	241.97	2,976			371		154			(749)		133		0001
Purchased Call/Nasdaq FC Index/NFC061M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/17/2021	08/15/2022	1	1,698,261	268.4	56,693			7,067					(28,268)		3,014		0001
Purchased Call/Nasdaq FC Index/NFC061M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/18/2021	08/15/2022	1	388,775	268.4	12,008			1,501					(6,004)		690		0001
Purchased Call/Nasdaq FC Index/NFC061M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/19/2021	08/15/2022	1	142,228	268.4	4,589			578					(2,301)		252		0001
Purchased Call/Nasdaq FC Index/NFC061M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/31/2021	08/15/2022	1	59,244	268.4	2,812			365					(1,458)		105		0001
Purchased Call/Nasdaq FC Index/NFC061M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2021	08/15/2022	1	53,551	268.4	2,678			354					(1,417)		95		0001
Purchased Call/Nasdaq FC Index/NFC061V$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/17/2022	02/17/2023	1	1,844,322	254.06		72,482		46,509		5,605			(26,411)		7,352		0001
Purchased Call/Nasdaq FC Index/NFC061V$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2022	02/17/2023	1	2,339,219	254.06		82,774		53,410		7,109			(29,431)		9,325		0001
Purchased Call/Nasdaq FC Index/NFC061V$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/23/2022	02/17/2023	1	64,798	254.06		1,936		1,253		197			(685)		258		0001
Purchased Call/AI Powered US Equity Index/AIP0008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/24/2022	1	375,898	2394.41	13,509			1,003		719			(3,354)		730		0001
Purchased Call/AI Powered US Equity Index/AIP0008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/24/2022	1	697,803	2394.41	26,721			1,988		1,335			(6,644)		1,354		0001
Purchased Call/AI Powered US Equity Index/AIP0008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/24/2022	1	108,299	2394.41	4,057			303		207			(1,010)		210		0001
Purchased Call/AI Powered US Equity Index/AIP0008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2020	08/24/2022	1	188,392	2394.41	7,146			534		360			(1,782)		366		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/20/2021	09/16/2022	1	345,186	269	10,445			2,240					(5,237)		798		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2021	09/16/2022	1	1,257,556	269	39,877			8,577					(20,049)		2,907		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2021	09/16/2022	1	196,534	269	6,641			1,432					(3,348)		454		0001
Purchased Call/Nasdaq FC Index/NFC061W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/22/2022	03/11/2024	1	60,398	245.91		3,972		3,424		1,246			(552)		394		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2024	1	130,559	242.11		6,136		5,951		3,455			(193)		909		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	1	1,271,315	242.11		58,023		56,350		33,638			(1,749)		8,853		0001
Purchased Call/Nasdaq FC Index/NFC0613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/15/2022	1	51,221	233.31	2,720			53		104			(681)		52		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/23/2024	1	409,481	2423.97		15,466		12,877		7,013			(2,602)		2,632		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/23/2024	1	94,729	2423.97		3,343		2,788		1,622			(559)		609		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/23/2024	1	58,830	2423.97		2,162		1,813		1,008			(356)		378		0001
Purchased Call/AI Powered US Equity Index/AIP000QF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	09/01/2023	1	27,947	2584.91	1,006			590		63			(249)		151		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2022	1	3,501,442	263.33	141,808			31,643		2			(70,321)		8,298		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/20/2022	1	924,936	263.33	37,408			8,370					(18,601)		2,192		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/20/2022	1	573,888	263.33	24,583			5,516					(12,258)		1,360		0001
Purchased Call/AI Powered US Equity Index/AIP0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2020	08/22/2022	1	142,730	2397.21	5,039			361		230			(1,255)		272		0001
Purchased Call/AI Powered US Equity Index/AIP0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	08/22/2022	1	146,350	2397.21	5,512			396		236			(1,374)		279		0001
Purchased Call/AI Powered US Equity Index/AIP0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2020	08/22/2022	1	57,030	2397.21	2,126			154		92			(531)		109		0001
Purchased Call/AI Powered US Equity Index/AIP000CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2020	11/10/2022	1	361,918	2413.75	13,766			2,499		1,459			(3,418)		1,092		0001
Purchased Call/AI Powered US Equity Index/AIP000CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2020	11/10/2022	1	2,075,004	2413.75	77,464			14,123		8,366			(19,260)		6,263		0001
Purchased Call/AI Powered US Equity Index/AIP000CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2020	11/10/2022	1	65,220	2413.75	2,535			464		263			(634)		197		0001
Purchased Call/Nasdaq FC Index/NFC061ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/22/2023	1	2,834,657	254.65	135,917			44,121		9,111			(33,746)		11,421		0001
Purchased Call/AI Powered US Equity Index/AIP10059$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/26/2024	1	121,827	2339.22		3,991		3,986		4,141			(11)		860		0001
Purchased Call/Nasdaq FC Index/NFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	1	920,252	260.83	43,820			28,001		6,179			(10,940)		5,182		0001
Purchased Call/Nasdaq FC Index/NFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/06/2023	1	784,467	260.83	36,843			23,575		5,267			(9,211)		4,418		0001
Purchased Call/Nasdaq FC Index/NFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/06/2023	1	275,181	260.83	13,251			8,491		1,848			(3,317)		1,550		0001
Purchased Call/Nasdaq FC Index/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/08/2023	1	126,302	252.75	7,990			3,849		1,022			(2,026)		612		0001
Purchased Call/Nasdaq FC Index/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/08/2023	1	75,021	252.75	4,028			1,905		607			(1,003)		364		0001
Purchased Call/Nasdaq FC Index/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/08/2023	1	429,493	252.75	22,753			10,748		3,476			(5,657)		2,082		0001
Purchased Call/Nasdaq FC Index/NFC061LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2022	1	2,348,297	270.45	91,349			6,291					(45,299)		3,134		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/26/2022	1	788,205	270.45	24,773			1,711					(12,318)		1,052		0001
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/26/2022	1	985,468	270.45	31,446			2,178					(15,680)		1,315		0001
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/26/2022	1	114,365	270.45	3,785			264					(1,892)		153		0001
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/26/2022	1	126,446	270.45	3,932			275					(1,971)		169		0001
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	07/26/2022	1	323,263	270.45	11,594			831					(5,979)		431		0001
Purchased Call/Nasdaq FC Index/NFC061L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	07/26/2022	1	120,237	270.45	4,232			318					(2,287)		160		0001
Purchased Call/Nasdaq FC Index/NFC061S$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/08/2022	1	57,975	280.1	2,184			1,001					(1,126)		193		0001
Purchased Call/Nasdaq FC Index/NFC061R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2023	1	1,605,558	279.31	78,867			55,523		3,730			(19,608)		9,489		0001
Purchased Call/Nasdaq FC Index/NFC061R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/22/2023	1	1,400,237	279.31	64,921			45,768		3,253			(16,186)		8,276		0001
Purchased Call/Nasdaq FC Index/NFC061R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2021	11/22/2023	1	80,821	279.31	4,100			2,895		188			(1,026)		478		0001
Purchased Call/Nasdaq FC Index/NFC061R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/22/2023	1	75,640	279.31	3,529			2,495		176			(885)		447		0001
Purchased Call/Nasdaq FC Index/NFC061R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	11/22/2023	1	68,180	279.31	3,010			2,170		158			(769)		403		0001
Purchased Call/Nasdaq FC Index/NFC061L$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2022	1	2,725,984	264.67	109,857			7,869					(54,477)		3,707		0001
Purchased Call/Nasdaq FC Index/NFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/19/2023	1	1,584,331	276	82,202			60,689		5,029			(20,437)		9,609		0001
Purchased Call/Nasdaq FC Index/NFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/19/2023	1	791,322	276	43,351			32,050		2,512			(10,793)		4,799		0001
Purchased Call/Nasdaq FC Index/NFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	12/19/2023	1	58,462	276		907		753		186			(156)		355		0001
Purchased Call/Nasdaq FC Index/NFC061N$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2022	1	565,087	270.92	22,208			3,610					(10,953)		1,146		0001
Purchased Call/Nasdaq FC Index/NFC061N$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/29/2022	1	2,152,151	270.92	93,181			15,229					(46,462)		4,363		0001
Purchased Call/Nasdaq FC Index/NFC061N$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/29/2022	1	233,701	270.92	10,395			1,704					(5,197)		474		0001
Purchased Call/Nasdaq FC Index/NFC061N$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/29/2022	1	261,684	270.92	11,630			1,927					(5,831)		530		0001
Purchased Call/Nasdaq FC Index/NFC061S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	12/19/2022	1	105,857	276		2,804		1,406		1			(1,398)		363		0001
Purchased Call/Nasdaq FC Index/NFC061S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	12/19/2022	1	50,715	276		748		409		1			(340)		174		0001
Purchased Call/Nasdaq FC Index/NFC061A$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/28/2022	1	243,584	249.03	12,804			2,649		629			(3,188)		783		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	485,991	271.81	21,706			14,271		1,610			(5,397)		2,778		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023	1	1,203,020	271.81	58,290			38,376		3,986			(14,552)		6,876		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2023	1	457,296	271.81	22,780			15,018		1,515			(5,695)		2,614		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/20/2023	1	102,301	271.81	5,006			3,305		339			(1,253)		585		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	1	140,045	271.81	6,722			4,413		464			(1,669)		800		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	10/20/2023	1	114,780	271.81	6,115			4,134		380			(1,561)		656		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/06/2024	1	348,406	241.2		16,843		16,334		9,559			(531)		2,424		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2024	1	861,943	241.2		40,524		39,354		23,647			(1,223)		5,998		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/06/2024	1	330,398	241.2		13,945		13,598		9,064			(402)		2,299		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/06/2024	1	1,393,162	241.2		49,962		48,787		38,221			(1,374)		9,695		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/06/2024	1	206,540	241.2		5,874		5,744		5,666			(138)		1,437		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/20/2022	1	470,263	263.33	21,412			4,845					(10,706)		1,114		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/20/2022	1	139,180	263.33	4,831			1,102					(2,449)		330		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	09/20/2022	1	145,234	263.33		6,817		2,157					(4,650)		344		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	779,111	248.45		37,086		33,658		14,822			(3,561)		5,234		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/19/2024	1	519,131	248.45		22,128		20,110		9,876			(2,097)		3,488		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/19/2024	1	245,014	248.45		11,213		10,205		4,661			(1,021)		1,646		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/19/2024	1	482,922	248.45		17,999		16,404		9,187			(1,616)		3,244		0001
Purchased Call/Nasdaq FC Index/NFC0613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/15/2022	1	361,936	233.31	19,531			378		733			(4,876)		367		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	1	1,119,834	242.11		45,374		44,248		29,630			(1,307)		7,798		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024	1	853,840	242.11		29,307		28,618		22,592			(805)		5,946		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024	1	1,013,640	242.11		28,846		28,208		26,820			(676)		7,059		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/07/2024	1	187,972	242.11		5,691		5,580		4,974			(118)		1,309		0001
Purchased Call/Nasdaq FC Index/NFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/07/2024	1	1,023,220	242.11		27,175		26,796		27,074			(527)		7,125		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2022	1	2,833,951	260.24	111,941			32,071		121			(55,511)		7,600		0001
Purchased Call/Nasdaq FC Index/NFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/30/2023	1	220,229	251.73	10,848			4,983		1,852			(2,701)		1,053		0001
Purchased Call/Nasdaq FC Index/NFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	05/30/2023	1	67,365	251.73	3,048			1,406		566			(760)		322		0001
Purchased Call/Nasdaq FC Index/NFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2022	1	2,253,247	279.91	86,299			34,234		14			(42,795)		7,101		0001
Purchased Call/Nasdaq FC Index/NFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2022	1	781,195	279.91	29,248			11,667		5			(14,544)		2,462		0001
Purchased Call/Nasdaq FC Index/NFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2022	1	2,380,285	279.91	91,585			36,839		14			(45,667)		7,501		0001
Purchased Call/Nasdaq FC Index/NFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/22/2022	1	65,966	279.91	2,380			966					(1,207)		208		0001
Purchased Call/Nasdaq FC Index/NFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	11/22/2022	1	142,010	279.91	4,388			1,806		1			(2,244)		448		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/17/2023	1	86,114	2440.18		1,586		1,299		578			(290)		384		0001
Purchased Call/Nasdaq FC Index/NFC061P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	1	4,294,486	266.34	164,049			47,848		14			(81,574)		11,571		0001
Purchased Call/Nasdaq FC Index/NFC061P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/14/2022	1	270,085	266.34	11,398			3,334		1			(5,715)		728		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Nasdaq FC Index/NFC061P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/14/2022	1	938,806	266.34	42,016			12,323		3			(21,125)		2,530		0001
Purchased Call/Nasdaq FC Index/NFC061P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/14/2022	1	53,921	266.34	2,622			787					(1,348)		145		0001
Purchased Call/Nasdaq FC Index/NFC061P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	10/14/2022	1	126,967	266.34	7,117			2,258					(3,869)		342		0001
Purchased Call/Nasdaq FC Index/NFC061P$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/17/2022	1	1,358,424	266.34	52,028			15,479		5			(25,659)		3,712		0001
Purchased Call/Nasdaq FC Index/NFC061N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/31/2023	1	550,942	274.36	26,989			15,902		1,231			(6,710)		2,980		0001
Purchased Call/Nasdaq FC Index/NFC061N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	08/31/2023	1	66,933	274.36	3,398			2,008		150			(851)		362		0001
Purchased Call/Nasdaq FC Index/NFC061H$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	1	336,388	259.21	16,416			6,584		1,127			(4,070)		1,507		0001
Purchased Call/Nasdaq FC Index/NFC061H$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/19/2023	1	3,068,821	259.21	146,568			58,869		10,280			(36,391)		13,748		0001
Purchased Call/Nasdaq FC Index/NFC061H$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/19/2023	1	690,841	259.21	34,621			13,925		2,314			(8,608)		3,095		0001
Purchased Call/Nasdaq FC Index/NFC061H$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/19/2023	1	94,223	259.21	4,424			1,787		316			(1,101)		422		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	1	1,722,973	230.85		80,807		79,253		72,392			(1,660)		12,057		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1	1,323,163	241.99		63,536		58,038		34,051			(5,570)		8,937		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	1,121,706	241.99		59,379		54,465		28,866			(5,131)		7,576		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	1	174,460	241.99		8,125		7,463		4,490			(692)		1,178		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/26/2024	1	197,096	241.99		9,562		8,807		5,072			(766)		1,331		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	04/26/2024	1	54,121	241.99		2,550		2,361		1,393			(198)		366		0001
Purchased Call/Nasdaq FC Index/NFC061F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/07/2023	1	923,108	247.38	47,465			16,279		6,959			(11,801)		3,820		0001
Purchased Call/Nasdaq FC Index/NFC061F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/07/2023	1	150,251	247.38	7,647			2,626		1,133			(1,904)		622		0001
Purchased Call/AI Powered US Equity Index/AIP000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	10/20/2023	1	134,901	2583.33	4,945			3,343		394			(1,262)		771		0001
Purchased Call/Nasdaq FC Index/NFC061T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2022	1	2,951,600	284.26	111,275			54,871		30			(55,180)		10,364		0001
Purchased Call/Nasdaq FC Index/NFC061T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/27/2022	1	1,630,513	284.26	59,482			29,494		16			(29,659)		5,725		0001
Purchased Call/Nasdaq FC Index/NFC061T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/27/2022	1	1,006,067	284.26	35,074			17,537		10			(17,537)		3,533		0001
Purchased Call/Nasdaq FC Index/NFC0610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/12/2022	1	1,708,018	270.68	64,615			13,066					(32,219)		3,845		0001
Purchased Call/Nasdaq FC Index/NFC0610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/12/2022	1	378,319	270.68	15,822			3,208					(7,911)		852		0001
Purchased Call/Nasdaq FC Index/NFC0610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/12/2022	1	139,806	270.68	5,893			1,205					(2,955)		315		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024	1	436,540	230.85		18,797		18,563		18,341			(336)		3,055		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/14/2024	1	363,293	230.85		16,839		16,652		15,264			(209)		2,542		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024	1	918,753	230.85		41,430		41,028		38,602			(458)		6,429		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/14/2024	1	504,719	230.85		23,853		23,720		21,206			(231)		3,532		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/14/2024	1	54,328	230.85		2,833		2,822		2,283			(24)		380		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/14/2024	1	113,114	230.85		5,743		5,727		4,753			(24)		792		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/14/2024	1	158,961	230.85		7,244		7,234		6,679			(20)		1,112		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/15/2023	1	1,951,601	2601.06	72,818			50,281		5,291			(18,080)		11,455		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2021	11/15/2023	1	286,117	2601.06	10,185			7,042		776			(2,532)		1,679		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/15/2023	1	81,673	2601.06	2,817			1,956		221			(701)		479		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/15/2023	1	57,535	2601.06	1,689			1,179		156			(423)		338		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/15/2023	1	191,880	2601.06	4,510			3,175		520			(1,142)		1,126		0001
Purchased Call/Nasdaq FC Index/NFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/14/2023	1	2,405,560	257.7	112,017			53,620		13,917			(27,812)		11,761		0001
Purchased Call/Nasdaq FC Index/NFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/14/2023	1	621,608	257.7	28,294			13,563		3,596			(7,035)		3,039		0001
Purchased Call/AI Powered US Equity Index/AIP0006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2020	07/06/2022	1	458,106	2352.64	16,306			112		156			(4,054)		294		0001
Purchased Call/AI Powered US Equity Index/AIP0006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/09/2020	07/06/2022	1	76,578	2352.64	2,738			19		26			(682)		49		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/05/2024	1	375,217	2429.14		13,133		11,058		6,301			(2,117)		2,433		0001
Purchased Call/AI Powered US Equity Index/AIP000AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2020	09/23/2022	1	142,018	2378.47	5,222			607		702			(1,304)		343		0001
Purchased Call/AI Powered US Equity Index/AIP000AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2020	09/23/2022	1	202,551	2378.47	7,426			864		1,001			(1,856)		489		0001
Purchased Call/AI Powered US Equity Index/AIP000AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2020	09/23/2022	1	50,495	2378.47	1,933			226		250			(485)		122		0001
Purchased Call/Nasdaq FC Index/NFC061W$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	1	3,832,988	251.52		150,636		97,934		15,946			(52,826)		15,443		0001
Purchased Call/AI Powered US Equity Index/AIP0008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/19/2022	1	55,136	2397.21	2,026			138		85			(508)		102		0001
Purchased Call/AI Powered US Equity Index/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/15/2023	1	271,877	2569.48	9,788			5,954		782			(2,430)		1,496		0001
Purchased Call/AI Powered US Equity Index/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/15/2023	1	311,781	2569.48	10,787			6,571		897			(2,682)		1,715		0001
Purchased Call/AI Powered US Equity Index/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2023	1	539,411	2569.48	16,492			10,060		1,551			(4,117)		2,968		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000R85	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/15/2023	1	252,426	2569.48	7,755			4,737		726			(1,939)		1,389		0001
Purchased Call/AI Powered US Equity Index/AIP000R85	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	09/15/2023	1	62,002	2569.48	1,865			1,159		178			(473)		341		0001
Purchased Call/Nasdaq FC Index/NFC0061Q8K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/02/2023	1	490,525	275.46	24,557			16,517		1,363			(6,097)		2,842		0001
Purchased Call/Nasdaq FC Index/NFC0617SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/26/2022	1	423,774	239.45	22,547			2,706		1,850			(5,613)		1,040		0001
Purchased Call/Nasdaq FC Index/NFC0617SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/26/2022	1	92,095	239.45	5,085			611		402			(1,268)		226		0001
Purchased Call/Nasdaq FC Index/NFC0617SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	09/26/2022	1	64,489	239.45	4,317			528		282			(1,094)		158		0001
Purchased Call/Nasdaq FC Index/NFC061US8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	1	283,864	257.13	13,938			11,035		3,086			(2,944)		1,781		0001
Purchased Call/Nasdaq FC Index/NFC061US8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	302,652	257.13	15,949			12,645		3,290			(3,352)		1,899		0001
Purchased Call/Nasdaq FC Index/NFC061US8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024	1	902,063	257.13	51,150			40,608		9,807			(10,583)		5,661		0001
Purchased Call/Nasdaq FC Index/NFC061US8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/26/2024	1	324,462	257.13	18,284			14,536		3,528			(3,763)		2,036		0001
Purchased Call/Nasdaq FC Index/NFC061W2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/22/2023	1	464,776	251.52	15,799			10,300		1,934			(5,512)		1,873		0001
Purchased Call/Nasdaq FC Index/NFC061W2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/22/2023	1	977,500	251.52	39,291			25,829		4,067			(13,638)		3,938		0001
Purchased Call/Nasdaq FC Index/NFC061W2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/22/2023	1	276,290	251.52	11,798			7,777		1,149			(4,074)		1,113		0001
Purchased Call/Nasdaq FC Index/NFC061W2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/22/2023	1	64,548	251.52	2,620			1,737		269			(886)		260		0001
Purchased Call/Nasdaq FC Index/NFC061W2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	02/22/2023	1	156,601	251.52	6,307			4,229		651			(2,108)		631		0001
Purchased Call/Nasdaq FC Index/NFC061RSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	1	150,534	279.73	7,331			5,167		340			(1,818)		891		0001
Purchased Call/Nasdaq FC Index/NFC061RSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	1	1,610,333	279.73	73,283			51,723		3,633			(18,220)		9,536		0001
Purchased Call/Nasdaq FC Index/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/02/2023	1	1,416,592	275.46	72,974			49,288		3,936			(18,143)		8,207		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2023	1	2,439,841	264.86	96,374			53,364		989			(43,038)		9,075		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/18/2023	1	961,095	264.86	36,323			20,168		390			(16,166)		3,575		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/18/2023	1	420,431	264.86	15,064			8,434		170			(6,681)		1,564		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/18/2023	1	886,047	264.86	27,633			15,514		359			(12,213)		3,296		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/18/2023	1	593,861	264.86	18,812			10,592		241			(8,227)		2,209		0001
Purchased Call/Nasdaq FC Index/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	01/18/2023	1	143,353	264.86	4,335			2,533		58			(1,819)		533		0001
Purchased Call/AI Powered US Equity Index/AIP100282	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	04/26/2024	1	57,290	2406.15	1,647			1,547		1,219			(102)		387		0001
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/23/2023	1	967,227	2369.45	24,084			21,629		15,657			(2,507)		4,577		0001
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/23/2023	1	303,432	2369.45	7,175			6,462		4,912			(729)		1,436		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/23/2023	1	635,889	2369.45		15,708		14,185		10,294			(1,558)		3,009		0001
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/23/2023	1	689,297	2369.45		18,575		16,962		11,158			(1,796)		3,262		0001
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/23/2023	1	158,042	2369.45		4,648		4,256		2,558			(438)		748		0001
Purchased Call/AI Powered US Equity Index/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/23/2023	1	93,262	2369.45		2,626		2,411		1,510			(221)		441		0001
Purchased Call/Nasdaq FC Index/NFC061PSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/17/2022	1	993,443	266.34	44,648			13,357		4			(22,262)		2,714		0001
Purchased Call/Nasdaq FC Index/NFC061PSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/17/2022	1	848,967	266.34	37,613			11,284		3			(18,806)		2,320		0001
Purchased Call/Nasdaq FC Index/NFC061PSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/17/2022	1	182,992	266.34	8,698			2,631		1			(4,361)		500		0001
Purchased Call/Nasdaq FC Index/NFC061PSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/17/2022	1	141,485	266.34	7,984			2,492		1			(4,153)		387		0001
Purchased Call/AI Powered US Equity Index/AIP000NSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/07/2023	1	69,016	2567.53	2,485			1,273		136			(618)		348		0001
Purchased Call/AI Powered US Equity Index/AIP000NSR	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/07/2023	1	233,260	2567.53	8,518			4,371		459			(2,127)		1,177		0001
Purchased Call/AI Powered US Equity Index/AIP000FSM	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	01/19/2023	1	1,239,832	2494.03	46,421			12,898		2,209			(11,526)		4,623		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/19/2024	1	241,295	248.45	9,139			8,340		4,590			(809)		1,621		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/19/2024	1	138,019	248.45	5,855			5,366		2,626			(511)		927		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/19/2024	1	103,574	248.45	3,794			3,481		1,970			(326)		696		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	04/19/2024	1	172,258	248.45	6,205			5,751		3,277			(478)		1,157		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	1	42,976	277.79	2,127			1,572		124			(527)		261		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2023	1	1,395,073	277.79	72,167			53,405		4,013			(17,918)		8,476		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/21/2023	1	2,144,819	277.79	114,271			84,914		6,169			(28,411)		13,032		0001
Purchased Call/AI Powered US Equity Index/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/11/2023	1	241,846	2532.68	8,878			5,703		1,154			(2,204)		1,369		0001
Purchased Call/AI Powered US Equity Index/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/11/2023	1	1,036,474	2532.68	39,054			25,121		4,946			(9,710)		5,868		0001
Purchased Call/AI Powered US Equity Index/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/11/2023	1	185,924	2532.68	7,660			4,948		887			(1,907)		1,053		0001
Purchased Call/AI Powered US Equity Index/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/11/2023	1	58,581	2532.68	2,594			1,685		280			(651)		332		0001
Purchased Call/AI Powered US Equity Index/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/06/2023	1	91,188	2519.05	3,255			1,249		201			(808)		399		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/06/2023	1	201,322	2519.05	7,348			2,832		444			(1,827)		882		0001
Purchased Call/AI Powered US Equity Index/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2021	04/06/2023	1	131,797	2519.05	4,928			1,901		291			(1,227)		577		0001
Purchased Call/Nasdaq FC Index/NFC061E$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/22/2023	1	504,981	254.65	24,828			8,071		1,623			(6,173)		2,035		0001
Purchased Call/Nasdaq FC Index/NFC061E$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/22/2023	1	56,023	254.65	2,750			900		180			(688)		226		0001
Purchased Call/Nasdaq FC Index/NFC061E$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	02/22/2023	1	779,937	254.65	36,386			11,926		2,507			(9,122)		3,142		0001
Purchased Call/Nasdaq FC Index/NFC061T$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/18/2023	1	353,250	276	18,430			13,600		1,124			(4,589)		2,140		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/14/2024	1	628,086	228.9		31,253		30,907		29,656			(389)		4,395		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024	1	1,314,129	228.9		63,783		63,164		62,048			(706)		9,196		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/14/2024	1	133,913	228.9		6,798		6,760		6,323			(66)		937		0001
Purchased Call/Nasdaq FC Index/NFC061Q$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/08/2022	1	106,028	277.51	3,962			1,443					(1,987)		318		0001
Purchased Call/Nasdaq FC Index/NFC061Q$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	11/08/2022	1	55,757	277.51		16		13					(3)		167		0001
Purchased Call/AI Powered US Equity Index/AIP000FSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2021	01/18/2023	1	237,077	2485.87	9,281			2,570		482			(2,308)		882		0001
Purchased Call/AI Powered US Equity Index/AIP000FSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2021	01/18/2023	1	319,683	2485.87	12,424			3,454		650			(3,093)		1,189		0001
Purchased Call/AI Powered US Equity Index/AIP000FSN	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2021	01/18/2023	1	69,878	2485.87	2,695			750		142			(672)		260		0001
Purchased Call/AI Powered US Equity Index/AIP000II$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2023	1	85,484	2525.37	3,060			2,266		557			(759)		520		0001
Purchased Call/AI Powered US Equity Index/AIP000II$O	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/22/2023	1	594,371	2525.37	21,531			16,007		3,874			(5,346)		3,615		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2022	1	295,487	260.24	13,864			4,005		13			(6,894)		792		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2022	1	1,637,729	260.24	81,748			23,682		70			(40,761)		4,392		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2022	1	523,691	260.24	28,334			8,231		22			(14,246)		1,404		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2022	1	125,332	260.24	7,166			2,088		5			(3,613)		336		0001
Purchased Call/Nasdaq FC Index/NFC061P$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/13/2022	1	182,673	260.24	11,905			3,578		8			(6,157)		490		0001
Purchased Call/Nasdaq FC Index/NFC061D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2021	02/03/2023	1	392,388	261.98	19,920			5,979		436			(4,973)		1,516		0001
Purchased Call/Nasdaq FC Index/NFC061D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2021	02/03/2023	1	312,419	261.98	15,777			4,742		347			(3,944)		1,207		0001
Purchased Call/AI Powered US Equity Index/AIP000U$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/16/2023	1	931,655	2608.8	30,827			21,417		2,341			(7,664)		5,474		0001
Purchased Call/AI Powered US Equity Index/AIP000U$5	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/16/2023	1	94,204	2608.8	3,024			2,104		237			(753)		553		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000U85	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/16/2023	1	162,737	2608.8	3,648			2,570		409			(922)		956		0001
Purchased Call/Nasdaq FC Index/NFC1612SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	1	905,165	228.67		42,633		42,633		43,275					6,396		0001
Purchased Call/Nasdaq FC Index/NFC0619S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/03/2022	1	900,138	239.01	51,370			8,832		7,123			(12,754)		2,644		0001
Purchased Call/Nasdaq FC Index/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	1	285,099	274.88	13,884			9,518		856			(3,447)		1,665		0001
Purchased Call/Nasdaq FC Index/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2023	1	808,615	274.88	41,537			28,514		2,428			(10,327)		4,723		0001
Purchased Call/Nasdaq FC Index/NFC061RS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/23/2022	1	1,015,482	279.31	36,611			14,829		7			(18,306)		3,211		0001
Purchased Call/Nasdaq FC Index/NFC061RS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/23/2022	1	135,960	279.31	5,038			2,052		1			(2,547)		430		0001
Purchased Call/Nasdaq FC Index/NFC061RS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	11/23/2022	1	83,209	279.31	3,670			1,618		1			(2,007)		263		0001
Purchased Call/Nasdaq FC Index/NFC061PSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/13/2023	1	192,500	266.34	11,015			7,215		913			(2,777)		1,092		0001
Purchased Call/Nasdaq FC Index/NFC061PSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/13/2023	1	69,920	266.34	3,728			2,438		332			(936)		397		0001
Purchased Call/Nasdaq FC Index/NFC061PSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/13/2023	1	59,950	266.34	3,205			2,085		284			(802)		340		0001
Purchased Call/Nasdaq FC Index/NFC061PSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2023	1	1,798,064	266.34	99,375			64,552		8,530			(24,844)		10,202		0001
Purchased Call/Nasdaq FC Index/NFC061ESH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/21/2023	1	699,867	260.56	27,532			8,912		1,132			(6,845)		2,814		0001
Purchased Call/Nasdaq FC Index/NFC061ESH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/21/2023	1	87,501	260.56	3,503			1,135		142			(872)		352		0001
Purchased Call/Nasdaq FC Index/NFC0615SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/23/2022	1	189,633	242.47	10,198			749		131			(2,543)		365		0001
Purchased Call/Nasdaq FC Index/NFC0615SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/23/2022	1	513,641	242.47	28,259			2,066		354			(7,036)		988		0001
Purchased Call/Nasdaq FC Index/NFC0615SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/23/2022	1	959,204	242.47	49,371			3,604		661			(12,275)		1,845		0001
Purchased Call/Nasdaq FC Index/NFC0615SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/17/2022	1	278,072	238.91	14,258			922		449			(3,540)		504		0001
Purchased Call/Nasdaq FC Index/NFC0615SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2020	08/17/2022	1	649,885	238.91	31,854			2,062		1,049			(7,920)		1,178		0001
Purchased Call/Nasdaq FC Index/NFC061PSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/09/2023	1	338,161	260.83	15,739			10,095		2,297			(3,919)		1,910		0001
Purchased Call/Nasdaq FC Index/NFC061ZSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/05/2023	1	2,154,754	241.68		83,604		71,330		31,681			(12,827)		9,913		0001
Purchased Call/Nasdaq FC Index/NFC061NSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/26/2022	1	2,602,619	270.92	100,461			15,627					(49,955)		5,142		0001
Purchased Call/Nasdaq FC Index/NFC061NSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/26/2022	1	977,187	270.92	42,994			6,707					(21,557)		1,931		0001
Purchased Call/Nasdaq FC Index/NFC061NSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/26/2022	1	242,484	270.92	10,570			1,653					(5,315)		479		0001
Purchased Call/Nasdaq FC Index/NFC061NSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	08/26/2022	1	69,491	270.92	3,414			708					(2,247)		137		0001
Purchased Call/Nasdaq FC Index/NFC061ZSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	1	517,347	241.68		19,544		16,721		7,607			(2,953)		2,380		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/21/2023	1	492,097	277.79	28,645			21,345		1,415			(7,161)		2,990		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	12/21/2023	1	86,829	277.79		3,376		2,547		250			(831)		528		0001
Purchased Call/Nasdaq FC Index/NFC061W$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	1	501,118	253.95		24,354		20,373		6,885			(4,003)		3,239		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	1,153,807	253.95		53,067		44,577		15,852			(8,663)		7,458		0001
Purchased Call/Nasdaq FC Index/NFC061W/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024	1	370,622	253.95		16,243		13,663		5,092			(2,633)		2,396		0001
Purchased Call/Nasdaq FC Index/NFC061W/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/01/2024	1	168,719	253.95		6,219		5,238		2,318			(986)		1,091		0001
Purchased Call/Nasdaq FC Index/NFC061W/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/01/2024	1	52,359	253.95		2,268		1,934		719			(336)		338		0001
Purchased Call/Nasdaq FC Index/NFC061LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/27/2022	1	598,601	264.67	24,766			1,779					(12,315)		814		0001
Purchased Call/Nasdaq FC Index/NFC061LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/27/2022	1	967,493	264.67	40,832			2,957					(20,360)		1,316		0001
Purchased Call/Nasdaq FC Index/NFC061LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/27/2022	1	118,345	264.67	4,744			345					(2,372)		161		0001
Purchased Call/Nasdaq FC Index/NFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/05/2023	1	1,096,561	275.72	51,782			30,783		2,239			(12,892)		5,965		0001
Purchased Call/Nasdaq FC Index/NFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/05/2023	1	247,552	275.72	11,223			6,700		505			(2,798)		1,347		0001
Purchased Call/Nasdaq FC Index/NFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	1	1,024,222	264.74	51,377			27,856		4,322			(12,827)		5,314		0001
Purchased Call/Nasdaq FC Index/NFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	07/28/2023	1	941,937	264.74	55,255			30,167		3,975			(13,852)		4,887		0001
Purchased Call/Nasdaq FC Index/NFC061Z9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/24/2024	1	52,014	245.12		2,290		2,108		1,162			(184)		351		0001
Purchased Call/Nasdaq FC Index/NFC061Z9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	04/24/2024	1	62,020	245.12		2,520		2,337		1,386			(193)		418		0001
Purchased Call/AI Powered US Equity Index/AIP000I/S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/27/2023	1	14,236	2534.46	510			381		86			(126)		87		0001
Purchased Call/AI Powered US Equity Index/AIP000I/S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/27/2023	1	1,868,328	2534.46	66,264			49,653		11,333			(16,475)		11,415		0001
Purchased Call/AI Powered US Equity Index/AIP000I/S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/27/2023	1	404,221	2534.46	14,408			10,841		2,452			(3,587)		2,470		0001
Purchased Call/AI Powered US Equity Index/AIP000I/S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/27/2023	1	243,638	2534.46		8,136		6,148		1,478			(1,995)		1,489		0001
Purchased Call/Nasdaq FC Index/NFC1611SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	1	5,368,877	240.77		207,239		193,423		92,029			(15,372)		25,794		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/10/2023	1	1,093,704	245.91		39,984		28,067		9,005			(11,962)		4,553		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/10/2023	1	418,202	245.91		17,244		12,139		3,443			(5,125)		1,741		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/10/2023	1	72,332	245.91		3,671		2,613		596			(1,077)		301		0001
Purchased Call/Nasdaq FC Index/NFC061T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	1	2,049,778	268.69		81,991		43,045		336			(39,194)		7,394		0001
Purchased Call/Nasdaq FC Index/NFC061T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/06/2023	1	386,683	268.69		15,053		7,925		63			(7,131)		1,395		0001
Purchased Call/Nasdaq FC Index/NFC061T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/06/2023	1	144,558	268.69		5,977		3,156		24			(2,823)		521		0001
Purchased Call/Nasdaq FC Index/NFC061T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/06/2023	1	54,517	268.69		2,283		1,208		9			(1,075)		197		0001
Purchased Call/Nasdaq FC Index/NFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	1	56,835	269.68	1,850			391					(938)		130		0001
Purchased Call/Nasdaq FC Index/NFC061N$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	09/01/2022	1	1,634,941	274.85	62,618			10,695					(31,052)		3,396		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	09/01/2022	1	484,107	274.85	18,142			3,133					(9,021)		1,006		0001
Purchased Call/Nasdaq FC Index/NFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2022	1	785,873	274.85	30,480			5,279					(15,198)		1,632		0001
Purchased Call/Nasdaq FC Index/NFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2022	1	515,239	274.85	20,508			3,562					(10,340)		1,070		0001
Purchased Call/Nasdaq FC Index/NFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/01/2022	1	324,001	274.85	11,718			2,058					(5,941)		673		0001
Purchased Call/Nasdaq FC Index/NFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/01/2022	1	125,400	274.85	4,147			730					(2,109)		260		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	1	151,776	240.77		5,798		5,415		2,619			(427)		732		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/05/2023	1	419,580	240.77		17,113		16,070		7,241			(1,084)		2,025		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/05/2023	1	1,133,341	240.77		44,577		41,976		19,559			(2,709)		5,469		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/05/2023	1	896,131	240.77		30,185		28,663		15,466			(1,756)		4,324		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/05/2023	1	53,721	240.77		1,424		1,356		927			(79)		259		0001
Purchased Call/Nasdaq FC Index/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/05/2023	1	77,759	240.77		1,521		1,453		1,342			(72)		375		0001
Purchased Call/Nasdaq FC Index/NFC061WSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	1	1,253,101	248.51		60,901		51,531		22,549			(9,427)		8,146		0001
Purchased Call/AI Powered US Equity Index/AIPO008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2020	08/23/2022	1	64,988	2397.21	2,394			176		109			(597)		125		0001
Purchased Call/AI Powered US Equity Index/AIPO008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2020	08/23/2022	1	127,963	2397.21	5,271			415		215			(1,409)		246		0001
Purchased Call/Nasdaq FC Index/NFC0616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/16/2022	1	267,227	238.4	13,025			1,387		1,201			(3,252)		618		0001
Purchased Call/Nasdaq FC Index/NFC0616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/16/2022	1	299,795	238.4	15,719			1,676		1,348			(3,930)		693		0001
Purchased Call/Nasdaq FC Index/NFC0616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/16/2022	1	237,001	238.4	10,965			1,171		1,065			(2,745)		548		0001
Purchased Call/Nasdaq FC Index/NFC0616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/16/2022	1	81,323	238.4	4,158			447		366			(1,044)		188		0001
Purchased Call/Nasdaq FC Index/NFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2022	1	2,218,105	258.53	87,837			24,923		152			(43,558)		5,920		0001
Purchased Call/Nasdaq FC Index/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/08/2023	1	911,712	252.75	45,270			21,296		7,379			(11,240)		4,419		0001
Purchased Call/Nasdaq FC Index/NFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/10/2022	1	968,125	260.83	34,927			9,772		26			(17,415)		2,559		0001
Purchased Call/Nasdaq FC Index/NFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/10/2022	1	1,020,270	260.83	39,586			11,106		27			(19,793)		2,697		0001
Purchased Call/Nasdaq FC Index/NFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/10/2022	1	74,676	260.83	3,433			971		2			(1,721)		197		0001
Purchased Call/Nasdaq FC Index/NFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/10/2022	1	66,016	260.83	3,192			905		2			(1,605)		174		0001
Purchased Call/Nasdaq FC Index/NFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/10/2022	1	133,574	260.83	7,062			2,009		4			(3,580)		353		0001
Purchased Call/Nasdaq FC Index/NFC061KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	1	333,384	266.45	12,502								(6,217)		87		0001
Purchased Call/Nasdaq FC Index/NFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/12/2022	1	683,915	258.53	29,046			8,265		47			(14,443)		1,825		0001
Purchased Call/Nasdaq FC Index/NFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/12/2022	1	776,174	258.53	39,390			11,301		53			(19,641)		2,072		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/12/2022	1	510,656	258.53	27,238			7,837		35			(13,619)		1,363		0001
Purchased Call/Nasdaq FC Index/NFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/12/2022	1	100,529	258.53	6,078			1,763		7			(3,081)		268		0001
Purchased Call/Nasdaq FC Index/NFC0615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	08/22/2022	1	357,689	242.47	21,213			1,866		223			(6,475)		682		0001
Purchased Call/Nasdaq FC Index/NFC0615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/22/2022	1	140,797	242.47	7,723			555		88			(1,925)		268		0001
Purchased Call/Nasdaq FC Index/NFC0615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/22/2022	1	201,723	242.47	10,358			743		126			(2,579)		384		0001
Purchased Call/Nasdaq FC Index/NFC061K$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	07/01/2022	1	434,577	266.45	16,538								(8,315)		114		0001
Purchased Call/Nasdaq FC Index/NFC061K$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/01/2022	1	78,619	266.45	3,045								(1,535)		21		0001
Purchased Call/Nasdaq FC Index/NFC061K$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/01/2022	1	82,802	266.45	3,126								(1,581)		22		0001
Purchased Call/Nasdaq FC Index/NFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	1	647,902	252.54		30,970		27,694		10,037			(3,309)		4,330		0001
Purchased Call/Nasdaq FC Index/NFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	1	1,845,519	252.54		80,898		72,641		28,589			(8,545)		12,333		0001
Purchased Call/Nasdaq FC Index/NFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024	1	395,387	252.54		17,613		15,859		6,125			(1,773)		2,642		0001
Purchased Call/Nasdaq FC Index/NFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/12/2024	1	78,666	252.54		3,504		3,164		1,219			(344)		526		0001
Purchased Call/AI Powered US Equity Index/AIP0007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2020	08/11/2022	1	603,052	2364.91	22,741			1,283		2,067			(5,646)		1,023		0001
Purchased Call/AI Powered US Equity Index/AIP0007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2020	08/11/2022	1	159,702	2364.91	6,132			348		547			(1,527)		271		0001
Purchased Call/AI Powered US Equity Index/AIP0007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/11/2022	1	103,985	2364.91	4,245			241		356			(1,061)		176		0001
Purchased Call/AI Powered US Equity Index/AIP0007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2020	08/11/2022	1	70,191	2364.91	2,952			169		241			(741)		119		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	1	1,744,352	228.72		67,332		64,364		63,367			(3,136)		8,516		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/13/2023	1	225,442	228.72		8,861		8,494		8,190			(390)		1,101		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/13/2023	1	729,143	228.72		31,305		30,091		26,488			(1,294)		3,560		0001
Purchased Call/AI Powered US Equity Index/AIP000I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/22/2023	1	761,349	2525.37	28,520			21,262		4,962			(7,120)		4,630		0001
Purchased Call/AI Powered US Equity Index/AIP000I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/22/2023	1	625,282	2525.37	23,232			17,368		4,075			(5,816)		3,803		0001
Purchased Call/AI Powered US Equity Index/AIP0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/28/2023	1	173,080	2557.17	6,231			3,369		444			(1,547)		898		0001
Purchased Call/Nasdaq FC Index/NFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/26/2023	1	291,018	272.41	14,123			9,364		1,007			(3,507)		1,674		0001
Purchased Call/Nasdaq FC Index/NFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	1	221,325	272.41	10,734			7,107		766			(2,662)		1,273		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	1	1,015,197	254.89		47,613		41,203		13,666			(6,457)		6,674		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	1,906,544	254.89		96,640		83,977		25,665			(12,991)		12,534		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023	1	349,458	274.88	17,951			12,340		1,049			(4,482)		2,041		0001
Purchased Call/Nasdaq FC Index/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2023	1	65,482	274.88	3,540			2,437		197			(885)		382		0001
Purchased Call/Nasdaq FC Index/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/10/2023	1	125,024	274.88	7,282			5,048		375			(1,828)		730		0001
Purchased Call/Nasdaq FC Index/NFC0619$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/03/2022	1	307,496	239.01	18,822			3,250		2,433			(4,680)		903		0001
Purchased Call/Nasdaq FC Index/NFC0619$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/03/2022	1	55,099	239.01	3,370			583		436			(839)		162		0001
Purchased Call/Nasdaq FC Index/NFC061CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2021	01/13/2023	1	322,535	253.01	16,266			4,416		811			(4,067)		1,185		0001
Purchased Call/Nasdaq FC Index/NFC061CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	1	539,526	253.01	24,246			6,573		1,357			(6,028)		1,982		0001
Purchased Call/Nasdaq FC Index/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2023	1	96,801	268.78	4,772			2,648		304			(1,183)		510		0001
Purchased Call/Nasdaq FC Index/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/09/2023	1	1,889,935	268.78	87,472			48,609		5,931			(21,718)		9,954		0001
Purchased Call/Nasdaq FC Index/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/09/2023	1	546,742	268.78	24,817			13,810		1,716			(6,170)		2,880		0001
Purchased Call/Nasdaq FC Index/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/09/2023	1	60,876	268.78	2,983			1,669		191			(744)		321		0001
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	1	130,330	236.56	7,212			837		913			(1,793)		314		0001
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/23/2022	1	933,366	236.56	55,633			6,464		6,536			(13,889)		2,252		0001
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/23/2022	1	560,444	236.56	32,907			3,829		3,925			(8,227)		1,352		0001
Purchased Call/Nasdaq FC Index/NFC061Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	1	1,384,928	257.84		64,953		57,191		16,228			(7,986)		9,184		0001
Purchased Call/Nasdaq FC Index/NFC061Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/02/2024	1	50,091	257.84		2,386		2,106		587			(282)		332		0001
Purchased Call/Nasdaq FC Index/NFC061K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	1	2,168,400	266.81	83,050			1,144					(41,184)		1,390		0001
Purchased Call/Nasdaq FC Index/NFC061K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/06/2022	1	1,223,863	266.81	46,604			644					(23,174)		785		0001
Purchased Call/Nasdaq FC Index/NFC061K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/06/2022	1	1,439,074	266.81	53,019			738					(26,437)		923		0001
Purchased Call/Nasdaq FC Index/NFC061K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/06/2022	1	52,476	266.81	2,026			28					(1,024)		34		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/13/2024	1	849,667	228.72		40,158		39,330		39,007			(880)		5,942		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/13/2024	1	243,601	228.72		12,312		12,075		11,183			(253)		1,704		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/13/2024	1	1,208,232	228.72		54,358		53,606		55,467			(1,045)		8,449		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/13/2024	1	1,298,887	228.72		61,049		60,288		59,629			(1,092)		9,083		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/13/2024	1	944,115	228.72		46,149		45,637		43,342			(574)		6,602		0001
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/13/2024	1	410,193	228.72		20,140		19,944		18,831			(223)		2,869		0001
Purchased Call/Nasdaq FC Index/NFC061JSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	82,805	252.81	4,707			2,233		655			(1,175)		402		0001
Purchased Call/Nasdaq FC Index/NFC061RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	1	149,812	277.93	7,326			5,072		372			(1,816)		881		0001
Purchased Call/AI Powered US Equity Index/AIP000V$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/14/2022	1	1,064,460	2512.95	28,554			13,240		866			(14,277)		3,600		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2022	1	1,856,633	260.29	73,894			18,321		25			(36,643)		4,635		0001
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2022	1	828,659	260.29	32,123			8,031		11			(15,973)		2,069		0001
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2022	1	1,134,406	260.29	46,328			11,614		15			(23,100)		2,832		0001
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/29/2022	1	474,725	260.29	16,797			4,223		6			(8,445)		1,185		0001
Purchased Call/Nasdaq FC Index/NFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/27/2022	1	594,655	239.45	31,738			3,847		2,667			(7,891)		1,468		0001
Purchased Call/Nasdaq FC Index/NFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/27/2022	1	333,480	239.45	18,425			2,236		1,496			(4,587)		823		0001
Purchased Call/Nasdaq FC Index/NFC061Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/05/2023	1	562,817	241.68		18,956		16,263		8,275			(2,731)		2,589		0001
Purchased Call/Nasdaq FC Index/NFC061Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/05/2023	1	745,648	241.68		26,009		22,376		10,963			(3,685)		3,430		0001
Purchased Call/Nasdaq FC Index/NFC061Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/05/2023	1	105,153	241.68		3,324		2,868		1,546			(463)		484		0001
Purchased Call/Nasdaq FC Index/NFC061Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/05/2023	1	122,660	241.68		3,862		3,360		1,803			(529)		564		0001
Purchased Call/Nasdaq FC Index/NFC061Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/05/2023	1	146,789	241.68		4,276		3,806		2,158			(501)		675		0001
Purchased Call/Nasdaq FC Index/NFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/25/2023	1	1,714,876	271.68	84,645			56,003		5,780			(21,016)		9,853		0001
Purchased Call/Nasdaq FC Index/NFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/25/2023	1	619,832	271.68	30,709			20,346		2,089			(7,635)		3,561		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1	2,001,941	277.93	103,796			72,156		4,972			(25,771)		11,774		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1	494,110	277.93	26,170			18,217		1,227			(6,506)		2,906		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	1	331,229	277.93	17,102			11,922		823			(4,270)		1,948		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	11/17/2023	1	67,576	277.93	3,100			2,204		168			(789)		397		0001
Purchased Call/Nasdaq FC Index/NFC061J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	216,668	252.81	11,647			5,518		1,714			(2,896)		1,052		0001
Purchased Call/Nasdaq FC Index/NFC061J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/09/2023	1	1,323,000	252.81	69,758			33,003		10,466			(17,320)		6,422		0001
Purchased Call/Nasdaq FC Index/NFC061J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1	114,394	252.81	5,640			2,657		905			(1,398)		555		0001
Purchased Call/Nasdaq FC Index/NFC061C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/13/2023	1	375,970	253.01	17,876			4,839		946			(4,438)		1,381		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	1	68,042	282.82	3,314			2,481		137			(822)		416		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/28/2023	1	1,000,674	282.82	48,544			36,391		2,021			(12,053)		6,119		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/28/2023	1	1,522,202	282.82	71,207			53,602		3,075			(17,704)		9,309		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/28/2023	1	64,820	282.82	2,858			2,154		131			(712)		396		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	12/28/2023	1	57,291	282.82		1,886		1,428		116			(460)		350		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	12/28/2023	1	59,194	282.82		1,890		1,443		120			(449)		362		0001
Purchased Call/AI Powered US Equity Index/AIP000J$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2021	04/06/2023	1	55,898	2519.05	2,133			825		123			(534)		245		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/06/2023	1	75,496	2519.05	3,030			1,181		166			(762)		331		0001
Purchased Call/Nasdaq FC Index/NFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	1	2,157,332	265.65	86,940			9,820					(43,113)		3,659		0001
Purchased Call/Nasdaq FC Index/NFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2022	1	178,477	265.65	7,518			856					(3,738)		303		0001
Purchased Call/Nasdaq FC Index/NFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2022	1	698,644	265.65	30,770			3,514					(15,343)		1,185		0001
Purchased Call/Nasdaq FC Index/NFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2022	1	186,749	265.65	7,965			912					(4,005)		317		0001
Purchased Call/Nasdaq FC Index/NFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/11/2022	1	76,996	265.65	3,043			354					(1,547)		131		0001
Purchased Call/Nasdaq FC Index/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/16/2023	1	822,576	228.36		36,093		35,685		30,577			(706)		4,033		0001
Purchased Call/Nasdaq FC Index/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/16/2023	1	1,993,779	228.36		98,397		97,561		74,112			(1,654)		9,776		0001
Purchased Call/Nasdaq FC Index/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/16/2023	1	150,327	228.36		7,116		7,076		5,588			(60)		737		0001
Purchased Call/Nasdaq FC Index/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/16/2023	1	57,704	228.36		2,388		2,381		2,145			(14)		283		0001
Purchased Call/Nasdaq FC Index/NFC061USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/17/2024	1	3,087,666	267.97		132,969		103,481		17,594			(29,589)		19,225		0001
Purchased Call/Nasdaq FC Index/NFC061USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/17/2024	1	95,660	267.97		3,991		3,119		545			(884)		596		0001
Purchased Call/Nasdaq FC Index/NFC061USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2024	1	599,508	267.97		22,350		17,514		3,416			(4,853)		3,733		0001
Purchased Call/Nasdaq FC Index/NFC061KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/07/2023	1	236,363	266.24	11,772			6,049		820			(2,943)		1,193		0001
Purchased Call/Nasdaq FC Index/NFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2021	03/23/2023	1	514,784	249.15	23,823			8,720		3,732			(5,923)		2,197		0001
Purchased Call/Nasdaq FC Index/NFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	03/23/2023	1	53,111	249.15	3,724			1,404		385			(953)		227		0001
Purchased Call/AI Powered US Equity Index/AIP000II$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/22/2023	1	751,629	2527.76	27,778			20,709		4,794			(6,935)		4,571		0001
Purchased Call/AI Powered US Equity Index/AIP000II$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/22/2023	1	297,012	2527.76	10,893			8,144		1,894			(2,727)		1,806		0001
Purchased Call/AI Powered US Equity Index/AIP000II$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2021	12/22/2023	1	67,896	2527.76	2,503			1,879		433			(628)		413		0001
Purchased Call/Nasdaq FC Index/NFC061LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/14/2023	1	74,251	266.36	3,680			1,956		262			(931)		378		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	11/15/2022	1	213,422	276.6	7,677			3,149		1			(4,136)		656		0001
Purchased Call/Nasdaq FC Index/NFC061RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	11/15/2022	1	96,282	276.6		2,256		1,030		1			(1,235)		296		0001
Purchased Call/Nasdaq FC Index/NFC061NS/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/06/2023	1	860,897	275.72	40,809			24,283		1,823			(10,146)		4,688		0001
Purchased Call/Nasdaq FC Index/NFC061NS/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/06/2023	1	76,992	275.72	3,499			2,091		163			(871)		419		0001
Purchased Call/Nasdaq FC Index/NFC061NS/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/06/2023	1	51,240	275.72	2,146			1,288		109			(538)		279		0001
Purchased Call/Nasdaq FC Index/NFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	2,057,444	263.59		89,295		69,931		15,468			(19,625)		12,833		0001
Purchased Call/Nasdaq FC Index/NFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024	1	913,990	263.59		40,465		31,734		6,871			(8,763)		5,701		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024	1	854,717	263.59		34,177		26,840		6,426			(7,364)		5,331		0001
Purchased Call/Nasdaq FC Index/NFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	01/19/2024	1	62,015	263.59		2,654		2,119		466			(543)		387		0001
Purchased Call/Nasdaq FC Index/NFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	01/19/2024	1	52,655	263.59		537		534		396			(7)		328		0001
Purchased Call/Nasdaq FC Index/NFC061G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	1	17,297	253.68	848			319		87			(210)		75		0001
Purchased Call/Nasdaq FC Index/NFC061G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/31/2023	1	1,895,758	253.68	100,288			37,868		9,517			(25,037)		8,213		0001
Purchased Call/Nasdaq FC Index/NFC061G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	03/31/2023	1	190,323	253.68	9,956			3,764		955			(2,489)		825		0001
Purchased Call/Nasdaq FC Index/NFC061G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	03/31/2023	1	167,269	253.68	9,574			3,661		840			(2,420)		725		0001
Purchased Call/AI Powered US Equity Index/AIP000F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2021	01/19/2023	1	1,367,152	2494.03	50,832			14,182		2,436			(12,638)		5,098		0001
Purchased Call/AI Powered US Equity Index/AIP000F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2021	01/19/2023	1	462,343	2494.03	17,062			4,767		824			(4,248)		1,724		0001
Purchased Call/AI Powered US Equity Index/AIP000F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2021	01/19/2023	1	99,412	2494.03	3,617			1,012		177			(904)		371		0001
Purchased Call/AI Powered US Equity Index/AIP000F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2021	01/19/2023	1	74,472	2494.03	2,579			722		133			(646)		278		0001
Purchased Call/Nasdaq FC Index/NFC061Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	1	1,088,484	241.25		51,812		47,607		28,875			(4,394)		7,368		0001
Purchased Call/Nasdaq FC Index/NFC061Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/29/2024	1	1,263,479	241.25		63,685		58,597		33,517			(5,161)		8,553		0001
Purchased Call/Nasdaq FC Index/NFC061Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/29/2024	1	163,937	241.25		7,081		6,578		4,349			(511)		1,110		0001
Purchased Call/AI Powered US Equity Index/AIP000B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2020	08/30/2022	1	126,688	2408.05	4,110			342		186			(1,025)		259		0001
Purchased Call/AI Powered US Equity Index/AIP000B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2020	08/30/2022	1	83,005	2408.05	2,314			194		122			(583)		170		0001
Purchased Call/Nasdaq FC Index/NFC061L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	1	1,624,578	267.83	64,333			3,742					(31,902)		1,994		0001
Purchased Call/Nasdaq FC Index/NFC061L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	1	1,006,494	267.83	42,540			2,482					(21,153)		1,236		0001
Purchased Call/Nasdaq FC Index/NFC061L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/22/2022	1	535,256	267.83	22,723			1,329					(11,393)		657		0001
Purchased Call/Nasdaq FC Index/NFC061L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/22/2022	1	100,784	267.83	3,594			211					(1,807)		124		0001
Purchased Call/Nasdaq FC Index/NFC061L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/22/2022	1	66,494	267.83	2,306			137					(1,169)		82		0001
Purchased Call/Nasdaq FC Index/NFC061Q$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	126,881	269.21	6,090			4,004		506			(1,514)		725		0001
Purchased Call/Nasdaq FC Index/NFC061Q$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023	1	561,602	269.21	29,518			19,434		2,240			(7,369)		3,210		0001
Purchased Call/Nasdaq FC Index/NFC061Q$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2023	1	146,601	269.21	7,912			5,217		585			(1,978)		838		0001
Purchased Call/Nasdaq FC Index/NFC061Q$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/20/2023	1	52,122	269.21	2,893			1,918		208			(725)		298		0001
Purchased Call/Nasdaq FC Index/NFC061P$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/18/2023	1	103,991	269.05	5,527			3,639		418			(1,386)		593		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/18/2023	1	71,145	269.05	3,705			2,436		286			(927)		406		0001
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/18/2023	1	527,682	269.05	27,752			18,194		2,123			(6,909)		3,010		0001
Purchased Call/Nasdaq FC Index/NFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2022	1	2,119,134	264.57	85,613			11,085					(42,455)		3,842		0001
Purchased Call/Nasdaq FC Index/NFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/17/2022	1	791,445	264.57	28,778			3,736					(14,310)		1,435		0001
Purchased Call/Nasdaq FC Index/NFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/17/2022	1	1,205,630	264.57	45,524			5,960					(22,699)		2,186		0001
Purchased Call/Nasdaq FC Index/NFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/17/2022	1	277,642	264.57	11,544			1,515					(5,772)		503		0001
Purchased Call/Nasdaq FC Index/NFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/17/2022	1	101,899	264.57	4,803			634					(2,428)		185		0001
Purchased Call/Nasdaq FC Index/NFC061ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/23/2023	1	681,846	253.19	35,090			11,439		2,709			(8,712)		2,753		0001
Purchased Call/Nasdaq FC Index/NFC061ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2021	02/23/2023	1	343,123	253.19	15,897			5,204		1,363			(3,952)		1,385		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/09/2022	1	2,241,627	273.09	88,544			17,169					(43,908)		4,943		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/09/2022	1	892,253	273.09	31,758			6,175					(15,792)		1,968		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/09/2022	1	609,400	273.09	21,445			4,181					(10,752)		1,344		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/09/2022	1	401,576	273.09	13,808			2,700					(6,942)		886		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/09/2022	1	108,947	273.09	4,113			806					(2,074)		240		0001
Purchased Call/Nasdaq FC Index/NFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/09/2022	1	66,825	273.09	1,684			335					(861)		147		0001
Purchased Call/Nasdaq FC Index/NFC061HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2023	1	5,655	249.91	283			120		47			(70)		26		0001
Purchased Call/Nasdaq FC Index/NFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/13/2023	1	1,908,761	245.91		79,017		55,816		15,827			(23,292)		7,993		0001
Purchased Call/Nasdaq FC Index/NFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/13/2023	1	143,857	245.91	6,962			4,931		1,193			(2,038)		602		0001
Purchased Call/Nasdaq FC Index/NFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/13/2023	1	89,177	245.91	4,511			3,222		739			(1,312)		373		0001
Purchased Call/Nasdaq FC Index/NFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/13/2023	1	246,498	245.91		13,653		9,779		2,044			(3,944)		1,032		0001
Purchased Call/Nasdaq FC Index/NFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023	1	688,107	268.06	34,911			19,266		2,200			(8,716)		3,602		0001
Purchased Call/Nasdaq FC Index/NFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/04/2023	1	77,660	268.06	3,758			2,094		248			(947)		406		0001
Purchased Call/Nasdaq FC Index/NFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/04/2023	1	100,619	268.06	4,320			2,425		322			(1,094)		527		0001
Purchased Call/Nasdaq FC Index/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	1	4,124,048	240.86		157,126		145,006		69,820			(12,484)		19,784		0001
Purchased Call/Nasdaq FC Index/NFC061ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/29/2022	1	3,004,071	249.03	158,388			32,943		7,913			(39,380)		9,693		0001
Purchased Call/Nasdaq FC Index/NFC061ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/29/2022	1	333,416	249.03	17,432			3,631		878			(4,340)		1,076		0001
Purchased Call/Nasdaq FC Index/NFC061ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	11/29/2022	1	90,408	249.03	4,745			992		238			(1,183)		292		0001
Purchased Call/Nasdaq FC Index/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/01/2023	1	1,104,396	240.86		42,643		39,792		18,698			(3,172)		5,298		0001
Purchased Call/Nasdaq FC Index/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/01/2023	1	729,868	240.86		28,394		26,569		12,357			(1,893)		3,501		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/01/2023	1	717,356	240.86		28,890		27,109		12,145			(1,851)		3,441		0001
Purchased Call/Nasdaq FC Index/NFC061H$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	1	687,432	249.91	36,062			15,320		5,761			(8,954)		3,163		0001
Purchased Call/Nasdaq FC Index/NFC061H$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1	365,763	249.91	19,919			8,474		3,065			(4,952)		1,683		0001
Purchased Call/Nasdaq FC Index/NFC061H$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/05/2023	1	52,256	249.91	2,752			1,199		438			(702)		240		0001
Purchased Call/Nasdaq FC Index/NFC061H$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	05/05/2023	1	77,657	249.91		4,559		3,039		651			(1,523)		357		0001
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	1	122,578	245.56		6,019		5,077		2,555			(947)		796		0001
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2024	1	1,667,944	245.56		81,237		68,628		34,767			(12,686)		10,834		0001
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/07/2024	1	856,260	245.56		45,819		38,760		17,848			(7,102)		5,562		0001
Purchased Call/Nasdaq FC Index/NFC061Q$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/25/2023	1	449,212	271.68	23,363			15,543		1,514			(5,817)		2,581		0001
Purchased Call/Nasdaq FC Index/NFC061Q$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/25/2023	1	246,650	271.68	13,091			8,722		831			(3,264)		1,417		0001
Purchased Call/Nasdaq FC Index/NFC061Q$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/25/2023	1	328,583	271.68	17,247			11,506		1,108			(4,318)		1,888		0001
Purchased Call/Nasdaq FC Index/NFC061F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	1	1,114,364	247.13	57,312			20,503		9,393			(14,249)		4,703		0001
Purchased Call/Nasdaq FC Index/NFC061F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	1	305,477	247.13	16,675			5,973		2,575			(4,163)		1,289		0001
Purchased Call/Nasdaq FC Index/NFC061F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/17/2023	1	97,453	247.13	5,201			1,866		821			(1,300)		411		0001
Purchased Call/Nasdaq FC Index/NFC061SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	12/20/2023	1	86,489	274.56		3,519		2,669		298			(860)		525		0001
Purchased Call/Nasdaq FC Index/NFC061U$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/17/2024	1	67,574	267.97		2,756		2,187		385			(571)		421		0001
Purchased Call/Nasdaq FC Index/NFC061U$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	01/17/2024	1	112,898	267.97		4,112		3,310		643			(815)		703		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/23/2023	1	83,982	261.61	4,488			2,235		378			(1,125)		416		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/23/2023	1	163,820	261.61	8,598			4,251		738			(2,149)		811		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023	1	419,403	261.61	22,043			10,885		1,888			(5,503)		2,077		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	1	764,207	261.61	36,515			18,005		3,441			(9,079)		3,784		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	1	70,570	261.61	3,401			1,675		318			(845)		349		0001
Purchased Call/Nasdaq FC Index/NFC061T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2023	1	101,585	268.69		4,023		2,128		17			(1,907)		369		0001
Purchased Call/Nasdaq FC Index/NFC061T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/09/2023	1	1,256,814	268.69		52,202		27,764		210			(24,447)		4,570		0001
Purchased Call/Nasdaq FC Index/NFC061T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/09/2023	1	218,636	268.69		9,187		4,900		37			(4,289)		795		0001
Purchased Call/Nasdaq FC Index/NFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/04/2022	1	169,590	236.94	8,568			403		274			(2,133)		263		0001
Purchased Call/Nasdaq FC Index/NFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/04/2022	1	234,962	236.94	11,969			565		379			(3,001)		364		0001
Purchased Call/Nasdaq FC Index/NFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/04/2022	1	287,738	236.94	14,366			682		465			(3,612)		446		0001
Purchased Call/Nasdaq FC Index/NFC061K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023	1	800,794	264.54	41,653			21,000		3,068			(10,413)		4,004		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/02/2023	1	705,148	240.77		28,614		26,855		12,087			(1,828)		3,388		0001
Purchased Call/Nasdaq FC Index/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/02/2023	1	492,028	240.77		19,271		18,137		8,434			(1,181)		2,364		0001
Purchased Call/Nasdaq FC Index/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/02/2023	1	88,851	240.77		2,989		2,837		1,523			(175)		427		0001
Purchased Call/Nasdaq FC Index/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/02/2023	1	71,901	240.77		1,863		1,774		1,232			(104)		345		0001
Purchased Call/Nasdaq FC Index/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/02/2023	1	92,364	240.77		1,849		1,770		1,583			(84)		444		0001
Purchased Call/Nasdaq FC Index/NFC0618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/07/2022	1	390,321	245.65	21,482			2,912		698			(5,363)		1,016		0001
Purchased Call/Nasdaq FC Index/NFC0618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/07/2022	1	356,227	245.65	19,214			2,608		637			(4,804)		928		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/22/2024	1	704,699	254.89		35,610		30,986		9,486			(4,745)		4,633		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/22/2024	1	243,053	254.89		13,073		11,392		3,272			(1,695)		1,598		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/22/2024	1	78,896	254.89		4,247		3,711		1,062			(540)		519		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/22/2024	1	67,138	254.89		3,477		3,051		904			(438)		441		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/22/2024	1	56,986	254.89		2,924		2,577		767			(351)		375		0001
Purchased Call/Nasdaq FC Index/NFC061B$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/12/2022	1	232,216	247.28	12,959			2,931		885			(3,226)		781		0001
Purchased Call/Nasdaq FC Index/NFC061U$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/23/2024	1	115,413	259.53		5,568		4,409		1,101			(1,175)		722		0001
Purchased Call/Nasdaq FC Index/NFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/17/2022	1	672,333	238.91	35,909			2,334		1,086			(8,940)		1,219		0001
Purchased Call/Nasdaq FC Index/NFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/17/2022	1	112,414	238.91	6,173			402		182			(1,539)		204		0001
Purchased Call/Nasdaq FC Index/NFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/17/2022	1	50,021	238.91	2,827			184		81			(708)		91		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	1	874,980	237.74		41,387		40,359		27,876			(1,192)		6,093		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/07/2024	1	1,140,993	237.74		37,771		36,986		36,351			(835)		7,946		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/07/2024	1	995,779	237.74		35,728		35,034		31,725			(741)		6,934		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/07/2024	1	208,612	237.74		7,283		7,212		6,646			(81)		1,453		0001
Purchased Call/AI Powered US Equity Index/AIP000E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2021	12/30/2022	1	61,596	2463.82	2,596			661		160			(655)		218		0001
Purchased Call/Nasdaq FC Index/NFC061N$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/02/2022	1	3,848,302	275.72	144,696			25,392					(71,951)		8,057		0001
Purchased Call/Nasdaq FC Index/NFC061N$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/02/2022	1	1,297,232	275.72	49,307			8,677					(24,791)		2,716		0001
Purchased Call/Nasdaq FC Index/NFC061N$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/02/2022	1	1,448,663	275.72	53,224			9,392					(26,834)		3,033		0001
Purchased Call/Nasdaq FC Index/NFC061N$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/02/2022	1	466,554	275.72	16,329			2,906					(8,256)		977		0001
Purchased Call/Nasdaq FC Index/NFC061U$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2023	1	1,971,795	259.81		77,886		44,414		2,029			(33,502)		7,442		0001
Purchased Call/Nasdaq FC Index/NFC061U$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	1	1,573,926	259.81		57,187		32,701		1,620			(24,509)		5,941		0001
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/23/2022	1	64,295	236.56	3,933			458		450			(985)		155		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	09/23/2022	1	115,299	236.56	6,736			791		807			(1,700)		278		0001
Purchased Call/Nasdaq FC Index/NFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	09/23/2022	1	144,704	236.56	7,261			885		1,013			(1,896)		349		0001
Purchased Call/Nasdaq FC Index/NFC061B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/13/2022	1	686,635	247.28	38,430			8,734		2,674			(9,555)		2,315		0001
Purchased Call/Nasdaq FC Index/NFC061B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/13/2022	1	165,312	247.28	9,493			2,160		644			(2,363)		557		0001
Purchased Call/Nasdaq FC Index/NFC061B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/13/2022	1	179,246	247.28	10,677			2,440		698			(2,662)		604		0001
Purchased Call/Nasdaq FC Index/NFC061X$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	1	2,062,303	259.01		76,511		56,909		5,021			(19,704)		8,885		0001
Purchased Call/Nasdaq FC Index/NFC061T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/05/2024	1	155,233	268.69		7,938		6,088		829			(1,856)		956		0001
Purchased Call/Nasdaq FC Index/NFC061T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/05/2024	1	141,549	268.69		7,112		5,447		756			(1,670)		872		0001
Purchased Call/Nasdaq FC Index/NFC061T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024	1	1,177,725	268.69		57,902		44,288		6,288			(13,657)		7,255		0001
Purchased Call/Nasdaq FC Index/NFC061T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	222,553	268.69		11,061		8,448		1,188			(2,644)		1,371		0001
Purchased Call/Nasdaq FC Index/NFC061D$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	1	331,273	257.66	15,634			4,535		608			(3,887)		1,259		0001
Purchased Call/Nasdaq FC Index/NFC061D$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1	975,034	257.66	49,043			14,206		1,791			(12,177)		3,707		0001
Purchased Call/Nasdaq FC Index/NFC0617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	09/30/2022	1	106,001	240.55	5,900			766		429			(1,519)		266		0001
Purchased Call/Nasdaq FC Index/NFC061A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	11/30/2022	1	65,986	249.08	3,547			747		175			(884)		214		0001
Purchased Call/Nasdaq FC Index/NFC061A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	11/30/2022	1	56,349	249.08	2,893			635		150			(754)		182		0001
Purchased Call/Nasdaq FC Index/NFC061A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	11/30/2022	1	361,794	249.08	31,302			10,321		961			(12,237)		1,171		0001
Purchased Call/Nasdaq FC Index/NFC061Q$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	1	334,175	269.21	16,074			10,591		1,339			(3,980)		1,916		0001
Purchased Call/Nasdaq FC Index/NFC061Q$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/23/2023	1	263,444	269.21	14,082			9,304		1,055			(3,506)		1,511		0001
Purchased Call/Nasdaq FC Index/NFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	1	136,232	280.26	6,703			4,898		320			(1,662)		823		0001
Purchased Call/Nasdaq FC Index/NFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023	1	951,062	280.26	42,012			30,828		2,235			(10,431)		5,746		0001
Purchased Call/Nasdaq FC Index/NFC061M$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/11/2022	1	92,696	265.65	4,023			470					(2,063)		157		0001
Purchased Call/Nasdaq FC Index/NFC061M$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/11/2022	1	73,051	265.65	3,470			412					(1,800)		124		0001
Purchased Call/Nasdaq FC Index/NFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024	1	666,789	245.91		32,406		27,598		13,736			(4,914)		4,349		0001
Purchased Call/Nasdaq FC Index/NFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/12/2024	1	380,659	245.91		19,210		16,405		7,842			(2,823)		2,483		0001
Purchased Call/Nasdaq FC Index/NFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/12/2024	1	181,681	245.91		11,984		10,333		3,743			(1,662)		1,185		0001
Purchased Call/Nasdaq FC Index/NFC061N$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2022	1	1,389,046	275.72	53,200			9,819					(26,167)		2,998		0001
Purchased Call/Nasdaq FC Index/NFC061N$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/06/2022	1	1,382,794	275.72	50,403			9,355					(25,132)		2,984		0001
Purchased Call/Nasdaq FC Index/NFC061D$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/09/2023	1	2,521,370	263.04	121,640			37,312		2,643			(30,201)		9,876		0001
Purchased Call/Nasdaq FC Index/NFC061D$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/09/2023	1	64,829	263.04	3,295			1,019		68			(825)		254		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	1	1,291,467	258.31	59,646			17,301		2,108			(14,830)		4,910		0001
Purchased Call/Nasdaq FC Index/NFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	01/27/2023	1	697,158	258.31	34,654			10,066		1,138			(8,652)		2,650		0001
Purchased Call/Nasdaq FC Index/NFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	01/27/2023	1	303,085	258.31	15,676			4,566		495			(3,924)		1,152		0001
Purchased Call/Nasdaq FC Index/NFC061AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/22/2022	1	1,540,982	242.82	85,293			16,941		8,899			(21,206)		4,856		0001
Purchased Call/Nasdaq FC Index/NFC061US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2023	1	2,912,063	257.71		115,318		66,077		4,144			(49,286)		11,018		0001
Purchased Call/Nasdaq FC Index/NFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/06/2022	1	651,102	275.72	22,788			4,265					(11,394)		1,405		0001
Purchased Call/Nasdaq FC Index/NFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/06/2022	1	81,787	275.72	2,625			493					(1,316)		177		0001
Purchased Call/Nasdaq FC Index/NFC061L$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1	1,447,819	265.75	58,202			4,329					(28,862)		2,005		0001
Purchased Call/Nasdaq FC Index/NFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	1	2,205,544	259.16		86,457		53,647		3,301			(33,162)		8,658		0001
Purchased Call/Nasdaq FC Index/NFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	1	111,001	259.16		3,444		2,143		166			(1,315)		436		0001
Purchased Call/Nasdaq FC Index/NFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/10/2023	1	1,257,652	259.16		39,744		24,799		1,882			(14,973)		4,937		0001
Purchased Call/Nasdaq FC Index/NFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/10/2023	1	1,032,071	259.16		37,793		23,647		1,545			(14,172)		4,052		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/06/2024	1	1,191,663	241.2		37,845		37,109		32,693			(786)		8,293		0001
Purchased Call/Nasdaq FC Index/NFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/06/2024	1	170,777	241.2		5,275		5,223		4,685			(59)		1,188		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	1	3,392,484	231.18		129,593		128,157		115,762			(2,485)		16,799		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	1	109,110	231.18		4,739		4,699		3,723			(78)		540		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	09/02/2022	1	255,139	247.84	11,509			1,002		64			(2,858)		534		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/23/2023	1	114,607	231.18		4,819		4,792		3,911			(40)		568		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/23/2023	1	322,267	231.18		11,738		11,705		10,997			(65)		1,596		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/23/2023	1	457,995	231.18		16,780		16,780		15,628			(47)		2,268		0001
Purchased Call/Nasdaq FC Index/NFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/23/2023	1	1,560,088	231.18		53,177		53,177		53,235					7,725		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2023	1	1,150,934	277.42		45,462		23,420		24			(22,046)		4,130		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/04/2023	1	585,389	277.42		17,197		8,884		12			(8,315)		2,101		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/04/2023	1	1,296,445	277.42		38,648		20,131		27			(18,632)		4,652		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/04/2023	1	904,786	277.42		24,493		12,794		19			(11,773)		3,247		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/02/2022	1	189,114	247.84	7,859			685		47			(1,954)		396		0001
Purchased Call/Nasdaq FC Index/NFC061US$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2024	1	662,923	259.53		30,984		24,369		6,321			(6,639)		4,149		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/27/2023	1	192,499	273.95	9,992			6,694		532			(2,501)		1,108		0001
Purchased Call/Nasdaq FC Index/NFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023	1	475,550	273.95	24,181			16,177		1,315			(6,045)		2,738		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Q$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2023	1	3,695,725	273.95	183,201			122,387		10,218			(45,737)		21,279		0001
Purchased Call/Nasdaq FC Index/NFC061Q$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	1	1,105,224	273.95	53,859			35,931		3,056			(13,391)		6,364		0001
Purchased Call/Nasdaq FC Index/NFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	10/26/2023	1	50,222	272.41	2,847			1,914		174			(715)		289		0001
Purchased Call/Nasdaq FC Index/NFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/26/2023	1	286,687	272.41	14,744			9,830		992			(3,671)		1,649		0001
Purchased Call/Nasdaq FC Index/NFC061X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	1	3,450,386	247.03		134,565		95,271		26,254			(39,448)		14,504		0001
Purchased Call/Nasdaq FC Index/NFC061X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2023	1	651,408	247.03		30,114		21,379		4,957			(8,769)		2,738		0001
Purchased Call/Nasdaq FC Index/NFC061X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2023	1	538,558	247.03		26,118		18,697		4,098			(7,555)		2,264		0001
Purchased Call/Nasdaq FC Index/NFC061X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2023	1	324,891	247.03		17,150		12,312		2,472			(4,927)		1,366		0001
Purchased Call/Nasdaq FC Index/NFC061X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/15/2023	1	120,998	247.03		6,294		4,531		921			(1,771)		509		0001
Purchased Call/AI Powered US Equity Index/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/10/2023	1	1,188,352	2604.15	41,823			28,749		3,058			(10,441)		6,940		0001
Purchased Call/Nasdaq FC Index/NFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	1	119,658	260.02		5,588		4,929		1,267			(665)		795		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	11/17/2023	1	65,875	277.93		1,652		1,260		164			(397)		387		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/15/2023	1	115,525	276	6,266			4,695		362			(1,588)		698		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/15/2023	1	758,194	276	40,959			30,222		2,376			(10,254)		4,581		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/15/2023	1	708,255	276	37,312			27,493		2,220			(9,328)		4,279		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	1	850,199	276	40,569			29,852		2,665			(10,128)		5,137		0001
Purchased Call/Nasdaq FC Index/NFC061T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/06/2023	1	1,123,494	270.55		44,490		23,293		129			(21,331)		4,053		0001
Purchased Call/Nasdaq FC Index/NFC061T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	1	969,624	270.55		35,803		18,797		112			(17,115)		3,498		0001
Purchased Call/Nasdaq FC Index/NFC061L$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	07/28/2023	1	70,212	264.74	3,925			2,149		296			(989)		364		0001
Purchased Call/Nasdaq FC Index/NFC061T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024	1	537,172	270.55		24,918		19,059		2,558			(5,877)		3,309		0001
Purchased Call/Nasdaq FC Index/NFC061T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	2,007,511	270.55		94,161		71,921		9,561			(22,506)		12,366		0001
Purchased Call/Nasdaq FC Index/NFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/26/2022	1	154,695	246.09	7,650			593		40			(1,910)		306		0001
Purchased Call/Nasdaq FC Index/NFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/26/2022	1	330,939	246.09	16,823			1,305		87			(4,206)		654		0001
Purchased Call/Nasdaq FC Index/NFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/26/2022	1	111,555	246.09	5,798			450		29			(1,451)		220		0001
Purchased Call/Nasdaq FC Index/NFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	08/26/2022	1	64,210	246.09	2,541			199		17			(642)		127		0001
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/26/2024	1	80,360	245.21		2,986		2,773		1,787			(216)		543		0001
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/26/2024	1	219,640	245.21		10,659		9,831		4,884			(840)		1,483		0001
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/26/2024	1	899,062	245.21		39,892		36,691		19,993			(3,246)		6,072		0001
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	1	828,263	245.21		34,419		31,615		18,419			(2,931)		5,594		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	628,547	245.21		29,856		27,385		13,978			(2,580)		4,245		0001
Purchased Call/Nasdaq FC Index/NFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/11/2023	1	1,337,106	252.15	66,709			17,801		3,740			(16,563)		4,887		0001
Purchased Call/Nasdaq FC Index/NFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/11/2023	1	375,235	252.15	19,331			5,166		1,049			(4,806)		1,371		0001
Purchased Call/Nasdaq FC Index/NFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/27/2022	1	276,852	239.45	16,360			1,994		1,242			(4,079)		684		0001
Purchased Call/Nasdaq FC Index/NFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/27/2022	1	66,289	239.45	3,782			462		297			(948)		164		0001
Purchased Call/Nasdaq FC Index/NFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	09/27/2022	1	64,805	239.45	3,245			411		291			(841)		160		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/11/2022	1	698,232	243.04	36,170			6,644		3,493			(8,993)		2,115		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/11/2022	1	391,703	243.04	20,742			3,816		1,960			(5,178)		1,187		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/11/2022	1	1,449,311	243.04	75,376			13,885		7,251			(18,844)		4,391		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/11/2022	1	417,924	243.04	20,876			3,851		2,091			(5,226)		1,266		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	05/03/2024	1	87,308	242.9		2,469		2,444		2,157			(29)		593		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024	1	52,622	242.9		2,177		2,024		1,300			(156)		357		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024	1	55,048	242.9		2,457		2,280		1,360			(186)		374		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	1	646,119	242.9		29,393		27,244		15,963			(2,258)		4,387		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	1	1,960,179	242.9		103,537		95,572		48,428			(8,084)		13,308		0001
Purchased Call/Nasdaq FC Index/NFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1	2,220,758	242.9		105,930		97,648		54,865			(8,405)		15,078		0001
Purchased Call/Nasdaq FC Index/NFC061Y$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	1	1,280,293	257.84		60,430		53,198		15,006			(7,440)		8,483		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/13/2023	1	993,560	228.72		35,968		34,961		36,093			(1,391)		4,851		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/13/2023	1	1,435,172	228.72		54,465		53,088		52,136			(1,961)		7,007		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/13/2023	1	870,787	228.72		36,016		35,205		31,633			(908)		4,251		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/13/2023	1	617,377	228.72		25,049		24,554		22,428			(563)		3,014		0001
Purchased Call/AI Powered US Equity Index/AIP1005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/28/2024	1	1,396,460	2332.11		46,502		46,502		45,425			(64)		9,868		0001
Purchased Call/Nasdaq FC Index/NFC061V$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	1	235,194	258.39		11,524		9,235		2,440			(2,324)		1,485		0001
Purchased Call/Nasdaq FC Index/NFC061V$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	53,753	258.39		2,758		2,214		558			(553)		339		0001
Purchased Call/Nasdaq FC Index/NFC1610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	1	3,023,421	235.83		117,309		105,675		70,009			(11,892)		14,330		0001
Purchased Call/Nasdaq FC Index/NFC1610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2023	1	712,287	235.83		32,136		29,354		16,493			(3,099)		3,376		0001
Purchased Call/Nasdaq FC Index/NFC1610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2023	1	1,129,880	235.83		56,487		51,740		26,163			(5,305)		5,355		0001
Purchased Call/Nasdaq FC Index/NFC1610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2023	1	1,062,912	235.83		52,328		48,065		24,612			(4,385)		5,038		0001
Purchased Call/Nasdaq FC Index/NFC061A$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/21/2022	1	192,578	242.82	10,635			2,101		1,096			(2,648)		605		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	10/20/2022	1	58,999	244.78	2,979			466		160			(756)		163		0001
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/20/2022	1	82,501	244.78	3,087			479		224			(776)		229		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/18/2022	1	2,722,840	269.05	101,562			30,497		1			(50,364)		7,474		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/18/2022	1	1,004,635	269.05	39,917			12,019					(19,849)		2,758		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/18/2022	1	1,751,163	269.05	69,252			20,910					(34,531)		4,807		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/18/2022	1	926,417	269.05	39,357			11,983					(19,678)		2,543		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/18/2022	1	411,964	269.05	15,986			4,881					(8,015)		1,131		0001
Purchased Call/Nasdaq FC Index/NFC061P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/18/2022	1	135,095	269.05	5,739			1,757					(2,902)		371		0001
Purchased Call/Nasdaq FC Index/NFC061N$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2022	1	2,538,892	274.62	99,017			18,821					(49,101)		5,559		0001
Purchased Call/Nasdaq FC Index/NFC061S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/20/2023	1	138,499	274.56	8,313			6,235		477			(2,090)		841		0001
Purchased Call/Nasdaq FC Index/NFC061S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/20/2023	1	919,812	274.56	52,329			38,706		3,169			(13,010)		5,584		0001
Purchased Call/Nasdaq FC Index/NFC061S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/20/2023	1	1,167,150	274.56	63,340			46,786		4,022			(15,726)		7,085		0001
Purchased Call/Nasdaq FC Index/NFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	1	124,646	250.99		5,971		5,109		2,026			(867)		815		0001
Purchased Call/Nasdaq FC Index/NFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	663,698	250.99		32,842		28,222		10,786			(4,730)		4,339		0001
Purchased Call/Nasdaq FC Index/NFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024	1	925,217	250.99		49,359		42,473		15,036			(7,051)		6,049		0001
Purchased Call/Nasdaq FC Index/NFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/15/2024	1	136,019	250.99		7,256		6,253		2,210			(1,011)		889		0001
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/20/2022	1	82,689	244.78	4,030			620		225			(1,009)		229		0001
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/20/2022	1	354,892	244.78	18,007			2,765		964			(4,483)		983		0001
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/20/2022	1	59,949	244.78	3,005			461		163			(747)		166		0001
Purchased Call/Nasdaq FC Index/NFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/20/2022	1	85,208	244.78	4,247			648		232			(1,054)		236		0001
Purchased Call/Nasdaq FC Index/NFC061B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	12/23/2022	1	322,829	251.09	23,001			5,990		856			(6,177)		1,121		0001
Purchased Call/Nasdaq FC Index/NFC061B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	12/23/2022	1	322,224	251.09	21,713			5,563		854			(5,721)		1,119		0001
Purchased Call/Nasdaq FC Index/NFC061B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/23/2022	1	100,074	251.09	4,882			1,193		265			(1,231)		347		0001
Purchased Call/Nasdaq FC Index/NFC061J$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/14/2023	1	52,295	257.7	2,835			1,378		303			(713)		256		0001
Purchased Call/Nasdaq FC Index/NFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/24/2023	1	1,892,366	251.98		74,181		48,906		7,675			(25,608)		7,656		0001
Purchased Call/Nasdaq FC Index/NFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	1	660,452	251.98		27,705		18,316		2,679			(9,514)		2,672		0001
Purchased Call/Nasdaq FC Index/NFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/24/2023	1	1,448,265	251.98		61,729		40,923		5,874			(20,861)		5,860		0001
Purchased Call/Nasdaq FC Index/NFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/24/2023	1	299,687	251.98		11,917		7,923		1,215			(4,005)		1,213		0001
Purchased Call/Nasdaq FC Index/NFC0613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/07/2022	1	56,878	232.42	2,888			24		52			(726)		39		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/07/2022	1	235,367	232.42	12,466			103		217			(3,099)		163		0001
Purchased Call/Nasdaq FC Index/NFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2024	1	2,874,864	260.02		125,379		110,740		30,438			(14,771)		19,093		0001
Purchased Call/Nasdaq FC Index/NFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/04/2024	1	1,164,726	260.02		46,585		41,203		12,332			(5,432)		7,736		0001
Purchased Call/Nasdaq FC Index/NFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/04/2024	1	59,612	260.02		2,052		1,850		631			(204)		396		0001
Purchased Call/Nasdaq FC Index/NFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/24/2022	1	78,650	243.31	4,464			335		44			(1,119)		153		0001
Purchased Call/Nasdaq FC Index/NFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/24/2022	1	161,879	243.31	8,596			643		91			(2,143)		314		0001
Purchased Call/Nasdaq FC Index/NFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/24/2022	1	227,536	243.31	11,923			891		128			(2,969)		442		0001
Purchased Call/Nasdaq FC Index/NFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/24/2022	1	828,600	243.31	44,408			3,303		466			(11,041)		1,608		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/11/2022	1	59,008	243.04	2,896			537		295			(727)		179		0001
Purchased Call/Nasdaq FC Index/NFC061G$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	1	90,077	253.68	4,423			1,681		465			(1,092)		393		0001
Purchased Call/Nasdaq FC Index/NFC061G$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/04/2023	1	290,096	253.68	15,186			5,794		1,496			(3,776)		1,266		0001
Purchased Call/Nasdaq FC Index/NFC0616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/09/2022	1	587,451	241.37	28,841			2,792		1,240			(7,200)		1,295		0001
Purchased Call/Nasdaq FC Index/NFC0616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/09/2022	1	270,556	241.37	13,742			1,332		571			(3,436)		597		0001
Purchased Call/Nasdaq FC Index/NFC061F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	123,139	247.38	6,206			2,100		910			(1,543)		505		0001
Purchased Call/Nasdaq FC Index/NFC061F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	03/03/2023	1	1,058,208	247.38	48,466			16,423		7,818			(12,100)		4,344		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	09/02/2022	1	90,494	247.84	3,385			295		23			(846)		189		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/02/2022	1	485,799	247.84	19,190			1,677		122			(4,804)		1,017		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/02/2022	1	83,381	247.84	3,149			277		21			(791)		175		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/02/2022	1	59,330	247.84	2,250			199		15			(569)		124		0001
Purchased Call/Nasdaq FC Index/NFC0616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/02/2022	1	61,390	247.84	2,096			186		15			(533)		129		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/04/2023	1	65,227	277.42		1,714		898		1			(816)		234		0001
Purchased Call/Nasdaq FC Index/NFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/04/2023	1	62,353	277.42		1,124		629		1			(495)		224		0001
Purchased Call/Nasdaq FC Index/NFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/11/2023	1	237,071	252.15	11,593			3,115		663			(2,886)		866		0001
Purchased Call/Nasdaq FC Index/NFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/11/2023	1	312,817	252.15	14,391			3,872		875			(3,588)		1,143		0001
Purchased Call/Nasdaq FC Index/NFC061E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	771,899	261.61	37,384			11,928		1,067			(9,295)		3,077		0001
Purchased Call/Nasdaq FC Index/NFC061E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/17/2023	1	232,278	261.61	9,261			2,959		321			(2,312)		926		0001
Purchased Call/Nasdaq FC Index/NFC061E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/17/2023	1	250,358	261.61	9,436			3,019		346			(2,359)		998		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2022	1	2,465,591	275.46	92,953			31,752		5			(46,094)		7,214		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/02/2022	1	361,682	275.46	14,351			4,916		1			(7,136)		1,058		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/10/2023	1	90,592	259.16		2,821		1,790		136			(1,048)		356		0001
Purchased Call/Nasdaq FC Index/NFC061V\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/10/2023	1	82,807	259.16		2,380		1,515		124			(880)		325		0001
Purchased Call/Nasdaq FC Index/NFC061L\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2022	1	330,234	265.75	13,321			999					(6,624)		457		0001
Purchased Call/Nasdaq FC Index/NFC061L\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2022	1	1,590,022	265.75	60,131			4,522					(29,983)		2,202		0001
Purchased Call/Nasdaq FC Index/NFC061L\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2022	1	157,345	265.75	6,021			454					(3,027)		218		0001
Purchased Call/Nasdaq FC Index/NFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	386,603	239.1		18,325		17,540		11,444			(880)		2,665		0001
Purchased Call/Nasdaq FC Index/NFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	346,989	239.1		17,923		17,179		10,272			(837)		2,392		0001
Purchased Call/Nasdaq FC Index/NFC0615\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/24/2022	1	538,046	243.31	26,824			1,992		303			(6,660)		1,044		0001
Purchased Call/Nasdaq FC Index/NFC061K\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/05/2023	1	189,686	266.45	9,155			4,672		630			(2,279)		955		0001
Purchased Call/Nasdaq FC Index/NFC061K\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/05/2023	1	639,187	266.45	31,594			16,058		2,122			(7,855)		3,218		0001
Purchased Call/Nasdaq FC Index/NFC061K\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023	1	182,998	266.45	8,766			4,443		607			(2,164)		921		0001
Purchased Call/Nasdaq FC Index/NFC061X\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	03/18/2024	1	51,804	254.73		2,154		1,937		697			(219)		339		0001
Purchased Call/Nasdaq FC Index/NFC061X\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/18/2024	1	451,759	254.73		22,683		19,585		6,079			(3,120)		2,960		0001
Purchased Call/Nasdaq FC Index/NFC061X\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/18/2024	1	1,740,766	254.73		81,254		70,062		23,423			(11,273)		11,408		0001
Purchased Call/Nasdaq FC Index/NFC061V\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024	1	1,267,772	258.39		63,833		51,296		13,153			(12,590)		8,004		0001
Purchased Call/Nasdaq FC Index/NFC061V\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024	1	798,932	258.39		40,845		32,868		8,289			(8,011)		5,044		0001
Purchased Call/Nasdaq FC Index/NFC061T\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/22/2023	1	548,441	279.58	29,700			22,203		1,380			(7,435)		3,335		0001
Purchased Call/Nasdaq FC Index/NFC061T\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2023	1	1,066,729	279.58	58,682			43,748		2,684			(14,650)		6,487		0001
Purchased Call/Nasdaq FC Index/NFC061T\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	1	1,391,995	279.58	70,451			52,377		3,502			(17,492)		8,466		0001
Purchased Call/Nasdaq FC Index/NFC061T\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2023	1	54,934	279.58	2,703			2,001		138			(670)		334		0001
Purchased Call/Nasdaq FC Index/NFC0617\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	1	236,327	245.18	10,169			1,278		382			(2,528)		593		0001
Purchased Call/Nasdaq FC Index/NFC061W\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/07/2024	1	178,146	245.56		9,344		7,937		3,713			(1,438)		1,157		0001
Purchased Call/Nasdaq FC Index/NFC061W\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/07/2024	1	70,834	245.56		3,534		3,006		1,476			(540)		460		0001
Purchased Call/Nasdaq FC Index/NFC061W\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/07/2024	1	128,143	245.56		5,865		4,996		2,671			(875)		832		0001
Purchased Call/Nasdaq FC Index/NFC061W\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/07/2024	1	52,206	245.56		2,996		2,559		1,088			(440)		339		0001
Purchased Call/Nasdaq FC Index/NFC061F\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/08/2023	1	3,073,561	244.77	172,030			59,157		28,840			(42,713)		12,744		0001
Purchased Call/Nasdaq FC Index/NFC061F\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/08/2023	1	577,740	244.77	32,242			11,103		5,421			(8,016)		2,395		0001
Purchased Call/Nasdaq FC Index/NFC061F\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/08/2023	1	51,776	244.77	3,046			1,053		486			(758)		215		0001
Purchased Call/Nasdaq FC Index/NFC061F\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/08/2023	1	92,065	244.77	5,586			1,939		864			(1,400)		382		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/08/2023	1	366,051	244.77	19,770			6,903		3,435			(4,970)		1,518		0001
Purchased Call/Nasdaq FC Index/NFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/08/2023	1	60,289	244.77	3,478			1,219		566			(880)		250		0001
Purchased Call/Nasdaq FC Index/NFC061BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/14/2022	1	479,373	248.88	25,367			5,792		1,516			(6,298)		1,621		0001
Purchased Call/Nasdaq FC Index/NFC061BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/14/2022	1	383,989	248.88	20,968			4,794		1,215			(5,213)		1,299		0001
Purchased Call/Nasdaq FC Index/NFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/23/2022	1	108,366	242.93	7,008			1,413		619			(1,759)		343		0001
Purchased Call/Nasdaq FC Index/NFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/23/2022	1	439,577	242.93	25,116			5,037		2,510			(6,244)		1,390		0001
Purchased Call/Nasdaq FC Index/NFC061WSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	1,167,169	248.51		55,045		46,769		21,002			(8,457)		7,588		0001
Purchased Call/Nasdaq FC Index/NFC061WSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024	1	908,364	248.51		40,573		34,521		16,345			(6,186)		5,905		0001
Purchased Call/Nasdaq FC Index/NFC0616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/06/2022	1	162,356	242.84	7,334			681		203			(1,829)		350		0001
Purchased Call/Nasdaq FC Index/NFC0616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/06/2022	1	156,418	242.84	7,014			652		195			(1,751)		338		0001
Purchased Call/Nasdaq FC Index/NFC061VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	1	67,531	262.75		3,269		2,640		557			(631)		429		0001
Purchased Call/Nasdaq FC Index/NFC061VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	1	577,503	262.75		20,990		17,047		4,760			(4,008)		3,668		0001
Purchased Call/Nasdaq FC Index/NFC061VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024	1	1,395,116	262.75		51,610		41,973		11,499			(9,681)		8,861		0001
Purchased Call/Nasdaq FC Index/NFC061YSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/12/2024	1	153,691	252.54		4,966		4,522		2,381			(450)		1,027		0001
Purchased Call/Nasdaq FC Index/NFC061T86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2022	1	4,141,272	279.58	161,510			77,418		17			(80,091)		14,338		0001
Purchased Call/Nasdaq FC Index/NFC061T86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2022	1	1,731,467	279.58	70,354			34,004		7			(34,984)		5,995		0001
Purchased Call/Nasdaq FC Index/NFC061T86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2022	1	1,266,780	279.58	57,997			28,188		5			(29,160)		4,386		0001
Purchased Call/Nasdaq FC Index/NFC061T86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/22/2022	1	710,983	279.58	31,203			15,251		3			(15,776)		2,462		0001
Purchased Call/Nasdaq FC Index/NFC061T86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/22/2022	1	123,359	279.58		4,448		2,211		1			(2,236)		427		0001
Purchased Call/Nasdaq FC Index/NFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/18/2022	1	1,700,342	280.18	64,613			25,058		7			(32,041)		5,284		0001
Purchased Call/Nasdaq FC Index/NFC061US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2023	1	272,388	269.67		11,020		5,906		44			(5,116)		995		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			2,793,830		2,793,830	(2,688,489)				248,707		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			1,244,758		1,244,758	(972,932)				57,780		0001
Purchased Call/Nasdaq FC Index/NFC061US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/11/2023	1	503,477	269.67		17,942		9,723		80			(8,304)		1,840		0001
Purchased Call/Nasdaq FC Index/NFC061US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/11/2023	1	284,324	269.67		10,491		5,701		45			(4,840)		1,039		0001
Purchased Call/Nasdaq FC Index/NFC061US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/11/2023	1	68,062	269.67		2,181		1,188		11			(993)		249		0001
Purchased Call/Nasdaq FC Index/NFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/30/2023	1	173,612	274.52	8,351			5,582		465			(2,068)		1,003		0001
Purchased Call/Nasdaq FC Index/NFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2022	1	1,678,147	269.21	73,182			23,313		1			(36,490)		4,730		0001
Purchased Call/Nasdaq FC Index/NFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/24/2022	1	584,213	269.21	25,672			8,201					(12,836)		1,647		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/18/2023	1	1,902,218	269.05	94,174			61,486		7,654			(23,414)		10,850		0001
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/18/2023	1	1,271,337	269.05	63,697			41,530		5,116			(15,815)		7,252		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/02/2024	1	112,829	242.82		4,753		4,455		2,804			(317)		765		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/02/2024	1	55,919	242.82		2,252		2,093		1,390			(162)		379		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2024	1	710,970	242.82		32,061		29,755		17,669			(2,426)		4,823		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/02/2024	1	792,861	242.82		41,925		38,696		19,704			(3,278)		5,379		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/02/2024	1	2,254,355	242.82		107,417		99,006		56,026			(8,534)		15,294		0001
Purchased Call/Nasdaq FC Index/NFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	1	420,315	280.18	16,547			6,435		2			(8,228)		1,306		0001
Purchased Call/Nasdaq FC Index/NFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/18/2022	1	637,813	280.18	24,267			9,463		3			(12,167)		1,982		0001
Purchased Call/Nasdaq FC Index/NFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/18/2022	1	491,318	280.18	18,360			7,200		2			(9,231)		1,527		0001
Purchased Call/Nasdaq FC Index/NFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/18/2022	1	76,517	280.18	2,644			1,048					(1,340)		238		0001
Purchased Call/Nasdaq FC Index/NFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	11/01/2023	1	1,953,916	274.94	95,159			63,875		5,529			(23,627)		11,308		0001
Purchased Call/Nasdaq FC Index/NFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/01/2023	1	1,396,220	274.94	70,791			47,584		3,951			(17,601)		8,080		0001
Purchased Call/Nasdaq FC Index/NFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/01/2023	1	657,772	274.94	34,666			23,398		1,861			(8,631)		3,807		0001
Purchased Call/Nasdaq FC Index/NFC061DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/03/2023	1	52,435	261.98	2,034			622		58			(518)		203		0001
Purchased Call/Nasdaq FC Index/NFC061USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024	1	547,619	259.53		25,131		19,736		5,182			(5,415)		3,416		0001
Purchased Call/Nasdaq FC Index/NFC061USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024	1	991,633	259.53		50,054		39,254		9,383			(10,839)		6,185		0001
Purchased Call/Nasdaq FC Index/NFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/15/2022	1	437,059	250.97	22,221			5,104		1,050			(5,517)		1,483		0001
Purchased Call/Nasdaq FC Index/NFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/15/2022	1	509,873	250.97	27,020			6,233		1,225			(6,718)		1,730		0001
Purchased Call/Nasdaq FC Index/NFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/15/2022	1	107,686	250.97	5,685			1,313		259			(1,415)		365		0001
Purchased Call/Nasdaq FC Index/NFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/15/2022	1	81,312	250.97	4,124			954		195			(1,031)		276		0001
Purchased Call/Nasdaq FC Index/NFC061C$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	1	950,948	251.43	45,121			12,232		2,930			(11,218)		3,493		0001
Purchased Call/Nasdaq FC Index/NFC061C$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2021	01/13/2023	1	51,490	251.43	2,738			743		159			(685)		189		0001
Purchased Call/Nasdaq FC Index/NFC061C$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/13/2023	1	215,118	251.43	13,373			3,635		663			(3,348)		790		0001
Purchased Call/Nasdaq FC Index/NFC061C$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/13/2023	1	101,972	251.43	6,692			1,834		314			(1,689)		375		0001
Purchased Call/Nasdaq FC Index/NFC061USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/25/2024	1	159,120	257.71		8,657		6,870		1,688			(1,793)		998		0001
Purchased Call/Nasdaq FC Index/NFC061USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/25/2024	1	347,156	257.71		18,132		14,370		3,683			(3,816)		2,177		0001
Purchased Call/Nasdaq FC Index/NFC061USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/25/2024	1	608,196	257.71		29,476		23,329		6,453			(6,235)		3,813		0001
Purchased Call/Nasdaq FC Index/NFC061Z$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	1	2,938,529	245.21		113,721		94,820		32,380			(19,629)		13,365		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	1	1,739,088	245.21		56,100		46,906		19,163			(9,555)		7,909		0001
Purchased Call/Nasdaq FC Index/NFC061Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/28/2023	1	863,850	245.21		30,191		25,314		9,519			(4,934)		3,929		0001
Purchased Call/Nasdaq FC Index/NFC061Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/28/2023	1	86,677	245.21		3,492		2,945		955			(555)		394		0001
Purchased Call/Nasdaq FC Index/NFC061X\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024	1	1,166,375	257.34		54,236		47,224		13,874			(7,197)		7,686		0001
Purchased Call/Nasdaq FC Index/NFC061X\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/25/2024	1	1,086,129	257.34		53,433		46,588		12,920			(6,899)		7,157		0001
Purchased Call/Nasdaq FC Index/NFC061X\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/25/2024	1	368,637	257.34		19,181		16,747		4,385			(2,454)		2,429		0001
Purchased Call/Nasdaq FC Index/NFC0610\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	10/24/2022	1	73,982	269.21	3,886			1,280					(1,992)		209		0001
Purchased Call/Nasdaq FC Index/NFC0619\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/10/2022	1	944,454	241.74	50,126			9,101		5,601			(12,445)		2,851		0001
Purchased Call/Nasdaq FC Index/NFC0619\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/10/2022	1	772,441	241.74	40,389			7,364		4,581			(10,042)		2,331		0001
Purchased Call/Nasdaq FC Index/NFC0619\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/10/2022	1	101,272	241.74	5,467			998		601			(1,361)		306		0001
Purchased Call/Nasdaq FC Index/NFC0619\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/10/2022	1	83,076	241.74	4,543			832		493			(1,137)		251		0001
Purchased Call/Nasdaq FC Index/NFC0619\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/10/2022	1	76,902	241.74	3,967			731		456			(997)		232		0001
Purchased Call/Nasdaq FC Index/NFC0610\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2022	1	2,478,702	265.14	100,140			22,897		2			(49,658)		5,945		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2023	1	2,059,464	259.01		82,137		61,262		5,014			(20,986)		8,873		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2023	1	2,444,868	259.01		94,110		70,387		5,952			(23,851)		10,533		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2023	1	242,708	259.01		8,743		6,594		591			(2,198)		1,046		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2023	1	81,477	259.01		3,234		2,453		198			(786)		351		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	03/28/2023	1	124,001	259.01		3,897		2,972		302			(930)		534		0001
Purchased Call/Nasdaq FC Index/NFC061X\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	03/28/2023	1	56,420	259.01		1,664		1,284		137			(390)		243		0001
Purchased Call/Nasdaq FC Index/NFC061W\$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	162,363	247.68		7,875		6,691		3,045			(1,210)		1,055		0001
Purchased Call/Nasdaq FC Index/NFC061X\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/25/2024	1	112,362	257.34		5,362		4,714		1,337			(667)		740		0001
Purchased Call/Nasdaq FC Index/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	1	95,959	259.24	4,740			1,953		340			(1,175)		436		0001
Purchased Call/Nasdaq FC Index/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/27/2023	1	1,127,041	259.24	54,691			22,569		3,989			(13,579)		5,117		0001
Purchased Call/Nasdaq FC Index/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/27/2023	1	268,619	259.24	13,512			5,599		951			(3,359)		1,220		0001
Purchased Call/Nasdaq FC Index/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	04/27/2023	1	82,389	259.24	4,993			2,294		292			(1,375)		374		0001
Purchased Call/Nasdaq FC Index/NFC1612\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	1	6,567,733	234.01		248,917		246,843		192,960			(4,103)		32,522		0001
Purchased Call/Nasdaq FC Index/NFC1612\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/23/2023	1	55,173	234.01		2,021		2,009		1,621			(17)		273		0001
Purchased Call/Nasdaq FC Index/NFC1611\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/14/2024	1	373,727	228.9		20,882		20,795		17,646			(174)		2,615		0001
Purchased Call/Nasdaq FC Index/NFC1611\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/14/2024	1	117,721	228.9		5,770		5,770		5,558			(8)		824		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	1	884,572	228.9		41,663		40,806		41,766			(912)		6,190		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	1	61,851	228.9		3,110		3,050		2,920			(64)		433		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	1	225,938	228.9		10,029		9,890		10,668			(193)		1,581		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024	1	659,930	228.9		30,560		30,180		31,159			(546)		4,618		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	1	128,337	272.03	6,340			3,840		360			(1,572)		706		0001
Purchased Call/Nasdaq FC Index/NFC061B$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/15/2022	1	54,995	250.97	2,798			653		132			(702)		187		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	10/27/2023	1	94,690	274.52	4,901			3,316		251			(1,237)		545		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023	1	411,659	274.52	20,574			13,763		1,092			(5,143)		2,370		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2023	1	1,010,630	274.52	49,258			32,907		2,681			(12,297)		5,819		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	1	1,402,123	237.39		66,741		62,249		44,331			(4,571)		9,569		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	572,338	237.39		27,196		25,470		18,096			(1,828)		3,906		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024	1	818,136	237.39		42,184		39,562		25,867			(2,781)		5,583		0001
Purchased Call/Nasdaq FC Index/NFC061L$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023	1	472,765	266.36	22,701			11,885		1,670			(5,675)		2,409		0001
Purchased Call/Nasdaq FC Index/NFC061L$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	1	907,598	266.36	43,308			22,611		3,207			(10,768)		4,624		0001
Purchased Call/Nasdaq FC Index/NFC061L$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	1	81,223	266.36	3,996			2,084		287			(992)		414		0001
Purchased Call/Nasdaq FC Index/NFC061U$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	1	71,520	257.87		3,526		2,780		746			(749)		449		0001
Purchased Call/Nasdaq FC Index/NFC061U$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	1	888,929	257.87		42,607		33,733		9,276			(9,001)		5,579		0001
Purchased Call/Nasdaq FC Index/NFC061U$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	1,073,742	257.87		55,255		43,807		11,205			(11,613)		6,738		0001
Purchased Call/Nasdaq FC Index/NFC061U$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024	1	501,825	257.87		27,789		22,062		5,237			(5,750)		3,149		0001
Purchased Call/Nasdaq FC Index/NFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/01/2023	1	165,470	274.94	8,775			5,931		468			(2,188)		958		0001
Purchased Call/Nasdaq FC Index/NFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/01/2023	1	77,335	274.94	3,938			2,673		219			(987)		448		0001
Purchased Call/Nasdaq FC Index/NFC061E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/15/2023	1	1,364,936	264.62	65,714			20,700		1,209			(16,316)		5,418		0001
Purchased Call/Nasdaq FC Index/NFC061E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/15/2023	1	161,945	264.62	7,589			2,394		143			(1,887)		643		0001
Purchased Call/Nasdaq FC Index/NFC061E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/15/2023	1	428,968	264.62	19,501			6,177		380			(4,855)		1,703		0001
Purchased Call/Nasdaq FC Index/NFC061E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/15/2023	1	229,314	264.62	10,052			3,188		203			(2,506)		910		0001
Purchased Call/Nasdaq FC Index/NFC061I$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024	1	407,258	253.4		19,711		16,403		5,703			(3,371)		2,624		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024	1	824,347	257.34		38,415		33,454		9,897			(5,090)		5,437		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/26/2024	1	88,185	257.34		4,544		3,968		1,059			(580)		582		0001
Purchased Call/Nasdaq FC Index/NFC061N$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2022	1	498,971	274.62	18,151			3,479					(9,026)		1,093		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2022	1	364,772	274.62	12,101			2,326					(6,034)		799		0001
Purchased Call/Nasdaq FC Index/NFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2022	1	410,908	274.62	13,676			2,636					(6,876)		900		0001
Purchased Call/Nasdaq FC Index/NFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/08/2022	1	58,991	274.62	2,094			409					(1,062)		129		0001
Purchased Call/Nasdaq FC Index/NFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	09/08/2022	1	103,751	274.62		1,507		458					(1,051)		227		0001
Purchased Call/Nasdaq FC Index/NFC061Y$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/01/2024	1	869,748	257.84		44,358		39,103		10,194			(5,301)		5,763		0001
Purchased Call/Nasdaq FC Index/NFC061Y$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/01/2024	1	359,646	257.84		16,696		14,739		4,215			(1,975)		2,383		0001
Purchased Call/Nasdaq FC Index/NFC061Y$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/01/2024	1	60,659	257.84		2,430		2,188		711			(245)		402		0001
Purchased Call/Nasdaq FC Index/NFC0618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/12/2022	1	2,919,719	249.22	139,765			19,802		2,696			(34,702)		7,793		0001
Purchased Call/Nasdaq FC Index/NFC0618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/12/2022	1	359,168	249.22	16,905			2,398		332			(4,203)		959		0001
Purchased Call/Nasdaq FC Index/NFC0618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/12/2022	1	134,594	249.22	6,189			882		124			(1,541)		359		0001
Purchased Call/Nasdaq FC Index/NFC0618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/12/2022	1	74,305	249.22	3,148			453		69			(791)		198		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2022	1	765,271	265.14	32,038			7,387		1			(15,931)		1,836		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2022	1	1,534,010	265.14	64,626			14,941		2			(32,224)		3,680		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2022	1	385,840	265.14	15,498			3,593					(7,792)		925		0001
Purchased Call/Nasdaq FC Index/NFC061K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2023	1	505,575	266.98	23,993			12,278		1,653			(5,957)		2,552		0001
Purchased Call/Nasdaq FC Index/NFC061K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1	388,862	266.98	18,862			9,665		1,271			(4,690)		1,963		0001
Purchased Call/Nasdaq FC Index/NFC061K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/07/2023	1	133,469	266.98	6,489			3,334		436			(1,622)		674		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2022	1	137,215	265.14	4,409			1,025					(2,223)		329		0001
Purchased Call/Nasdaq FC Index/NFC061P$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	1	254,453	266.34	13,308			8,633		1,207			(3,322)		1,444		0001
Purchased Call/Nasdaq FC Index/NFC1612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/26/2024	1	413,908	234.01		16,786		16,762		16,137			(46)		2,921		0001
Purchased Call/Nasdaq FC Index/NFC1612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024	1	37,666	234.01		1,755		1,748		1,468			(14)		266		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	936,310	236.65		44,568		42,171		30,766			(2,568)		6,423		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024	1	2,106,036	236.65		100,207		94,947		69,201			(5,644)		14,447		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/17/2024	1	667,606	236.65		33,486		31,772		21,937			(1,755)		4,580		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/17/2024	1	702,415	236.65		32,175		30,571		23,080			(1,644)		4,818		0001
Purchased Call/Nasdaq FC Index/NFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	1,084,746	280.26	46,988			34,527		2,549			(11,682)		6,554		0001
Purchased Call/Nasdaq FC Index/NFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	1	128,723	280.26	5,378			3,958		303			(1,343)		778		0001
Purchased Call/Nasdaq FC Index/NFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/15/2023	1	56,049	280.26	2,760			2,045		132			(692)		339		0001
Purchased Call/Nasdaq FC Index/NFC061L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/15/2022	1	3,211,239	265.23	124,596			4,845					(61,956)		3,255		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/15/2022	1	455,702	265.23	18,040			705					(9,070)		462		0001
Purchased Call/Nasdaq FC Index/NFC061L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	07/15/2022	1	72,522	265.23	2,803			117					(1,501)		74		0001
Purchased Call/Nasdaq FC Index/NFC061M$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2022	1	2,011,200	267.27	80,448			7,535					(39,893)		3,114		0001
Purchased Call/Nasdaq FC Index/NFC061U$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/25/2024	1	1,244,559	257.71		61,670		48,607		13,204			(13,112)		7,804		0001
Purchased Call/Nasdaq FC Index/NFC061U$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	1	225,113	257.71		11,098		8,735		2,388			(2,372)		1,412		0001
Purchased Call/Nasdaq FC Index/NFC061N$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023	1	1,031,739	274.62	45,722			27,408		2,315			(11,368)		5,632		0001
Purchased Call/Nasdaq FC Index/NFC061N$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1	913,963	274.62	43,032			25,760		2,051			(10,684)		4,989		0001
Purchased Call/Nasdaq FC Index/NFC061N$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023	1	176,629	274.62	8,584			5,117		396			(2,128)		964		0001
Purchased Call/Nasdaq FC Index/NFC061F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	561,334	245.78	29,873			10,109		4,769			(7,427)		2,304		0001
Purchased Call/Nasdaq FC Index/NFC061F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	03/03/2023	1	497,429	245.78	24,104			8,168		4,226			(6,018)		2,042		0001
Purchased Call/Nasdaq FC Index/NFC061X$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024	1	747,268	254.73		34,972		30,114		10,055			(4,976)		4,897		0001
Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/02/2024	1	165,763	259.8		7,931		6,418		1,593			(1,538)		1,047		0001
Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/02/2024	1	114,226	259.8		6,037		4,865		1,097			(1,177)		721		0001
Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024	1	425,763	259.8		20,764		16,709		4,090			(4,072)		2,688		0001
Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024	1	441,925	259.8		21,246		17,073		4,246			(4,191)		2,790		0001
Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	56,550	259.8		2,771		2,224		543			(556)		357		0001
Purchased Call/Nasdaq FC Index/NFC061V$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2023	1	161,293	253.98		6,339		3,964		467			(2,401)		637		0001
Purchased Call/Nasdaq FC Index/NFC061U$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/26/2024	1	181,349	257.13		10,502		8,361		1,972			(2,150)		1,138		0001
Purchased Call/Nasdaq FC Index/NFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/18/2024	1	1,155,303	264.86		54,655		42,551		8,029			(12,146)		7,200		0001
Purchased Call/Nasdaq FC Index/NFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/18/2024	1	398,990	264.86		18,243		14,262		2,773			(4,034)		2,486		0001
Purchased Call/Nasdaq FC Index/NFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/18/2024	1	477,047	264.86		20,029		15,679		3,315			(4,408)		2,973		0001
Purchased Call/Nasdaq FC Index/NFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/18/2024	1	451,634	264.86		18,604		14,584		3,139			(4,034)		2,815		0001
Purchased Call/Nasdaq FC Index/NFC061E$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	1	1,299,604	264.62	62,913			19,519		1,100			(15,728)		5,102		0001
Purchased Call/Nasdaq FC Index/NFC061W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/27/2024	1	1,345,426	253.4		63,448		52,961		18,892			(10,546)		8,675		0001
Purchased Call/Nasdaq FC Index/NFC061K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	1	1,628,585	264.54	84,772			42,679		6,239			(21,077)		8,143		0001
Purchased Call/Nasdaq FC Index/NFC061K$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/21/2023	1	925,782	257.72	48,567			23,748		5,395			(12,075)		4,571		0001
Purchased Call/Nasdaq FC Index/NFC061K$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/21/2023	1	2,081,540	257.72	108,875			53,164		12,130			(27,032)		10,279		0001
Purchased Call/Nasdaq FC Index/NFC061K$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	1	125,725	257.72	6,135			2,992		733			(1,521)		621		0001
Purchased Call/Nasdaq FC Index/NFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	08/04/2022	1	261,655	236.94	13,053			610		423			(3,241)		405		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2020	08/04/2022	1	104,010	236.94	5,562			261		168			(1,383)		161		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/28/2022	1	2,540,490	273.95	96,031			31,656		8			(47,621)		7,283		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/28/2022	1	774,662	273.95	29,748			9,833		2			(14,792)		2,221		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/28/2022	1	581,207	273.95	22,871			7,581		2			(11,467)		1,666		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/28/2022	1	639,219	273.95	25,690			8,539		2			(12,916)		1,833		0001
Purchased Call/Nasdaq FC Index/NFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/28/2022	1	217,251	273.95	9,239			3,080		1			(4,658)		623		0001
Purchased Call/Nasdaq FC Index/NFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	1	1,190,518	256.66		55,478		47,944		14,646			(7,589)		7,827		0001
Purchased Call/Nasdaq FC Index/NFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	1	1,901,481	256.66		84,161		72,832		23,393			(11,414)		12,501		0001
Purchased Call/Nasdaq FC Index/NFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	816,985	256.66		39,057		33,939		10,051			(5,250)		5,371		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	1	818,263	227.45		38,458		37,927		40,337			(739)		5,726		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024	1	575,774	227.45		28,099		27,749		28,384			(502)		4,029		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/14/2024	1	130,340	227.45		6,842		6,766		6,425			(85)		912		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024	1	3,011,515	227.45		153,985		152,490		148,457			(1,704)		21,075		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/14/2024	1	536,589	227.45		28,687		28,527		26,452			(278)		3,755		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/14/2024	1	143,021	227.45		8,401		8,366		7,050			(70)		1,001		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/14/2024	1	54,374	227.45		3,117		3,109		2,680			(13)		381		0001
Purchased Call/Nasdaq FC Index/NFC0617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	09/30/2022	1	54,978	240.55	3,383			433		223			(856)		138		0001
Purchased Call/Nasdaq FC Index/NFC0617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/30/2022	1	543,578	240.55	29,489			3,712		2,200			(7,362)		1,365		0001
Purchased Call/Nasdaq FC Index/NFC1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	1	1,217,546	234.01		56,494		56,261		45,475			(463)		8,586		0001
Purchased Call/Nasdaq FC Index/NFC061X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/21/2024	1	2,273,436	254.43		113,748		98,279		31,363			(15,582)		14,934		0001
Purchased Call/Nasdaq FC Index/NFC061X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/21/2024	1	581,426	254.43		27,697		23,963		8,021			(3,761)		3,819		0001
Purchased Call/Nasdaq FC Index/NFC061X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/21/2024	1	55,634	254.43		2,880		2,502		767			(388)		365		0001
Purchased Call/Nasdaq FC Index/NFC061X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/21/2024	1	124,999	254.43		6,475		5,633		1,724			(864)		821		0001
Purchased Call/Nasdaq FC Index/NFC0613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2020	07/07/2022	1	509,262	232.42	26,206			216		469			(6,507)		353		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024	1	70,127	230.21		3,138		3,138		3,156					493		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/21/2024	1	986,003	230.21		46,086		46,086		44,376			(64)		6,934		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024	1	2,699,081	230.21		124,865		124,692		121,475			(345)		18,981		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2024	1	630,004	230.21		33,141		33,049		28,354			(137)		4,430		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/21/2024	1	224,823	230.21		12,002		11,953		10,118			(99)		1,581		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	484,030	230.21		23,528		23,398		21,784			(226)		3,404		0001
Purchased Call/Nasdaq FC Index/NFC1612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/23/2023	1	123,501	234.01		3,890		3,879		3,628			(22)		612		0001
Purchased Call/Nasdaq FC Index/NFC1612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/23/2023	1	195,382	234.01		6,204		6,204		5,740			(17)		968		0001
Purchased Call/Nasdaq FC Index/NFC1612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/23/2023	1	207,611	234.01		6,104		6,104		6,100					1,028		0001
Purchased Call/Nasdaq FC Index/NFC061W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1	437,042	253.4		21,284		17,697		6,101			(3,655)		2,809		0001
Purchased Call/Nasdaq FC Index/NFC061W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2024	1	2,102,731	253.4		104,888		87,334		29,353			(17,650)		13,513		0001
Purchased Call/Nasdaq FC Index/NFC061W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/23/2024	1	395,040	253.4		18,318		15,273		5,515			(3,061)		2,539		0001
Purchased Call/Nasdaq FC Index/NFC061W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/23/2024	1	607,007	253.4		29,775		24,861		8,473			(4,942)		3,901		0001
Purchased Call/Nasdaq FC Index/NFC061V$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	1	273,615	262.75		11,049		8,998		2,255			(2,060)		1,738		0001
Purchased Call/Nasdaq FC Index/NFC061V$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	02/09/2024	1	318,682	262.75		10,067		8,420		2,627			(1,680)		2,024		0001
Purchased Call/Nasdaq FC Index/NFC061W$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024	1	155,190	248.51		6,588		5,613		2,793			(981)		1,009		0001
Purchased Call/Nasdaq FC Index/NFC061U$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	199,469	262.37		9,009		7,055		1,607			(1,980)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXC00Y$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/13/2023	1	2,446,251	4292		47,293		25,965		3,247			(21,341)		8,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/09/2022	1	710,792	510.7	53,878			5,181		66,163			(13,359)		1,567		0001
Purchased Call/S&P 500 INDEX/SPX721491H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2021	10/14/2022	1	1,886,261	4438	49,385			14,444		3,655			(24,761)		5,083		0001
Purchased Call/S&P 500 INDEX/SPX721NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	2,511,000	4391.69		65,286		52,337		23,129			(13,057)		11,230		0001
Purchased Call/S&P 500 INDEX/SPX721MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	1	2,504,000	4397.45		36,308		28,506		13,470			(7,858)		11,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	1	162,479	559.06	11,926			4,227		7,915			(2,957)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	1,456,449	527.88	110,545			21,376		104,747			(27,484)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXB17VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1	3,149,000	4392.59		68,018		54,076		24,591			(14,349)		13,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/12/2022	1	237,694	510.76	17,589			1,766		22,251			(4,355)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	221,443	509.45	17,583			1,642		20,985			(4,342)		481		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2022	1	2,027,298	499.54	149,412			6,978		230,935			(37,046)		3,139		0001
Purchased Call/S&P 500 INDEX/SPXE13W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/03/2021	09/01/2022	1	6,067,029	4524	156,441			27,093		2,252			(78,005)		12,603		0001
Purchased Call/S&P 500 INDEX/SPXG130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/18/2022	02/17/2023	1	4,605,000	4348.87		168,543		108,450		50,544			(61,120)		18,357		0001
Purchased Call/S&P 500 INDEX/SPXF135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/13/2021	10/11/2022	1	2,071,565	4361	48,412			13,679		5,178			(24,139)		5,502		0001
Purchased Call/S&P 500 INDEX/SPXF1399$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/29/2021	10/28/2022	1	1,922,000	4605.38	36,518			12,071		1,625			(18,159)		5,510		0001
Purchased Call/S&P 500 INDEX/SPXG130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/18/2022	02/21/2023	1	2,267,000	4348.87		81,839		52,981		24,857			(29,355)		9,114		0001
Purchased Call/S&P 500 INDEX/SPXF130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/23/2021	09/21/2022	1	1,026,000	105	17,237			3,937					(8,595)		2,446		0001
Purchased Call/S&P 500 INDEX/SPXD00N$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/25/2023	1	2,581,000	4296.12		69,945		57,421		31,800			(12,648)		11,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	150,032	592.02	11,793			8,437		7,230			(2,932)		895		0001
Purchased Call/S&P 500 INDEX/SPXE133S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/18/2021	08/18/2022	1	1,494,000	105	18,824			2,489					(9,335)		2,737		0001
Purchased Call/S&P 500 INDEX/SPXF13ES$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/19/2021	11/21/2022	1	2,128,000	4697.96	55,754			21,964		2,107			(27,497)		6,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/09/2022	1	797,753	510.46	59,114			5,715		74,856			(14,697)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	2,871,368	593.2		280,246		249,876		159,057			(30,670)		19,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2022	1	56,253	498.64	4,191			196		6,508			(1,039)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2022	1	736,973	499.04	54,610			2,550		84,669			(13,540)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXB17V$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/28/2023	1	2,342,678	3822		44,302		37,144		26,271			(7,240)		10,655		0001
Purchased Call/S&P 500 INDEX/SPX7210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2021	09/13/2022	1	3,713,000	4468.73	106,934			21,799		2,947			(53,028)		8,415		0001
Purchased Call/S&P 500 INDEX/SPX721U$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	5,128,000	3674.84		151,789		147,984		163,413			(5,421)		25,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,246,187	554.85		132,594		132,412		126,594			(363)		8,806		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	1	865,000	15146.9	18,252			5,323					(9,076)		2,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2022	1	412,307	511.93	31,706			2,962		37,193			(7,829)		896		0001
Purchased Call/S&P 500 INDEX/SPX715KSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2021	10/28/2022	1	15,488,000	4605.38	357,773			118,264		14,144			(177,904)		44,403		0001
Purchased Call/S&P 500 INDEX/SPX715GS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2021	07/06/2022	1	2,885,000	4343.54	65,201			898		12			(32,333)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXF13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	12/01/2022	1	1,221,000	100	29,792			12,557		49			(14,774)		3,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2022	1	3,387,827	512.91	257,475			24,050		299,545			(63,578)		7,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023	1	182,501	593.32	13,578			6,948		6,037			(3,371)		921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/13/2022	1	339,366	511.17	25,011			2,542		31,551			(6,184)		769		0001
Purchased Call/S&P 500 INDEX/SPXE13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2021	07/19/2022	1	3,977,430	4258	97,220			4,834		529			(48,343)		4,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023	1	2,112,358	597.33	149,977			76,747		64,797			(37,237)		10,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023	1	406,063	597.33	31,325			16,052		12,456			(7,788)		2,050		0001
Purchased Call/S&P 500 INDEX/SPX715S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	1	4,075,000	4132.15	91,688			84,363		60,731			(7,536)		19,520		0001
Purchased Call/S&P 500 INDEX/SPX721MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	1	3,027,000	4397.45	62,054			48,720		22,057			(13,431)		13,397		0001
Purchased Call/S&P 500 INDEX/SPXB17WS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/01/2023	1	3,057,628	4132	89,444			75,321		55,788			(14,291)		13,975		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024	1	868,253	262.37	40,009			31,376		6,997			(8,664)		5,416		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024	1	172,695	262.37	7,201			5,655		1,392			(1,552)		1,077		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/19/2024	1	132,502	262.37	5,586			4,393		1,068			(1,197)		826		0001
Purchased Call/Nasdaq FC Index/NFC061VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/13/2023	1	867,029	253.98	40,044			25,180		2,509			(14,892)		3,426		0001
Purchased Call/Nasdaq FC Index/NFC061VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/13/2023	1	1,496,087	253.98	59,200			37,748		4,329			(21,811)		5,912		0001
Purchased Call/Nasdaq FC Index/NFC061VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/13/2023	1	66,192	253.98	2,476			1,583		192			(908)		262		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/10/2023	1	509,055	254.38	23,634			6,283		1,047			(5,876)		1,856		0001
Purchased Call/Nasdaq FC Index/NFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/10/2023	1	86,621	254.38	4,131			1,100		178			(1,028)		316		0001
Purchased Call/Nasdaq FC Index/NFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2023	1	72,801	254.38		5,283		2,817		150			(2,467)		265		0001
Purchased Call/Nasdaq FC Index/NFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	1	230,936	244.76	11,766			1,820		643			(2,925)		642		0001
Purchased Call/Nasdaq FC Index/NFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1	874,918	280.1	40,419			29,269		2,033			(10,036)		5,252		0001
Purchased Call/Nasdaq FC Index/NFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	1,323,615	280.1	64,220			46,568		3,075			(15,967)		7,945		0001
Purchased Call/Nasdaq FC Index/NFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/08/2023	1	178,032	280.1	8,053			5,848		414			(2,010)		1,069		0001
Purchased Call/Nasdaq FC Index/NFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/08/2023	1	51,113	280.1	2,232			1,634		119			(560)		307		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	1	3,236,712	236.65		125,584		112,017		69,917			(14,451)		15,224		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	1,390,922	236.65		53,897		48,208		30,046			(6,071)		6,542		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/19/2023	1	251,878	236.65		10,345		9,279		5,441			(1,089)		1,185		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/10/2024	1	282,062	237.39		14,341		13,469		8,918			(890)		1,925		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/10/2024	1	73,619	237.39		3,849		3,619		2,328			(234)		502		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/10/2024	1	112,193	237.39		4,509		4,399		3,547			(129)		766		0001
Purchased Call/Nasdaq FC Index/NFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2022	1	2,725,825	259.53	110,123			29,124		86			(54,609)		7,026		0001
Purchased Call/Nasdaq FC Index/NFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/05/2022	1	144,737	259.53	5,956			1,580		5			(2,962)		373		0001
Purchased Call/Nasdaq FC Index/NFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/05/2022	1	1,852,637	259.53	80,022			21,458		58			(39,901)		4,775		0001
Purchased Call/Nasdaq FC Index/NFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/05/2022	1	386,863	259.53	16,322			4,389		12			(8,161)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/07/2023	1	100,763	597.33	7,915			4,067		3,091			(1,979)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/07/2023	1	617,935	597.33	47,111			24,343		18,955			(11,810)		3,119		0001
Purchased Call/S&P 500 INDEX/SPX721F$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2022	02/10/2023	1	2,319,398	4187		39,683		24,760		5,839			(14,950)		9,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	348,511	594.58	26,626			19,050		16,178			(6,620)		2,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/31/2022	1	568,268	515.64	43,188			3,619		46,715			(10,708)		1,171		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621S9W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2021	07/06/2022	1	8,683,000	4343.54	103,328			1,423		35			(51,239)		5,566		0001
Purchased Call/S&P 500 INDEX/SPX621SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2021	07/06/2022	1	1,836,000	4343.54	27,540			379		7			(13,657)		1,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/13/2022	1	81,368	508.05	6,241			634		8,034			(1,543)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/28/2024	1	2,699,879	598.83		256,758		224,620		134,351			(32,403)		17,834		0001
Purchased Call/S&P 500 INDEX/SPXF135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	3,366,000	100	52,510			15,273					(26,039)		9,070		0001
Purchased Call/S&P 500 INDEX/SPX150CSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/05/2021	08/05/2022	1	1,945,000	100	32,482			3,149					(16,107)		3,054		0001
Purchased Call/S&P 500 INDEX/SPX161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	03/03/2023	1	2,060,000	4625		69,695		56,354		17,200			(13,482)		8,456		0001
Purchased Call/S&P 500 INDEX/SPX150GSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/01/2022	01/27/2023	1	1,781,613	248		68,161		39,983		24,155			(28,211)		6,773		0001
Purchased Call/S&P 500 INDEX/SPX161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	1,722,122	244		65,557		57,363		57,307			(8,645)		8,012		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1	1,799,000	4008.01		23,747		20,868		18,842			(2,928)		8,422		0001
Purchased Call/S&P 500 INDEX/SPX7210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	1	1,807,000	100		44,814		39,103		29,768			(6,016)		8,407		0001
Purchased Call/S&P 500 INDEX/SPXB00TS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/16/2021	08/16/2022	1	3,293,000	4479.71	63,884			8,096		501			(31,680)		5,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024	1	1,187,736	605.1		98,226		76,081		50,214			(22,533)		7,362		0001
Purchased Call/S&P 500 INDEX/SPXD00BSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/02/2022	03/02/2023	1	1,800,000	4386.54		31,320		21,053		10,126			(10,297)		7,374		0001
Purchased Call/S&P 500 INDEX/SPX721NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	1,737,000	4391.69		36,651		29,381		13,412			(7,330)		7,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023	1	1,653,269	592.26	129,616			92,737		74,126			(32,226)		9,857		0001
Purchased Call/S&P 500 INDEX/SPX715SS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	1	2,862,000	4132.15		71,836		66,097		47,456			(5,904)		13,709		0001
Purchased Call/Nasdaq FC Index/NFC1612S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1	552,078	230.21		25,804		25,556		24,847			(283)		3,882		0001
Purchased Call/Nasdaq FC Index/NFC1612S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	1	738,494	230.21		34,709		34,328		33,237			(427)		5,193		0001
Purchased Call/Nasdaq FC Index/NFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2021	01/26/2023	1	125,692	261.51	3,057			1,027		133			(887)		477		0001
Purchased Call/Nasdaq FC Index/NFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2021	01/26/2023	1	345,470	261.51	15,351			4,431		364			(3,817)		1,310		0001
Purchased Call/Nasdaq FC Index/NFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/26/2023	1	480,799	261.51	21,217			6,099		507			(5,268)		1,823		0001
Purchased Call/Nasdaq FC Index/NFC1612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/24/2024	1	489,680	234.01		18,791		18,791		19,041					3,451		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/24/2024	1	159,370	234.01		6,429		6,429		6,197			(9)		1,123		0001
Purchased Call/Nasdaq FC Index/NFC0617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/30/2022	1	188,087	245.18	8,684			1,093		304			(2,168)		472		0001
Purchased Call/Nasdaq FC Index/NFC0617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	09/30/2022	1	170,496	245.18	7,336			925		276			(1,834)		428		0001
Purchased Call/Nasdaq FC Index/NFC061E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	63,603	260.56	3,187			1,017		100			(792)		254		0001
Purchased Call/Nasdaq FC Index/NFC061E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/17/2023	1	1,493,493	260.56	61,732			19,724		2,360			(15,412)		5,953		0001
Purchased Call/Nasdaq FC Index/NFC061E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/17/2023	1	207,075	260.56	8,098			2,591		327			(2,025)		825		0001
Purchased Call/Nasdaq FC Index/NFC0617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	09/30/2022	1	98,305	245.18	4,663			592		159			(1,169)		247		0001
Purchased Call/Nasdaq FC Index/NFC061GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023	1	398,996	256.3	19,272			7,386		1,671			(4,778)		1,747		0001
Purchased Call/Nasdaq FC Index/NFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/25/2023	1	643,535	257.71		25,870		14,865		916			(11,016)		2,435		0001
Purchased Call/Nasdaq FC Index/NFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/25/2023	1	656,091	257.71		25,535		14,795		934			(10,833)		2,482		0001
Purchased Call/Nasdaq FC Index/NFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/25/2023	1	705,561	257.71		29,842		17,338		1,004			(12,613)		2,670		0001
Purchased Call/Nasdaq FC Index/NFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/25/2023	1	229,720	257.71		10,536		6,139		327			(4,402)		869		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2023	1	2,195,012	269.21	116,677			77,142		8,833			(29,009)		12,599		0001
Purchased Call/Nasdaq FC Index/NFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	722,213	277.85	37,560			27,236		1,957			(9,338)		4,335		0001
Purchased Call/Nasdaq FC Index/NFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/08/2023	1	1,173,716	277.85	56,859			41,288		3,180			(14,195)		7,045		0001
Purchased Call/Nasdaq FC Index/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/01/2023	1	68,392	240.86		2,255		2,140		1,158			(133)		328		0001
Purchased Call/Nasdaq FC Index/NFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	1	134,179	268.69		6,628		5,069		715			(1,578)		829		0001
Purchased Call/Nasdaq FC Index/NFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/21/2023	1	804,222	259.58	39,409			16,047		2,648			(9,852)		3,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2020	11/11/2022	1	134,634	522.79	10,340			1,897		10,660			(2,567)		408		0001
Purchased Call/S&P 500 INDEX/SPX161HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2022	1	1,461,000	100	16,509			500					(8,187)		1,325		0001
Purchased Call/S&P 500 INDEX/SPX721C$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1	3,414,000	4410.13		86,033		49,060		19,607			(37,006)		12,886		0001
Purchased Call/S&P 500 INDEX/SPX7213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	1,915,000	258.28	18,959			4,792		6			(9,427)		4,807		0001
Purchased Call/S&P 500 INDEX/SPXF13W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	8,738,000	4589.38		201,848		120,108		27,243			(81,845)		33,687		0001
Purchased Call/S&P 500 INDEX/SPXE13M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2022	1	2,815,000	4327.16	38,566			1,806		118			(19,020)		3,126		0001
Purchased Call/S&P 500 INDEX/SPXC003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/30/2022	1	1,749,346	4049	31,726			8,042		2,141			(15,907)		4,391		0001
Purchased Call/S&P 500 INDEX/SPXF131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2022	1	1,123,000	105	15,497			3,800					(7,685)		2,788		0001
Purchased Call/S&P 500 INDEX/SPX150L$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/08/2023	1	4,481,000	100		44,362		38,007		4,235			(6,648)		20,715		0001
Purchased Call/S&P 500 INDEX/SPXE13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2022	1	2,815,000	4535.43	75,442			13,925		1,035			(37,106)		6,075		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD001SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/01/2022	02/01/2023	1	7,093,000	100		86,535		51,253		5,632			(35,325)		27,282		0001
Purchased Call/S&P 500 INDEX/SPX721BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	963,000	16332		20,512		9,173		195			(10,200)		3,208		0001
Purchased Call/S&P 500 INDEX/SPXG130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,452,000	4348.87		67,430		43,388		21,810			(24,453)		9,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	04/28/2023	1	66,923	584.59		4,926		2,048		2,129			(1,225)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2020	09/02/2022	1	61,182	529.35		3,501		306		3,530			(876)		128		0001
Purchased Call/S&P 500 INDEX/SPX621YSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/26/2022	1	630,000	15433		13,230		2,058		6,579			(6,579)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXC006SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	10/14/2022	1	2,019,000	4471.37		41,793		12,190		21			(20,782)		5,440		0001
Purchased Call/S&P 500 INDEX/SPXC000S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/06/2022	1	1,822,893	4592		60,098		26,303		4,215			(29,966)		6,016		0001
Purchased Call/S&P 500 INDEX/SPXC001S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/18/2022	1	3,854,000	4697.96		79,778		31,025		3,210			(39,670)		11,977		0001
Purchased Call/S&P 500 INDEX/SPX721NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	1	2,466,000	4391.69		37,237		29,851		14,216			(7,447)		11,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/12/2022	1	1,177,998	510.46		87,525		8,789		110,927			(21,672)		2,652		0001
Purchased Call/S&P 500 INDEX/SPX150MSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2022	05/31/2023	1	2,857,000	245.54		107,423		98,841		82,907			(8,829)		13,685		0001
Purchased Call/Nasdaq FC Index/NFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/22/2023	1	11,267	249.89	558			202		76			(138)		48		0001
Purchased Call/Nasdaq FC Index/NFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/22/2023	1	2,485,438	249.89	121,044			43,956		16,821			(30,054)		10,589		0001
Purchased Call/Nasdaq FC Index/NFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/22/2023	1	338,916	249.89	15,339			5,578		2,294			(3,814)		1,444		0001
Purchased Call/Nasdaq FC Index/NFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/22/2023	1	62,123	249.89	3,033			1,111		420			(759)		265		0001
Purchased Call/Nasdaq FC Index/NFC0618S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/07/2022	1	54,453	245.65	2,638			362		97			(666)		142		0001
Purchased Call/Nasdaq FC Index/NFC1612SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2023	1	211,601	234.01		7,956		7,890		6,243			(130)		1,052		0001
Purchased Call/Nasdaq FC Index/NFC1612SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/26/2023	1	216,871	234.01		6,886		6,867		6,398			(38)		1,078		0001
Purchased Call/Nasdaq FC Index/NFC1612SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/26/2023	1	112,072	234.01		3,568		3,568		3,306			(10)		557		0001
Purchased Call/Nasdaq FC Index/NFC1612SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/26/2023	1	556,836	234.01		16,371		16,371		16,428					2,769		0001
Purchased Call/Nasdaq FC Index/NFC061ISA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/12/2023	1	83,824	245.58	4,208			1,828		1,013			(1,045)		390		0001
Purchased Call/Nasdaq FC Index/NFC061ISA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	2,016,880	245.58	110,379			48,024		24,381			(27,443)		9,383		0001
Purchased Call/Nasdaq FC Index/NFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	791,047	279.75	38,840			28,165		1,883			(9,657)		4,748		0001
Purchased Call/Nasdaq FC Index/NFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/08/2023	1	522,920	279.75	23,908			17,360		1,245			(5,969)		3,139		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/08/2023	1	230,637	279.75	10,157			7,386		549			(2,539)		1,384		0001
Purchased Call/Nasdaq FC Index/NFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/08/2023	1	146,746	279.75	7,207			5,248		349			(1,804)		881		0001
Purchased Call/Nasdaq FC Index/NFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2022	1	2,174,890	268.78	86,778			9,323					(43,032)		3,600		0001
Purchased Call/Nasdaq FC Index/NFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/09/2022	1	1,838,813	268.78	65,335			7,039					(32,488)		3,044		0001
Purchased Call/Nasdaq FC Index/NFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/09/2022	1	959,520	268.78	33,022			3,567					(16,465)		1,588		0001
Purchased Call/Nasdaq FC Index/NFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/23/2022	1	634,635	242.93	34,928			6,976		3,624			(8,672)		2,007		0001
Purchased Call/Nasdaq FC Index/NFC061XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/19/2024	1	132,353	254.73		6,583		5,685		1,803			(904)		868		0001
Purchased Call/Nasdaq FC Index/NFC061XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024	1	414,393	254.73	19,435			16,739		5,644			(2,761)		2,718		0001
Purchased Call/Nasdaq FC Index/NFC061USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	1	1,065,786	259.53	39,259			22,403		1,111			(16,872)		4,013		0001
Purchased Call/Nasdaq FC Index/NFC061USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/23/2023	1	169,761	259.53	6,273			3,590		177			(2,686)		639		0001
Purchased Call/Nasdaq FC Index/NFC061USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/23/2023	1	187,980	259.53	6,700			3,866		196			(2,858)		708		0001
Purchased Call/S&P 500 INDEX/SPXD00S&Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/16/2023	1	2,489,000	4008.01	48,536			42,652		38,403			(5,984)		11,653		0001
Purchased Call/S&P 500 INDEX/SPXG134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2023	1	1,180,000	105		20,650		14,380		1,553			(6,371)		4,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2020	08/05/2022	1	259,727	502.67	19,335			933		27,885			(4,801)		408		0001
Purchased Call/S&P 500 INDEX/SPXB17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022	1	13,650,000	4411.79	308,490			17,995		1,147			(153,398)		16,756		0001
Purchased Call/S&P 500 INDEX/SPXG130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	5,813,000	4348.87		134,862		87,307		45,544			(48,374)		23,371		0001
Purchased Call/S&P 500 INDEX/SPX7210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	3,104,000	4473.75	52,768			11,255		1,977			(26,167)		7,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	08/31/2022	1	157,252	519.12	12,035			1,010		11,947			(2,988)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	08/31/2022	1	81,263	519.12	5,673			479		6,174			(1,412)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2020	08/31/2022	1	138,429	519.12	8,469			743		10,517			(2,193)		285		0001
Purchased Call/S&P 500 INDEX/SPX721I$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1	2,538,000	4201.09		61,166		41,957		32,132			(19,271)		10,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/13/2023	1	2,155,650	606.16	165,338			120,370		78,144			(40,995)		13,000		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/13/2023	1	71,933	606.16	6,367			4,739		2,608			(1,614)		434		0001
Purchased Call/S&P 500 INDEX/SPXE13RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	2,029,000	100	49,102			5,713					(24,349)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXA053SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/14/2023	1	1,691,653	3743		64,392		62,769		68,805			(2,312)		8,271		0001
Purchased Call/S&P 500 INDEX/SPX721ESG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	1	1,676,000	4546.54		45,420		26,901		6,886			(18,541)		6,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/09/2022	1	405,220	511.37	30,432			2,926		37,219			(7,545)		894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2021	02/01/2023	1	2,318,386	533.84	161,128			47,586		172,713			(39,951)		8,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2021	02/01/2023	1	1,589,614	533.84	117,887			34,863		118,422			(29,270)		6,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/01/2023	1	56,790	533.84	4,678			1,393		4,231			(1,166)		218		0001
Purchased Call/S&P 500 INDEX/SPXC00I$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/19/2021	11/21/2022	1	6,049,000	4697.96	139,732			55,046		5,632			(68,914)		18,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/11/2023	1	89,362	542.14	6,038			1,622		5,339			(1,503)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/21/2022	1	2,425,235	529.94	179,952			35,396		168,293			(44,557)		7,617		0001
Purchased Call/Nasdaq FC Index/NFC061V$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	1	2,471,869	253.98		98,133		61,061		7,048			(37,474)		9,704		0001
Purchased Call/Nasdaq FC Index/NFC061X$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	03/21/2024	1	55,277	254.43		2,548		2,261		763			(297)		363		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	1	3,270,177	237.39		126,883		109,755		66,063			(17,381)		15,190		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/11/2023	1	462,887	237.39		18,095		15,783		9,351			(2,436)		2,150		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/11/2023	1	1,452,796	237.39		62,790		54,919		29,349			(8,303)		6,748		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/11/2023	1	536,706	237.39		22,383		19,632		10,842			(2,798)		2,493		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/11/2023	1	91,360	237.39		4,076		3,585		1,846			(500)		424		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/11/2023	1	56,822	237.39		2,765		2,561		1,148			(226)		264		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2022	1	2,194,883	266.45	83,625			921					(41,131)		1,284		0001
Purchased Call/Nasdaq FC Index/NFC061K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/05/2022	1	1,696,921	266.45	65,342			724					(32,581)		993		0001
Purchased Call/Nasdaq FC Index/NFC061K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/05/2022	1	130,787	266.45	4,943			55					(2,471)		77		0001
Purchased Call/Nasdaq FC Index/NFC061K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/05/2022	1	89,407	266.45	3,470			39					(1,740)		52		0001
Purchased Call/Nasdaq FC Index/NFC061L$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/15/2022	1	1,411,737	266.36	55,481			2,152					(27,513)		1,431		0001
Purchased Call/Nasdaq FC Index/NFC061L$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/15/2022	1	569,851	266.36	21,052			819					(10,468)		578		0001
Purchased Call/Nasdaq FC Index/NFC061L$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/15/2022	1	1,228,239	266.36	46,343			1,812					(23,300)		1,245		0001
Purchased Call/Nasdaq FC Index/NFC061T$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/06/2023	1	1,291,138	270.55	46,434			24,446		149			(21,995)		4,658		0001
Purchased Call/Nasdaq FC Index/NFC061T$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/06/2023	1	99,411	270.55	3,799			2,006		11			(1,794)		359		0001
Purchased Call/Nasdaq FC Index/NFC061T$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/06/2023	1	51,802	270.55	1,072			589		6			(483)		187		0001
Purchased Call/Nasdaq FC Index/NFC061Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	1	5,014,832	240.9	196,581			168,186		77,955			(29,703)		23,071		0001
Purchased Call/Nasdaq FC Index/NFC061Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/05/2023	1	381,260	240.9	13,326			11,433		5,927			(1,920)		1,754		0001
Purchased Call/Nasdaq FC Index/NFC061Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/05/2023	1	371,070	240.9	13,447			11,569		5,768			(1,905)		1,707		0001
Purchased Call/Nasdaq FC Index/NFC061G$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	1	793,264	246.72	43,599			16,018		7,183			(10,840)		3,392		0001
Purchased Call/Nasdaq FC Index/NFC061M$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/09/2022	1	104,378	268.78	3,872			422					(1,936)		173		0001
Purchased Call/Nasdaq FC Index/NFC061M$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/09/2022	1	84,080	268.78	2,596			288					(1,324)		139		0001
Purchased Call/S&P 500 INDEX/SPXB17LSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/22/2022	1	1,717,000	4411.79	55,974			3,265		170			(27,833)		2,108		0001
Purchased Call/S&P 500 INDEX/SPXD00LSH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/18/2023	1	9,414,000	4391.69		113,909		91,316		44,045			(22,782)		42,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	1,833,116	516.37	133,268			12,448		150,620			(32,908)		3,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/07/2022	1	487,879	516.37	31,992			3,009		40,087			(7,965)		1,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/07/2022	1	136,906	516.37	9,311			877		11,249			(2,321)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	1	1,460,906	586.86	107,523			49,626		49,641			(26,660)		7,019		0001
Purchased Call/S&P 500 INDEX/SPX7212$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/23/2022	1	696,000	15329.7	14,825			3,459					(7,372)		1,679		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2022	1	2,740,153	4790	64,430			32,484		2,761			(32,126)		9,675		0001
Purchased Call/S&P 500 INDEX/SPX721BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	1,678,000	105		23,828		12,509					(11,390)		6,053		0001
Purchased Call/S&P 500 INDEX/SPX721W9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	1	1,269,000	100		30,583		30,583		27,263					6,345		0001
Purchased Call/S&P 500 INDEX/SPXF13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	1	2,071,000	105		29,408		18,390		67			(11,138)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXB17L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2022	1	2,313,000	4422.3	46,723			3,218		241			(23,169)		3,087		0001
Purchased Call/S&P 500 INDEX/SPX7210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	1	7,740,000	4473.75	92,106			19,646		3,773			(45,674)		17,890		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/16/2022	1	1,235,000	100	30,381			6,480		1			(15,066)		2,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/06/2022	1	252,735	509.45	20,042			1,847		23,924			(4,956)		545		0001
Purchased Call/S&P 500 INDEX/SPXD00X$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/26/2023	1	1,779,716	3723		39,019		36,264		22,221			(3,052)		8,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2020	08/04/2022	1	56,734	498.09	4,261			199		6,627			(1,056)		88		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/06/2022	05/05/2023	1	1,587,000	4123.34		34,438		29,464		13,004			(5,204)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXG131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/23/2023	1	1,017,000	100		25,425		16,600		3,457			(8,847)		4,106		0001
Purchased Call/S&P 500 INDEX/SPXB17VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/24/2023	1	1,366,839	4541		42,300		31,429		8,054			(10,927)		5,845		0001
Purchased Call/S&P 500 INDEX/SPXD00N$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/25/2022	04/25/2023	1	2,010,000	4296.12		41,004		33,662		19,367			(7,414)		9,096		0001
Purchased Call/S&P 500 INDEX/SPXG130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	1	2,500,114	4472		50,511		32,451		12,578			(18,368)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXF13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	1	1,965,710	4703		48,204		26,122		3,346			(22,309)		7,184		0001
Purchased Call/Nasdaq FC Index/NFC061S$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	1	100,820	276.65	4,991			3,566		285			(1,239)		601		0001
Purchased Call/Nasdaq FC Index/NFC061S$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	1,421,425	276.65	65,664			46,980		4,020			(16,326)		8,475		0001
Purchased Call/Nasdaq FC Index/NFC061S$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/01/2023	1	1,053,641	276.65	50,692			36,319		2,980			(12,656)		6,282		0001
Purchased Call/Nasdaq FC Index/NFC061S$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2023	1	487,277	276.65	26,420			18,955		1,378			(6,605)		2,905		0001
Purchased Call/Nasdaq FC Index/NFC061S$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/01/2023	1	149,214	276.65	7,605			5,487		422			(1,907)		890		0001
Purchased Call/Nasdaq FC Index/NFC061F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/03/2023	1	69,221	245.78	3,816			1,304		588			(958)		284		0001
Purchased Call/Nasdaq FC Index/NFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023	1	185,110	274.62	8,109			4,868		415			(2,024)		1,010		0001
Purchased Call/Nasdaq FC Index/NFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/08/2023	1	53,924	274.62	2,052			1,253		121			(519)		294		0001
Purchased Call/Nasdaq FC Index/NFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/08/2023	1	128,377	274.62	4,899			2,995		288			(1,242)		701		0001
Purchased Call/Nasdaq FC Index/NFC061W$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	1	2,896,671	250.58		114,998		78,262		14,524			(37,280)		11,890		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W/SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/03/2023	1	1,063,632	250.58		33,066		22,566		5,333			(10,534)		4,366		0001
Purchased Call/Nasdaq FC Index/NFC061W/SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/03/2023	1	122,105	250.58		4,342		2,980		612			(1,367)		501		0001
Purchased Call/Nasdaq FC Index/NFC061F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	1	725,325	247.81	38,723			13,872		8,184			(9,668)		3,061		0001
Purchased Call/Nasdaq FC Index/NFC061F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/17/2023	1	110,451	247.81	5,763			2,067		1,246			(1,441)		466		0001
Purchased Call/Nasdaq FC Index/NFC061F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/17/2023	1	107,773	247.81	5,245			1,884		1,216			(1,313)		455		0001
Purchased Call/Nasdaq FC Index/NFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	1,679,918	258.07	78,570			37,983		9,473			(19,535)		8,237		0001
Purchased Call/Nasdaq FC Index/NFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/16/2023	1	845,982	258.07	41,009			19,852		4,771			(10,238)		4,148		0001
Purchased Call/Nasdaq FC Index/NFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023	1	67,816	258.07	3,500			1,697		382			(875)		333		0001
Purchased Call/Nasdaq FC Index/NFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/16/2023	1	1,086,810	258.07	63,506			31,044		6,129			(16,009)		5,329		0001
Purchased Call/Nasdaq FC Index/NFC061W/SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024	1	2,166,581	247.68		99,634		84,772		40,630			(15,191)		14,084		0001
Purchased Call/Nasdaq FC Index/NFC061W/SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024	1	357,358	247.68		15,597		13,289		6,701			(2,323)		2,323		0001
Purchased Call/Nasdaq FC Index/NFC061W/SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/08/2024	1	372,890	247.68		17,419		14,862		6,993			(2,574)		2,424		0001
Purchased Call/Nasdaq FC Index/NFC061W/SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/08/2024	1	338,269	247.68		20,896		18,003		6,344			(2,914)		2,199		0001
Purchased Call/Nasdaq FC Index/NFC061T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	1	341,688	269.67		16,845		12,935		1,758			(3,923)		2,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	1	4,235,929	596.81		396,907		345,658		217,401			(52,596)		27,936		0001
Purchased Call/S&P 500 INDEX/SPXC0QJ$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/18/2022	1	1,978,593	4368	36,643			14,290		854			(18,372)		6,149		0001
Purchased Call/S&P 500 INDEX/SPX7214$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/14/2022	1	2,204,031	4166	44,547			13,251		1,682			(22,586)		5,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	06/30/2023	1	102,235	600.01	6,671			3,891		2,899			(1,929)		511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	395,374	532.62	30,602			6,500		26,315			(7,598)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXG138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	1,230,000	100		30,873		23,347		735			(7,697)		5,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023	1	1,313,704	594.58	100,761			72,249		61,463			(24,915)		7,863		0001
Purchased Call/S&P 500 INDEX/SPXC0QJS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/30/2022	1	2,444,000	4766.18	30,061			15,198		1,641			(14,948)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXF139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	3,172,000	4605.38	48,532			16,042		2,283			(24,132)		9,094		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD0OKSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/14/2023	1	1,976,000	4392.59		43,670		34,718		2,569			(9,212)		8,776		0001
Purchased Call/S&P 500 INDEX/SPX905MSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2022	1	10,133,000	4300.46	122,609			32,088		18,939			(60,801)		25,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/07/2022	1	80,002	516.37	4,990			476		6,573			(1,263)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/19/2022	1	1,179,358	510.96	87,626			9,643		110,798			(21,697)		2,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/25/2023	1	646,957	626.91	46,387			26,762		12,634			(11,501)		3,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023	1	100,093	626.91	6,832			3,958		1,955			(1,696)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	08/25/2023	1	76,063	626.91	4,779			2,831		1,485			(1,217)		408		0001
Purchased Call/S&P 500 INDEX/SPXC00E$Y	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/04/2022	1	1,978,910	4340	39,248			13,970		762			(19,788)		5,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/09/2022	1	88,929	509.02	6,714			649		8,582			(1,669)		196		0001
Purchased Call/S&P 500 INDEX/SPXD004SD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/11/2022	02/10/2023	1	1,602,000	4418.64		40,050		24,920		9,946			(15,294)		6,289		0001
Purchased Call/S&P 500 INDEX/SPX721JSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2022	03/27/2023	1	1,366,000	105		19,670		14,577		97			(5,199)		5,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023	1	187,433	592.43	14,076			7,203		6,303			(3,495)		946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/23/2024	1	4,497,526	590.04		446,155		405,706		266,195			(42,056)		30,308		0001
Purchased Call/S&P 500 INDEX/SPXA054$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	1	2,193,000	3764.79		61,843		60,480		62,967			(1,525)		10,829		0001
Purchased Call/S&P 500 INDEX/SPX721454	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	1	1,390,000	105	17,375			5,169		222			(8,569)		3,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2023	1	692,027	598.27	51,971			31,911		25,593			(12,886)		3,833		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E9G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/21/2023	1	109,415	598.27	7,817			4,894		4,047			(1,976)		606		0001
Purchased Call/S&P 500 INDEX/SPXE001SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023	1	2,663,000	3911.74		55,390		54,929		49,558			(913)		13,187		0001
Purchased Call/S&P 500 INDEX/SPXF139SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/27/2022	1	3,432,755	4559	90,164			29,636		4,415			(44,958)		9,800		0001
Purchased Call/S&P 500 INDEX/SPX721LSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1	1,474,000	4500.21		32,870		25,474		1,092			(7,585)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXG13PSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/07/2023	1	1,818,025	4141		49,546		47,325		46,575			(2,346)		8,799		0001
Purchased Call/S&P 500 INDEX/SPX7212SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/23/2022	1	2,130,000	4455.48	39,192			9,145		1,949			(19,488)		5,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G9U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2022	1	104,995	514.15	7,854			734		9,047			(1,939)		228		0001
Purchased Call/S&P 500 INDEX/SPX621YSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/26/2022	1	1,880,809	4170	37,009			5,789		393			(18,607)		3,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N9D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2022	01/26/2024	1	1,259,775	587.67		100,908		79,562		67,589			(21,426)		7,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N9D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	01/26/2024	1	282,447	587.67		27,179		21,789		15,154			(5,413)		1,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2020	07/29/2022	1	1,166,536	499.76	86,090			3,311		131,649			(21,346)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXE001SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023	1	2,221,000	3911.74		41,533		41,187		37,194			(685)		10,998		0001
Purchased Call/S&P 500 INDEX/SPXG13JS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/19/2023	1	1,315,000	100		32,218		28,737		22,829			(3,707)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXC00HSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/18/2021	11/18/2022	1	1,587,000	4704.54	32,851			12,740					(16,290)		4,932		0001
Purchased Call/S&P 500 INDEX/SPX721CSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/20/2023	1	1,937,620	4249		31,314		17,707		3,263			(13,618)		7,243		0001
Purchased Call/S&P 500 INDEX/SPXD00GSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/28/2022	03/24/2023	1	2,637,384	3867		56,831		42,109		25,621			(14,798)		11,279		0001
Purchased Call/S&P 500 INDEX/SPX715KSK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2021	10/21/2022	1	2,826,928	4545	70,678			22,112		3,285			(35,535)		7,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/28/2024	1	825,792	555.18		87,617		87,496		87,259			(240)		5,835		0001
Purchased Call/S&P 500 INDEX/SPXD00BSO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/02/2022	03/02/2023	1	4,321,000	4386.54		51,420		34,563		17,516			(16,905)		17,701		0001
Purchased Call/Nasdaq FC Index/NFC061T9Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2024	1	911,948	269.67		45,383		34,895		4,691			(10,521)		5,648		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061TSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/11/2024	1	212,859	269.67		8,272		6,449		1,095			(1,847)		1,318		0001
Purchased Call/Nasdaq FC Index/NFC061LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/15/2022	1	787,909	266.36	35,349			1,402					(17,922)		799		0001
Purchased Call/Nasdaq FC Index/NFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/13/2023	1	3,519,244	276.93	190,240			138,880		10,250			(47,299)		21,224		0001
Purchased Call/Nasdaq FC Index/NFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/13/2023	1	197,074	276.93	9,693			7,105		574			(2,413)		1,189		0001
Purchased Call/Nasdaq FC Index/NFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/13/2023	1	770,272	276.93	37,605			27,605		2,243			(9,375)		4,645		0001
Purchased Call/Nasdaq FC Index/NFC061BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/22/2022	1	2,054,416	251.98	99,631			23,944		4,869			(24,737)		7,113		0001
Purchased Call/Nasdaq FC Index/NFC061BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/22/2022	1	775,758	251.98	38,760			9,328		1,839			(9,637)		2,686		0001
Purchased Call/Nasdaq FC Index/NFC061BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/22/2022	1	174,925	251.98	9,268			2,237		415			(2,320)		606		0001
Purchased Call/Nasdaq FC Index/NFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/25/2023	1	841,355	259.16	42,042			17,257		2,953			(10,453)		3,807		0001
Purchased Call/Nasdaq FC Index/NFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/25/2023	1	116,746	259.16	5,676			2,333		410			(1,413)		528		0001
Purchased Call/Nasdaq FC Index/NFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/25/2023	1	84,427	259.16	4,238			1,749		296			(1,057)		382		0001
Purchased Call/Nasdaq FC Index/NFC061QSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/28/2022	1	3,299,184	274.52	124,049			41,005		10			(61,684)		9,458		0001
Purchased Call/Nasdaq FC Index/NFC061QSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/28/2022	1	711,877	274.52	27,358			9,069		2			(13,717)		2,041		0001
Purchased Call/Nasdaq FC Index/NFC061QSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/28/2022	1	159,930	274.52	6,280			2,088					(3,158)		459		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	1	116,214	275.61	5,933			4,239		353			(1,473)		693		0001
Purchased Call/Nasdaq FC Index/NFC061XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/22/2024	1	70,191	256.66		3,563		3,105		864			(462)		461		0001
Purchased Call/Nasdaq FC Index/NFC061XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	03/22/2024	1	235,652	256.66		9,999		8,872		2,899			(1,162)		1,549		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/19/2022	1	1,632,702	263.5	65,798			8,931					(32,629)		3,021		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	1	574,954	263.5	24,809			3,377					(12,336)		1,064		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/19/2022	1	1,214,759	263.5	58,318			7,960					(29,240)		2,248		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/19/2022	1	345,077	263.5	17,064			2,336					(8,579)		639		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/19/2022	1	236,020	263.5	11,725			1,609					(5,911)		437		0001
Purchased Call/Nasdaq FC Index/NFC061SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023	1	187,970	279.75	9,248			6,717		448			(2,290)		1,131		0001
Purchased Call/Nasdaq FC Index/NFC061WSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	1	2,875,371	248.51		112,715		77,938		18,293			(34,895)		11,946		0001
Purchased Call/Nasdaq FC Index/NFC061WSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/09/2023	1	642,341	248.51		24,452		17,048		4,087			(7,524)		2,669		0001
Purchased Call/Nasdaq FC Index/NFC061WSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/09/2023	1	1,189,625	248.51		41,791		29,219		7,568			(12,779)		4,942		0001
Purchased Call/Nasdaq FC Index/NFC061WSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/09/2023	1	133,577	248.51		4,289		3,007		850			(1,287)		555		0001
Purchased Call/Nasdaq FC Index/NFC061WSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/09/2023	1	121,402	248.51		6,610		4,795		772			(1,851)		504		0001
Purchased Call/Nasdaq FC Index/NFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/04/2023	1	602,130	274.34	34,634			24,889		2,049			(8,623)		3,600		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/22/2022	1	93,586	265.14	2,926			688					(1,484)		224		0001
Purchased Call/Nasdaq FC Index/NFC061XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2024	1	1,103,307	254.73		54,531		47,105		14,833			(7,480)		7,242		0001
Purchased Call/Nasdaq FC Index/NFC061XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/20/2024	1	54,744	254.73		2,598		2,248		736			(353)		359		0001
Purchased Call/Nasdaq FC Index/NFC061S8C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2023	1	2,041,128	274.34	116,885			84,041		6,814			(29,061)		12,216		0001
Purchased Call/Nasdaq FC Index/NFC061S8C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/05/2023	1	141,354	274.34	8,249			5,939		472			(2,054)		846		0001
Purchased Call/Nasdaq FC Index/NFC061S8D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	11/24/2023	1	398,315	276.95	21,056			15,048		1,090			(5,315)		2,359		0001
Purchased Call/Nasdaq FC Index/NFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/11/2023	1	1,503,415	266.78	73,993			38,219		5,066			(18,397)		7,630		0001
Purchased Call/Nasdaq FC Index/NFC061VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	1	155,594	262.85		7,562		6,035		1,259			(1,533)		982		0001
Purchased Call/Nasdaq FC Index/NFC061VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	730,962	262.85		32,453		26,043		5,914			(6,508)		4,615		0001
Purchased Call/Nasdaq FC Index/NFC061VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024	1	255,824	262.85		11,124		8,940		2,070			(2,194)		1,615		0001
Purchased Call/Nasdaq FC Index/NFC061W9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	02/23/2024	1	86,331	253.4		3,424		2,899		1,205			(536)		555		0001
Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	1	274,975	279.55	13,556			9,758		645			(3,361)		1,649		0001
Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/07/2023	1	1,948,707	279.55	97,104			69,990		4,568			(24,110)		11,686		0001
Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/07/2023	1	921,274	279.55	43,205			31,270		2,160			(10,742)		5,524		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/19/2022	1	194,753	263.5	9,120			1,262					(4,611)		360		0001
Purchased Call/Nasdaq FC Index/NFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/19/2022	1	71,011	263.5	3,714			515					(1,883)		131		0001
Purchased Call/Nasdaq FC Index/NFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	08/01/2022	1	105,633	264.74	4,257			364					(2,100)		156		0001
Purchased Call/Nasdaq FC Index/NFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/01/2022	1	1,905,429	264.74	81,546			7,003					(40,661)		2,821		0001
Purchased Call/Nasdaq FC Index/NFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/01/2022	1	73,619	264.74	3,565			310					(1,787)		109		0001
Purchased Call/Nasdaq FC Index/NFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/01/2022	1	63,180	264.74	2,928			256					(1,485)		94		0001
Purchased Call/Nasdaq FC Index/NFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/01/2022	1	55,836	264.74	2,054			186					(1,072)		83		0001
Purchased Call/Nasdaq FC Index/NFC061W8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	02/27/2024	1	139,499	253.4		6,463		5,425		1,959			(1,059)		899		0001
Purchased Call/Nasdaq FC Index/NFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	108,437	270.2	5,303			2,820		299			(1,318)		558		0001
Purchased Call/Nasdaq FC Index/NFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023	1	943,644	270.2	46,274			24,641		2,606			(11,553)		4,852		0001
Purchased Call/Nasdaq FC Index/NFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/21/2023	1	162,509	270.2	6,941			3,701		449			(1,735)		836		0001
Purchased Call/Nasdaq FC Index/NFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/21/2023	1	108,499	270.2	4,843			2,597		300			(1,214)		558		0001
Purchased Call/Nasdaq FC Index/NFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/31/2023	1	107,880	264.74	5,405			2,937		457			(1,338)		562		0001
Purchased Call/Nasdaq FC Index/NFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/31/2023	1	802,348	264.74	40,399			21,980		3,399			(10,044)		4,179		0001
Purchased Call/Nasdaq FC Index/NFC061USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/26/2024	1	106,851	257.87		5,341		4,270		1,115			(1,087)		671		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/16/2023	1	2,580,044	227.45		99,332		96,572		100,313			(3,810)		12,650		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	1	478,528	227.45		19,419		18,932		18,605			(694)		2,346		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/16/2023	1	237,717	227.45		10,472		10,238		9,243			(262)		1,166		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/16/2023	1	906,923	227.45		39,674		38,896		35,261			(884)		4,447		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/16/2023	1	1,314,759	227.45		60,232		59,551		51,118			(1,178)		6,446		0001
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	1	2,277,556	257.51		107,501		94,966		27,338			(12,647)		15,138		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	1	27,531	246.8		1,319		1,201		569			(119)		186		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024	1	3,302,542	246.8		132,610		120,952		68,288			(11,808)		22,289		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/25/2024	1	2,312,353	246.8		93,693		85,574		47,813			(8,225)		15,606		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/25/2024	1	69,250	246.8		3,126		2,867		1,432			(271)		467		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/25/2024	1	148,070	246.8		6,852		6,319		3,062			(541)		999		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	04/25/2024	1	103,086	246.8		3,768		3,504		2,132			(268)		696		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	04/25/2024	1	65,116	246.8		2,488		2,405		1,346			(87)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	1	1,701,595	553.59	123,195			40,275		88,397			(30,546)		6,885		0001
Purchased Call/S&P 500 INDEX/SPX905Z$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	1	2,206,000	4463.12		60,665		43,645		15,547			(17,333)		9,309		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/16/2021	12/13/2022	1	1,766,270	4673	45,190			20,828		2,600			(22,595)		5,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	1	1,004,716	594.1	74,048			37,892		32,753			(18,385)		5,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/12/2022	1	88,467	502.15	7,307			734		9,705			(1,809)		199		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	1,096,000	100		27,181		16,698		77			(10,500)		4,293		0001
Purchased Call/S&P 500 INDEX/SPX721PS$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	1	680,000	12693.5		14,688		12,566		6,483			(2,219)		3,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2020	11/11/2022	1	4,034,103	525.63	298,927			54,838		301,746			(74,219)		12,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/11/2022	1	160,584	525.63	12,624			2,319		12,011			(3,139)		486		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	11/11/2022	1	355,801	525.63	30,881			5,842		26,614			(7,906)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	1	1,835,306	583.12	134,344			55,362		60,214			(33,310)		8,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	04/27/2023	1	74,119	583.12	5,268			2,195		2,432			(1,321)		337		0001
Purchased Call/S&P 500 INDEX/SPXE13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2022	1	1,252,000	105	15,650			1,466		7,761			(7,761)		1,938		0001
Purchased Call/S&P 500 INDEX/SPXF13T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	1,282,000	100		31,665		17,806		157			(13,967)		4,792		0001
Purchased Call/S&P 500 INDEX/SPX905HS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2022	1	2,312,000	4343.54	44,622			615		3			(22,127)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXC00US7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/31/2021	12/30/2022	1	2,631,000	4766.18	68,143			34,450		3,209			(33,884)		9,315		0001
Purchased Call/S&P 500 INDEX/SPX7216$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2021	11/11/2022	1	2,023,061	4360	40,595			15,040		868			(20,354)		6,129		0001
Purchased Call/S&P 500 INDEX/SPX721B$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	1	827,000	15592.2		18,029		9,465		1			(8,618)		2,983		0001
Purchased Call/S&P 500 INDEX/SPXE13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2022	1	1,127,000	100	27,273			2,555					(13,525)		1,745		0001
Purchased Call/S&P 500 INDEX/SPXF131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2022	1	1,297,000	100	32,036			7,943		135			(15,886)		3,238		0001
Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/07/2023	1	80,063	279.55	3,981			2,897		188			(998)		480		0001
Purchased Call/Nasdaq FC Index/NFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2024	1	3,182,261	268.06		164,776		126,472		17,843			(38,425)		19,691		0001
Purchased Call/Nasdaq FC Index/NFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/10/2024	1	1,449,542	268.06		76,354		58,686		8,127			(17,725)		8,969		0001
Purchased Call/Nasdaq FC Index/NFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/10/2024	1	91,325	268.06		4,426		3,420		512			(1,023)		565		0001
Purchased Call/Nasdaq FC Index/NFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/10/2024	1	52,500	268.06		2,548		1,972		294			(586)		325		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/04/2022	1	2,129,067	277.57	80,479			28,090		2			(39,909)		6,279		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/04/2022	1	1,155,918	277.57	43,601			15,261		1			(21,681)		3,409		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/19/2024	1	99,449	262.37		4,113		3,248		801			(877)		620		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/19/2024	1	114,894	262.37		5,071		4,010		926			(1,076)		717		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	01/19/2024	1	198,430	262.37		8,841		7,060		1,599			(1,808)		1,238		0001
Purchased Call/Nasdaq FC Index/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	01/19/2024	1	158,199	262.37		4,100		3,678		1,275			(427)		987		0001
Purchased Call/Nasdaq FC Index/NFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/31/2022	1	644,228	246.6	32,891			2,764		191			(8,177)		1,328		0001
Purchased Call/Nasdaq FC Index/NFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	08/31/2022	1	512,750	246.6	24,140			2,040		152			(6,010)		1,057		0001
Purchased Call/Nasdaq FC Index/NFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	08/31/2022	1	421,575	246.6	18,190			1,539		125			(4,535)		869		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/16/2023	1	396,066	227.45		20,408		20,235		15,399			(343)		1,942		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/16/2023	1	178,032	227.45		8,790		8,740		6,922			(74)		873		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/16/2023	1	202,813	227.45		8,774		8,749		7,885			(50)		994		0001
Purchased Call/Nasdaq FC Index/NFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/16/2023	1	86,397	227.45		3,502		3,502		3,359					424		0001
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	1	1,621,095	257.51		70,129		62,037		19,458			(8,166)		10,775		0001
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	917,928	257.51		40,245		35,748		11,018			(4,637)		6,101		0001
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/05/2024	1	182,397	257.51		7,678		6,830		2,189			(875)		1,212		0001
Purchased Call/Nasdaq FC Index/NFC1612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/24/2024	1	243,532	234.01		11,073		11,042		9,470			(46)		1,716		0001
Purchased Call/Nasdaq FC Index/NFC1612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	1	845,702	234.01		39,156		38,994		32,885			(321)		5,960		0001
Purchased Call/Nasdaq FC Index/NFC061Y$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/18/2023	1	1,564,362	249.99		60,854		48,784		10,936			(12,171)		6,996		0001
Purchased Call/S&P 500 INDEX/SPXC00I$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/21/2022	1	5,911,000	4697.96	71,523			28,176		3,328			(35,274)		18,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/09/2022	1	153,216	512.35	11,369			1,093		13,798			(2,819)		338		0001
Purchased Call/S&P 500 INDEX/SPXF139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	2,598,000	4605.38	54,818			18,120		2,376			(27,258)		7,448		0001
Purchased Call/S&P 500 INDEX/SPX721B$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2022	01/06/2023	1	1,936,591	4313		35,938		18,920		2,169			(17,023)		6,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023	1	924,808	602.31	66,309			40,714		31,963			(16,441)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXG13R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	8,821,000	3911.74	100,559			99,721		89,800			(1,658)		43,680		0001
Purchased Call/S&P 500 INDEX/SPXB17R$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	1	4,088,000	4686.75	92,798			40,647		4,852			(46,017)		13,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	385,652	590.04		38,218		34,749		24,273			(3,607)		2,597		0001
Purchased Call/S&P 500 INDEX/SPX721E$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	1	2,028,000	100		47,050		27,996		125			(19,078)		7,818		0001
Purchased Call/S&P 500 INDEX/SPX621U$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/19/2022	1	2,201,639	4258	69,929			3,477		251			(34,773)		2,512		0001
Purchased Call/S&P 500 INDEX/SPX72173$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	1	1,470,000	100	35,427			13,777		656			(17,616)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXB17R$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2022	1	3,639,000	4594.62	58,224			24,060		4,418			(28,715)		11,703		0001
Purchased Call/S&P 500 INDEX/SPXB00V$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/30/2021	08/26/2022	1	1,788,835	4472	42,088			6,565		757			(21,102)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXB17R$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	1	2,285,000	4686.75	58,039			25,422		2,941			(28,781)		7,564		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	1,996,416	512.91	151,528			13,965		176,293			(37,468)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXE13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/09/2022	1	1,928,000	100	47,622			9,260		1			(23,680)		4,252		0001
Purchased Call/S&P 500 INDEX/SPXF13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2022	1	3,630,000	4697.96	87,846			34,606		3,403			(43,325)		11,400		0001
Purchased Call/S&P 500 INDEX/SPX715MSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/19/2021	11/16/2022	1	2,644,443	4697	65,905			25,405		2,151			(32,952)		8,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/13/2022	1	377,392	502.15	31,173			3,169		41,438			(7,708)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	4,793,321	593.75		450,572		389,383		255,240			(61,638)		31,512		0001
Purchased Call/S&P 500 INDEX/SPX621WSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	1	1,625,000	100	39,325			4,588					(19,554)		2,789		0001
Purchased Call/S&P 500 INDEX/SPX715NSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/07/2022	01/09/2023	1	2,428,000	4677.03		66,042		34,931		4,834			(31,311)		8,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	1	382,822	604.65	28,482			15,297		10,689			(7,062)		1,984		0001
Purchased Call/Nasdaq FC Index/NFC061Y5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/18/2023	1	2,554,353	249.99		112,498		90,434		17,857			(22,252)		11,423		0001
Purchased Call/Nasdaq FC Index/NFC061Y5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/18/2023	1	1,657,276	249.99		67,222		54,187		11,586			(13,148)		7,412		0001
Purchased Call/Nasdaq FC Index/NFC061Y5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/18/2023	1	172,386	249.99		6,275		5,101		1,205			(1,213)		771		0001
Purchased Call/Nasdaq FC Index/NFC061Y5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/18/2023	1	74,512	249.99		2,304		1,878		521			(440)		333		0001
Purchased Call/Nasdaq FC Index/NFC061PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/05/2022	1	130,354	259.53	4,957			1,337		4			(2,506)		336		0001
Purchased Call/Nasdaq FC Index/NFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/11/2022	1	2,139,618	274.88	82,375			30,349		26			(40,849)		6,482		0001
Purchased Call/Nasdaq FC Index/NFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/11/2022	1	354,205	274.88	14,664			5,418		4			(7,292)		1,073		0001
Purchased Call/Nasdaq FC Index/NFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/11/2022	1	1,035,646	274.88	42,913			15,898		12			(21,516)		3,138		0001
Purchased Call/Nasdaq FC Index/NFC0617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	10/05/2022	1	793,692	243.26	36,738			4,851		2,074			(9,122)		2,046		0001
Purchased Call/Nasdaq FC Index/NFC0617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2020	10/05/2022	1	674,791	243.26	33,398			4,416		1,763			(8,304)		1,739		0001
Purchased Call/Nasdaq FC Index/NFC0617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/05/2022	1	501,549	243.26	25,112			3,339		1,311			(6,252)		1,293		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2022	1	5,221,438	272.41	198,415			63,952		16			(98,392)		14,844		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/26/2022	1	415,907	272.41	15,848			5,122		1			(7,880)		1,182		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/26/2022	1	1,055,913	272.41	42,987			14,010		3			(21,434)		3,002		0001

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Purchased Call/Nasdaq FC Index/NFC0610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/26/2022	1	242,186	272.41	10,020			3,275		1			(5,010)		689		0001
Purchased Call/Nasdaq FC Index/NFC061E$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/14/2023	1	728,269	264.62	35,255			11,072		647			(8,765)		2,884		0001
Purchased Call/Nasdaq FC Index/NFC061L$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2022	1	3,216,713	265.46	127,704			6,684					(63,327)		3,765		0001
Purchased Call/Nasdaq FC Index/NFC061L$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/20/2022	1	715,247	265.46	33,599			1,783					(16,799)		837		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/04/2022	1	390,646	277.57	14,806			5,196					(7,423)		1,152		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/04/2022	1	568,147	277.57	21,042			7,426		1			(10,579)		1,676		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/04/2022	1	113,740	277.57	3,876			1,380					(1,954)		335		0001
Purchased Call/Nasdaq FC Index/NFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/04/2022	1	68,971	277.57	2,890			1,049					(1,490)		203		0001
Purchased Call/Nasdaq FC Index/NFC061V$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	1	103,117	259.8		4,042		2,450		130			(1,608)		401		0001
Purchased Call/Nasdaq FC Index/NFC061V$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2023	1	1,282,344	259.8		51,580		31,434		1,617			(20,177)		4,989		0001
Purchased Call/Nasdaq FC Index/NFC061V$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/06/2023	1	611,595	259.8		27,025		16,515		771			(10,526)		2,379		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/02/2022	1	1,080,533	275.46	45,071			15,568		2			(22,474)		3,162		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/02/2022	1	389,376	275.46	16,185			5,606		1			(8,093)		1,139		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/02/2022	1	50,258	275.46	2,082			723					(1,050)		147		0001
Purchased Call/Nasdaq FC Index/NFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/02/2022	1	119,274	275.46	4,793			1,674					(2,423)		349		0001
Purchased Call/Nasdaq FC Index/NFC061E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	1	501,747	251.16	27,529			9,062		2,404			(6,873)		2,030		0001
Purchased Call/Nasdaq FC Index/NFC061E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	02/24/2023	1	220,579	251.16	10,021			3,308		1,057			(2,509)		892		0001
Purchased Call/Nasdaq FC Index/NFC0614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/21/2022	1	360,764	234.66	18,187			500		630			(4,516)		433		0001
Purchased Call/Nasdaq FC Index/NFC1610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	1,497,094	239.1		77,391		74,282		44,317			(3,207)		10,322		0001
Purchased Call/Nasdaq FC Index/NFC1610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024	1	2,362,533	239.1		116,793		112,257		69,936			(4,685)		16,289		0001
Purchased Call/Nasdaq FC Index/NFC061Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/01/2024	1	335,268	241.25		13,883		12,937		8,963			(963)		2,273		0001
Purchased Call/Nasdaq FC Index/NFC061Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/01/2024	1	84,259	241.25		3,912		3,630		2,252			(296)		571		0001
Purchased Call/Nasdaq FC Index/NFC061Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/01/2024	1	558,708	241.25		31,288		28,874		14,936			(2,450)		3,788		0001
Purchased Call/Nasdaq FC Index/NFC061Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/01/2024	1	1,035,397	241.25		52,060		47,978		27,679			(4,142)		7,019		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	11/02/2022	1	59,963	237.26	4,706			895		585			(1,296)		175		0001
Purchased Call/Nasdaq FC Index/NFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	1,190,865	244.76	55,369			8,577		3,314			(13,823)		3,313		0001
Purchased Call/Nasdaq FC Index/NFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/21/2022	1	859,991	244.76	41,707			6,470		2,393			(10,427)		2,393		0001
Purchased Call/Nasdaq FC Index/NFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/21/2022	1	381,419	244.76	14,212			2,220		1,062			(3,568)		1,061		0001
Purchased Call/Nasdaq FC Index/NFC061T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2022	01/03/2023	1	1,493,776	282.91		57,660		29,545		1			(28,119)		5,346		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2023	1	2,571,276	282.91		82,252		42,262		2			(39,996)		9,202		0001
Purchased Call/Nasdaq FC Index/NFC061T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/03/2023	1	1,187,775	282.91		27,164		13,996		1			(13,170)		4,251		0001
Purchased Call/Nasdaq FC Index/NFC061T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/03/2023	1	115,897	282.91		2,425		1,264					(1,169)		415		0001
Purchased Call/Nasdaq FC Index/NFC0610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/26/2023	1	1,026,939	272.41	51,911			34,559		3,555			(12,906)		5,907		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/26/2022	1	1,846,682	267.6	73,867			11,459					(36,630)		3,649		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/26/2022	1	363,203	267.6	16,124			2,508					(8,018)		718		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/26/2022	1	1,891,354	267.6	95,345			14,873					(47,805)		3,737		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/26/2022	1	146,112	267.6	7,295			1,141					(3,668)		289		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/26/2022	1	276,757	267.6	14,014			2,198					(7,065)		547		0001
Purchased Call/Nasdaq FC Index/NFC061N$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	08/26/2022	1	91,741	267.6	4,878			778					(2,501)		181		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	1	849,906	272.03	42,491			25,846		2,386			(10,550)		4,676		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	1	516,335	272.03	23,650			14,406		1,450			(5,880)		2,841		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	306,752	272.03	11,491			7,009		861			(2,869)		1,688		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/15/2023	1	58,644	272.03	2,236			1,365		165			(559)		323		0001
Purchased Call/Nasdaq FC Index/NFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/15/2023	1	58,285	272.03	2,320			1,429		164			(585)		321		0001
Purchased Call/Nasdaq FC Index/NFC0614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2020	07/28/2022	1	532,328	230.17	28,077			1,043		4,821			(6,971)		737		0001
Purchased Call/Nasdaq FC Index/NFC0614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/28/2022	1	564,934	230.17	30,435			1,135		5,116			(7,567)		782		0001
Purchased Call/Nasdaq FC Index/NFC061L$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/20/2022	1	50,214	265.46	2,368			126					(1,194)		59		0001
Purchased Call/Nasdaq FC Index/NFC061L$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/20/2022	1	57,034	265.46	2,249			120					(1,137)		67		0001
Purchased Call/Nasdaq FC Index/NFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	1	648,822	260.29	32,636			20,397		4,431			(8,092)		3,626		0001
Purchased Call/Nasdaq FC Index/NFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2023	1	593,412	260.29	29,182			18,314		4,052			(7,245)		3,316		0001
Purchased Call/Nasdaq FC Index/NFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	1	298,784	260.29	15,152			9,522		2,040			(3,767)		1,670		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2022	1	3,253,432	271.68	122,980			39,299		13			(60,984)		9,210		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/25/2022	1	1,141,847	271.68	44,467			14,249		5			(22,111)		3,232		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/25/2022	1	974,478	271.68	38,630			12,413		4			(19,262)		2,759		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/25/2022	1	996,780	271.68	41,789			13,541		4			(20,895)		2,822		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/25/2022	1	81,202	271.68	3,458			1,124					(1,734)		230		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/25/2022	1	62,579	271.68	2,688			876					(1,359)		177		0001
Purchased Call/Nasdaq FC Index/NFC0610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/25/2022	1	52,975	271.68	2,334			763					(1,183)		150		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Q\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/25/2022	1	54,102	271.68	2,489			816					(1,266)		153		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	1	4,582,096	252.17		179,618		120,240		18,796			(59,545)		18,732		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2023	1	754,704	252.17		32,113		21,557		3,096			(10,587)		3,085		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2023	1	761,120	252.17		30,243		20,471		3,122			(9,914)		3,112		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2023	1	252,104	252.17		9,278		6,297		1,034			(3,024)		1,031		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/01/2023	1	97,847	252.17		2,790		1,899		401			(894)		400		0001
Purchased Call/Nasdaq FC Index/NFC061W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/01/2023	1	138,530	252.17		5,708		4,032		568			(1,706)		566		0001
Purchased Call/Nasdaq FC Index/NFC061L\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	07/27/2022	1	55,710	264.67	2,404			176					(1,215)		76		0001
Purchased Call/Nasdaq FC Index/NFC061L\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	07/27/2022	1	70,932	264.67	3,114			228					(1,579)		96		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/18/2023	1	127,160	249.99		3,327		2,735		889			(598)		569		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/18/2023	1	79,109	249.99		2,389		1,981		553			(424)		354		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/18/2023	1	114,303	249.99		2,817		2,342		799			(493)		511		0001
Purchased Call/Nasdaq FC Index/NFC061A\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/25/2022	1	477,813	247.35	24,726			5,020		1,534			(6,148)		1,521		0001
Purchased Call/Nasdaq FC Index/NFC061A\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/25/2022	1	99,576	247.35	5,523			1,125		320			(1,381)		317		0001
Purchased Call/Nasdaq FC Index/NFC061A\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/25/2022	1	74,700	247.35	4,143			845		240			(1,037)		238		0001
Purchased Call/Nasdaq FC Index/NFC061A\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	11/25/2022	1	337,635	247.35	17,677			3,788		1,084			(4,650)		1,075		0001
Purchased Call/Nasdaq FC Index/NFC061X\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/15/2024	1	61,954	250.99		3,293		2,845		1,007			(451)		405		0001
Purchased Call/Nasdaq FC Index/NFC1611\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	1	1,123,224	241.23		52,904		51,378		30,865			(1,594)		7,822		0001
Purchased Call/Nasdaq FC Index/NFC1611\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024	1	433,447	241.23		15,381		15,020		11,911			(423)		3,018		0001
Purchased Call/Nasdaq FC Index/NFC1611\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024	1	637,482	241.23		18,789		18,373		17,518			(441)		4,439		0001
Purchased Call/Nasdaq FC Index/NFC1611\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/07/2024	1	1,363,111	241.23		39,272		38,456		37,457			(868)		9,492		0001
Purchased Call/Nasdaq FC Index/NFC1611\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/07/2024	1	746,812	241.23		23,405		22,950		20,522			(486)		5,201		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/03/2024	1	1,110,378	257.84		52,367		46,244		13,017			(6,178)		7,369		0001
Purchased Call/Nasdaq FC Index/NFC061U\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/24/2023	1	709,419	259.81		26,022		14,921		730			(11,111)		2,678		0001
Purchased Call/Nasdaq FC Index/NFC061U\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/24/2023	1	439,622	259.81		15,483		8,952		452			(6,587)		1,659		0001
Purchased Call/Nasdaq FC Index/NFC061U\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/24/2023	1	114,568	259.81		4,410		2,557		118			(1,869)		432		0001
Purchased Call/Nasdaq FC Index/NFC061U\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/24/2023	1	141,602	259.81		5,957		3,464		146			(2,496)		534		0001
Purchased Call/Nasdaq FC Index/NFC061L\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2022	1	1,569,263	266.71	69,487			3,871					(34,648)		1,882		0001
Purchased Call/Nasdaq FC Index/NFC061L\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/21/2022	1	361,472	266.71	13,567			760					(6,840)		434		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/12/2022	1	200,944	237.43	9,961			577		423			(2,473)		345		0001
Purchased Call/Nasdaq FC Index/NFC061G$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	1	688,742	256.3	33,295			12,778		2,885			(8,267)		3,016		0001
Purchased Call/Nasdaq FC Index/NFC061G$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	1	331,037	256.3	16,855			6,495		1,386			(4,191)		1,450		0001
Purchased Call/Nasdaq FC Index/NFC061G$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	1	58,500	256.3	3,072			1,186		245			(765)		256		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/11/2022	1	664,112	243.66	32,380			5,940		3,055			(8,039)		2,012		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/11/2022	1	155,443	243.66	7,885			1,449		715			(1,960)		471		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/11/2022	1	209,957	243.66	10,874			2,000		966			(2,715)		636		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/11/2022	1	160,043	243.66	8,302			1,538		736			(2,081)		485		0001
Purchased Call/Nasdaq FC Index/NFC061N$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2022	1	2,220,478	269.08	87,931			13,081					(43,604)		4,310		0001
Purchased Call/Nasdaq FC Index/NFC061N$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/24/2022	1	958,778	269.08	37,591			5,608					(18,692)		1,861		0001
Purchased Call/Nasdaq FC Index/NFC061N$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/24/2022	1	626,873	269.08	23,064			3,469					(11,500)		1,217		0001
Purchased Call/Nasdaq FC Index/NFC061N$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/24/2022	1	166,507	269.08	6,992			1,055					(3,496)		323		0001
Purchased Call/Nasdaq FC Index/NFC061L$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/25/2022	1	1,097,682	270.2	34,775			2,312					(17,340)		1,436		0001
Purchased Call/Nasdaq FC Index/NFC061L$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/25/2022	1	630,447	270.2	20,603			1,374					(10,301)		825		0001
Purchased Call/Nasdaq FC Index/NFC061L$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/25/2022	1	102,295	270.2	3,430			231					(1,720)		134		0001
Purchased Call/Nasdaq FC Index/NFC061M$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2022	1	239,891	267.27	10,403			982					(5,173)		371		0001
Purchased Call/Nasdaq FC Index/NFC061M$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2022	1	1,341,129	267.27	54,444			5,156					(27,147)		2,076		0001
Purchased Call/Nasdaq FC Index/NFC061M$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/04/2022	1	77,866	267.27	3,129			309					(1,637)		121		0001
Purchased Call/Nasdaq FC Index/NFC061E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	03/01/2023	1	2,393,758	253.99	112,624			37,645		8,713			(27,963)		9,786		0001
Purchased Call/Nasdaq FC Index/NFC061E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	03/01/2023	1	500,127	253.99	20,577			6,887		1,821			(5,116)		2,045		0001
Purchased Call/Nasdaq FC Index/NFC061E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/01/2023	1	128,521	253.99	5,116			1,722		468			(1,275)		525		0001
Purchased Call/Nasdaq FC Index/NFC061E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/01/2023	1	98,957	253.99	4,095			1,382		360			(1,027)		405		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	11/02/2022	1	322,645	237.26	26,354			4,799		3,149			(6,964)		944		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/02/2022	1	326,365	237.26	20,826			3,642		3,186			(5,287)		955		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/02/2022	1	85,100	237.26	5,029			866		831			(1,261)		249		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/02/2022	1	160,020	237.26	10,346			1,774		1,562			(2,576)		468		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/02/2022	1	550,256	237.26	33,397			5,704		5,371			(8,303)		1,610		0001
Purchased Call/Nasdaq FC Index/NFC0619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	11/02/2022	1	502,820	237.26	26,830			4,576		4,908			(6,662)		1,471		0001
Purchased Call/Nasdaq FC Index/NFC061D$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	02/03/2023	1	932,568	259.79	48,138			14,408		1,384			(11,952)		3,604		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/21/2022	1	377,192	234.66	16,781			464		659			(4,172)		452		0001
Purchased Call/Nasdaq FC Index/NFC0614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/21/2022	1	75,988	234.66	3,167			88		133			(788)		91		0001
Purchased Call/Nasdaq FC Index/NFC0614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/21/2022	1	73,176	234.66	3,134			87		128			(785)		88		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/12/2023	1	121,157	279.75	5,249			3,825		287			(1,305)		730		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/12/2023	1	746,060	279.75	37,283			27,204		1,767			(9,282)		4,495		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/12/2023	1	119,269	279.75	5,432			3,980		282			(1,354)		719		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/12/2023	1	96,158	279.75	4,183			3,069		228			(1,044)		579		0001
Purchased Call/Nasdaq FC Index/NFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/08/2023	1	289,206	277.85	13,510			9,824		784			(3,378)		1,736		0001
Purchased Call/Nasdaq FC Index/NFC0616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	09/01/2022	1	1,088,637	247.35	50,086			4,295		265			(12,453)		2,261		0001
Purchased Call/Nasdaq FC Index/NFC0616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/01/2022	1	419,580	247.35	17,658			1,516		102			(4,396)		872		0001
Purchased Call/Nasdaq FC Index/NFC0616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	09/01/2022	1	103,452	247.35	3,936			338		25			(985)		215		0001
Purchased Call/Nasdaq FC Index/NFC0616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/01/2022	1	59,186	247.35	2,398			206		14			(601)		123		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1	901,542	230.07		42,372		41,965		40,790			(464)		6,340		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	285,190	230.07		13,933		13,856		12,903			(134)		2,006		0001
Purchased Call/Nasdaq FC Index/NFC061I$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/12/2023	1	716,291	245.58	38,297			16,685		8,659			(9,561)		3,332		0001
Purchased Call/Nasdaq FC Index/NFC061I$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/12/2023	1	271,717	245.58	14,030			6,121		3,285			(3,507)		1,264		0001
Purchased Call/Nasdaq FC Index/NFC0614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/05/2022	1	416,524	237.57	19,970			967		577			(4,986)		654		0001
Purchased Call/Nasdaq FC Index/NFC0614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2020	08/05/2022	1	100,297	237.57	4,319			209		139			(1,080)		157		0001
Purchased Call/Nasdaq FC Index/NFC0614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/05/2022	1	95,981	237.57	5,357			264		133			(1,356)		151		0001
Purchased Call/Nasdaq FC Index/NFC061I$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/05/2023	1	1,317,385	252.29	57,073			24,313		9,159			(14,249)		6,061		0001
Purchased Call/Nasdaq FC Index/NFC061I$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/05/2023	1	162,228	252.29	7,009			2,990		1,128			(1,752)		746		0001
Purchased Call/Nasdaq FC Index/NFC061G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/24/2023	1	201,309	246.72	10,893			4,008		1,823			(2,719)		861		0001
Purchased Call/Nasdaq FC Index/NFC061G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/24/2023	1	78,901	246.72	4,912			1,820		714			(1,231)		337		0001
Purchased Call/Nasdaq FC Index/NFC061G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	03/24/2023	1	74,221	246.72	5,463			2,076		672			(1,409)		317		0001
Purchased Call/Nasdaq FC Index/NFC061G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	03/24/2023	1	67,024	246.72	4,238			1,740		607			(1,176)		287		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2022	1	1,999,500	267.32	80,180			10,161					(39,760)		3,588		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2022	1	691,632	267.32	24,295			3,087					(12,081)		1,241		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/16/2022	1	760,346	267.32	24,347			3,102					(12,140)		1,364		0001
Purchased Call/Nasdaq FC Index/NFC061B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/23/2022	1	118,934	251.09	6,499			1,575		315			(1,625)		413		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/23/2022	1	459,623	251.09	23,614			5,708		1,218			(5,863)		1,596		0001
Purchased Call/Nasdaq FC Index/NFC061W5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1	1,156,413	252.17		56,780		47,433		17,399			(9,399)		7,475		0001
Purchased Call/Nasdaq FC Index/NFC061W5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	1	1,801,941	252.17		92,752		77,590		27,111			(15,247)		11,647		0001
Purchased Call/Nasdaq FC Index/NFC061W5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	1,124,504	252.17		54,894		46,111		16,919			(8,961)		7,269		0001
Purchased Call/Nasdaq FC Index/NFC061W5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024	1	116,344	252.17		5,421		4,560		1,750			(879)		752		0001
Purchased Call/Nasdaq FC Index/NFC061K5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1	2,425,262	266.98	93,373			1,543					(46,303)		1,679		0001
Purchased Call/Nasdaq FC Index/NFC0617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/05/2022	1	55,249	243.26	3,302			440		144			(827)		142		0001
Purchased Call/Nasdaq FC Index/NFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/11/2022	1	452,246	274.88	19,792			7,353		5			(9,951)		1,370		0001
Purchased Call/Nasdaq FC Index/NFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/11/2022	1	82,865	274.88	3,621			1,349		1			(1,825)		251		0001
Purchased Call/Nasdaq FC Index/NFC061A5A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/23/2022	1	1,648,763	246.08	84,756			16,998		6,111			(21,073)		5,214		0001
Purchased Call/Nasdaq FC Index/NFC061A5A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/23/2022	1	370,345	246.08	19,941			4,005		1,373			(4,972)		1,171		0001
Purchased Call/Nasdaq FC Index/NFC061USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	1	1,797,352	259.53		71,894		40,540		1,837			(31,602)		6,718		0001
Purchased Call/Nasdaq FC Index/NFC061USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/20/2023	1	680,527	259.53		27,480		15,539		696			(11,951)		2,544		0001
Purchased Call/Nasdaq FC Index/NFC061SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/16/2022	1	2,351,850	276.51	92,898			43,232		22			(46,067)		8,002		0001
Purchased Call/Nasdaq FC Index/NFC061SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/16/2022	1	754,333	276.51	29,136			13,597		7			(14,488)		2,566		0001
Purchased Call/Nasdaq FC Index/NFC061SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/16/2022	1	1,014,971	276.51	37,294			17,452		10			(18,699)		3,453		0001
Purchased Call/Nasdaq FC Index/NFC061SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/16/2022	1	459,460	276.51	19,092			8,959		4			(9,599)		1,563		0001
Purchased Call/Nasdaq FC Index/NFC061W5P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	1	1,352,826	245.56		53,301		36,562		11,234			(16,794)		5,598		0001
Purchased Call/Nasdaq FC Index/NFC061W5P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2023	1	3,096,949	245.56		122,587		84,321		25,718			(38,392)		12,815		0001
Purchased Call/Nasdaq FC Index/NFC061Y57	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/03/2024	1	84,502	257.84		3,671		3,246		991			(429)		561		0001
Purchased Call/Nasdaq FC Index/NFC061Q5M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/31/2023	1	1,289,862	274.52	63,431			42,550		3,714			(15,771)		7,457		0001
Purchased Call/Nasdaq FC Index/NFC061Q5M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/31/2023	1	548,656	274.52	28,380			19,064		1,580			(7,066)		3,172		0001
Purchased Call/Nasdaq FC Index/NFC061Q5M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	10/31/2023	1	54,242	274.52	2,920			1,970		156			(728)		314		0001
Purchased Call/Nasdaq FC Index/NFC061Q5M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	10/31/2023	1	50,298	274.52		1,228		1,034		145			(195)		291		0001
Purchased Call/Nasdaq FC Index/NFC061C5T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/19/2023	1	1,866,421	253.45	108,914			30,262		4,802			(27,042)		6,960		0001
Purchased Call/Nasdaq FC Index/NFC061C5T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/19/2023	1	630,999	253.45	38,017			10,607		1,623			(9,452)		2,353		0001
Purchased Call/Nasdaq FC Index/NFC061C5T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/19/2023	1	1,002,580	253.45	59,652			16,666		2,579			(14,852)		3,738		0001
Purchased Call/Nasdaq FC Index/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	1	2,565,375	239.1		98,510		90,028		48,293			(9,446)		12,196		0001
Purchased Call/Nasdaq FC Index/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	1	74,733	239.1		3,229		2,959		1,407			(302)		355		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/26/2023	1	1,043,999	239.1		44,537		40,929		19,653			(3,711)		4,963		0001
Purchased Call/Nasdaq FC Index/NFC061LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2022	1	4,305,490	263.32	184,273			9,163					(91,630)		4,912		0001
Purchased Call/Nasdaq FC Index/NFC061LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/19/2022	1	50,868	263.32	2,405			121					(1,203)		58		0001
Purchased Call/Nasdaq FC Index/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/26/2023	1	4,083,861	239.1		169,777		156,461		76,878			(13,715)		19,416		0001
Purchased Call/Nasdaq FC Index/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/26/2023	1	305,627	239.1		14,061		13,068		5,753			(1,100)		1,453		0001
Purchased Call/Nasdaq FC Index/NFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/29/2022	1	3,286,068	264.74	130,128			10,121					(64,707)		4,631		0001
Purchased Call/Nasdaq FC Index/NFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/29/2022	1	419,912	264.74	16,654			1,299					(8,350)		592		0001
Purchased Call/Nasdaq FC Index/NFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	07/29/2022	1	79,139	264.74	3,414			267					(1,716)		112		0001
Purchased Call/Nasdaq FC Index/NFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023	1	95,278	262.59	5,747			3,288		487			(1,437)		507		0001
Purchased Call/Nasdaq FC Index/NFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2023	1	614,592	262.59	31,667			18,039		3,140			(7,862)		3,273		0001
Purchased Call/Nasdaq FC Index/NFC061SSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2023	1	1,313,500	275.45	74,294			54,264		4,170			(18,446)		7,929		0001
Purchased Call/Nasdaq FC Index/NFC061SSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/14/2023	1	1,363,599	275.45	69,752			51,158		4,330			(17,342)		8,231		0001
Purchased Call/Nasdaq FC Index/NFC061VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/06/2023	1	369,381	259.8		14,161		8,727		466			(5,492)		1,437		0001
Purchased Call/Nasdaq FC Index/NFC061VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/06/2023	1	73,708	259.8		2,190		1,381		93			(823)		287		0001
Purchased Call/Nasdaq FC Index/NFC061VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/06/2023	1	69,156	259.8		1,778		1,127		87			(652)		269		0001
Purchased Call/Nasdaq FC Index/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	1	3,292,604	241.23		125,777		118,501		56,001			(7,581)		15,959		0001
Purchased Call/Nasdaq FC Index/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/08/2023	1	657,043	241.23		17,132		16,321		11,175			(944)		3,185		0001
Purchased Call/Nasdaq FC Index/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/08/2023	1	684,398	241.23		13,334		12,739		11,640			(630)		3,317		0001
Purchased Call/Nasdaq FC Index/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/08/2023	1	1,767,403	241.23		35,534		34,041		30,060			(1,584)		8,567		0001
Purchased Call/Nasdaq FC Index/NFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	1	1,835,043	242.1		71,567		59,146		25,382			(12,549)		8,332		0001
Purchased Call/Nasdaq FC Index/NFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/27/2023	1	818,034	242.1		36,729		30,607		11,315			(6,357)		3,714		0001
Purchased Call/Nasdaq FC Index/NFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/27/2023	1	1,117,739	242.1		42,013		35,109		15,460			(7,176)		5,075		0001
Purchased Call/Nasdaq FC Index/NFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/27/2023	1	941,909	242.1		37,972		31,820		13,028			(6,223)		4,277		0001
Purchased Call/Nasdaq FC Index/NFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/27/2023	1	79,387	242.1		3,204		2,692		1,098			(518)		360		0001
Purchased Call/Nasdaq FC Index/NFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2022	1	1,656,858	272.61	63,126			20,520		5			(31,304)		4,730		0001
Purchased Call/Nasdaq FC Index/NFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2022	1	907,426	272.61	36,316			11,903		3			(18,058)		2,591		0001
Purchased Call/Nasdaq FC Index/NFC061VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2023	1	2,188,135	254.13		85,994		54,013		6,308			(32,041)		8,666		0001
Purchased Call/Nasdaq FC Index/NFC061VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/14/2023	1	479,716	254.13		22,029		13,875		1,383			(8,170)		1,900		0001
Purchased Call/Nasdaq FC Index/NFC061VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/14/2023	1	2,539,587	254.13		99,933		63,823		7,321			(36,716)		10,058		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	1	1,785,285	278.91	70,162			35,471		17			(34,888)		6,321		0001
Purchased Call/Nasdaq FC Index/NFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/30/2022	1	2,130,861	278.91		80,678		41,015		20			(39,667)		7,544		0001
Purchased Call/Nasdaq FC Index/NFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	12/30/2022	1	236,647	278.91		6,448		3,287		2			(3,161)		838		0001
Purchased Call/Nasdaq FC Index/NFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	12/30/2022	1	56,465	278.91		255		184		1			(71)		200		0001
Purchased Call/Nasdaq FC Index/NFC061L$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/11/2023	1	120,633	266.78	5,978			3,092		407			(1,488)		612		0001
Purchased Call/Nasdaq FC Index/NFC061L$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/11/2023	1	137,501	266.78	6,644			3,451		463			(1,656)		698		0001
Purchased Call/Nasdaq FC Index/NFC0616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/29/2022	1	90,898	246.09	4,695			383		26			(1,170)		184		0001
Purchased Call/Nasdaq FC Index/NFC0616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	08/29/2022	1	58,678	246.09	2,318			192		17			(585)		119		0001
Purchased Call/Nasdaq FC Index/NFC061L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/18/2022	1	579,750	265.23	22,776			1,073					(11,357)		644		0001
Purchased Call/Nasdaq FC Index/NFC061L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/18/2022	1	173,105	265.23	8,184			391					(4,115)		192		0001
Purchased Call/Nasdaq FC Index/NFC061S$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	11/24/2023	1	55,858	276.95	2,979			2,144		153			(755)		331		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/31/2023	1	1,648,256	257.68		62,304		47,116		4,951			(15,533)		7,140		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	1	1,546,675	257.68		59,363		45,017		4,646			(14,678)		6,700		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/31/2023	1	1,824,797	257.68		76,907		58,483		5,481			(18,534)		7,905		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/31/2023	1	174,367	257.68		6,706		5,114		524			(1,602)		755		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	03/31/2023	1	85,877	257.68		2,909		2,225		258			(689)		372		0001
Purchased Call/Nasdaq FC Index/NFC061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	03/31/2023	1	189,330	257.68		6,488		5,003		569			(1,522)		820		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	1	3,998,599	241.51		151,547		139,440		64,713			(12,456)		19,154		0001
Purchased Call/Nasdaq FC Index/NFC061K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2022	1	506,950	266.98	18,628			310					(9,263)		351		0001
Purchased Call/Nasdaq FC Index/NFC061K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2022	1	1,031,475	266.98	38,751			648					(19,322)		714		0001
Purchased Call/Nasdaq FC Index/NFC061K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/07/2022	1	55,513	266.98	2,131			36					(1,075)		38		0001
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	1	2,759,181	252.72		109,539		70,484		9,761			(39,723)		10,999		0001
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/17/2023	1	3,968,902	252.72		149,195		96,268		14,040			(53,047)		15,821		0001
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/17/2023	1	837,656	252.72		26,715		17,286		2,963			(9,451)		3,339		0001
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/17/2023	1	75,915	252.72		2,866		1,870		269			(1,009)		303		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2022	1	1,190,463	272.61	48,822			16,047		4			(24,344)		3,399		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2022	1	276,132	272.61	11,487			3,786		1			(5,775)		788		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2022	1	292,800	272.61	12,427			4,107		1			(6,265)		836		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/27/2022	1	225,923	272.61	10,086			3,343		1			(5,099)		645		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2023	1	1,111,666	252.72		43,688		28,283		3,974			(15,671)		4,469		0001
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2023	1	344,723	252.72		12,972		8,421		1,232			(4,562)		1,386		0001
Purchased Call/Nasdaq FC Index/NFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/21/2023	1	1,179,133	252.72		37,933		24,693		4,215			(13,271)		4,741		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/14/2024	1	409,362	227.45		21,148		21,118		20,180			(59)		2,865		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	1	5,008,621	249.8		197,340		156,888		35,077			(41,631)		22,245		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/14/2023	1	2,002,272	249.8		79,353		63,439		14,022			(16,047)		8,893		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/14/2023	1	610,281	249.8		26,996		21,642		4,274			(5,399)		2,711		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/14/2023	1	54,374	249.8		2,209		1,776		381			(437)		242		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	04/14/2023	1	296,443	249.8		7,085		5,998		2,076			(1,136)		1,317		0001
Purchased Call/Nasdaq FC Index/NFC061Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2023	1	1,342,445	253.29		46,163		36,189		6,610			(10,047)		5,921		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2023	1	902,866	241.51		33,608		31,009		14,612			(2,678)		4,325		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2023	1	828,664	241.51		34,380		31,986		13,411			(2,652)		3,969		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/31/2023	1	1,853,606	241.51		69,229		64,588		29,999			(5,164)		8,879		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2023	1	411,830	241.51		15,518		14,518		6,665			(1,037)		1,973		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/31/2023	1	205,532	241.51		8,059		7,561		3,326			(518)		985		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	05/31/2023	1	75,870	241.51		1,288		1,251		1,228			(52)		363		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	05/31/2023	1	52,784	241.51		1,043		1,018		854			(27)		253		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	11/11/2022	1	141,542	243.66	9,445			1,792		651			(2,432)		429		0001
Purchased Call/Nasdaq FC Index/NFC0619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	11/11/2022	1	55,732	243.66	3,605			720		256			(977)		169		0001
Purchased Call/Nasdaq FC Index/NFC061K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	1	245,543	264.37	11,737			5,868		954			(2,910)		1,228		0001
Purchased Call/Nasdaq FC Index/NFC061K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023	1	777,499	264.37	37,556			18,882		3,019			(9,325)		3,887		0001
Purchased Call/Nasdaq FC Index/NFC061K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	1	504,836	264.37	26,409			13,296		1,961			(6,566)		2,524		0001
Purchased Call/Nasdaq FC Index/NFC061K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023	1	154,844	264.37	8,100			4,084		601			(2,025)		774		0001
Purchased Call/Nasdaq FC Index/NFC061K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	06/30/2023	1	93,621	264.37	4,919			2,501		364			(1,240)		468		0001
Purchased Call/Nasdaq FC Index/NFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/11/2022	1	588,501	245.65	31,911			4,483		1,120			(7,934)		1,563		0001
Purchased Call/Nasdaq FC Index/NFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/11/2022	1	198,723	245.65	10,541			1,483		378			(2,624)		528		0001
Purchased Call/Nasdaq FC Index/NFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/11/2022	1	67,500	245.65	3,479			492		128			(868)		179		0001
Purchased Call/Nasdaq FC Index/NFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/11/2022	1	56,106	245.65	2,718			385		107			(681)		149		0001
Purchased Call/Nasdaq FC Index/NFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2023	1	1,835,940	253.77		71,602		47,734		6,263			(23,933)		7,490		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/28/2023	1	1,234,416	253.77		45,433		30,372		4,211			(15,103)		5,036		0001
Purchased Call/Nasdaq FC Index/NFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/28/2023	1	1,307,989	253.77		51,800		34,725		4,462			(17,124)		5,336		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2023	1	116,992	249.8		4,563		3,635		825			(955)		522		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/17/2023	1	1,801,295	249.8		79,969		64,241		12,706			(15,862)		8,042		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/17/2023	1	851,308	249.8		34,693		27,947		6,005			(6,804)		3,801		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/17/2023	1	200,992	249.8		7,378		5,994		1,418			(1,431)		897		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/17/2023	1	318,163	249.8		8,253		6,761		2,244			(1,507)		1,420		0001
Purchased Call/Nasdaq FC Index/NFC061U$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/09/2024	1	772,855	268.69		39,493		30,300		4,123			(9,222)		4,778		0001
Purchased Call/Nasdaq FC Index/NFC061U$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/09/2024	1	91,803	268.69		4,783		3,675		490			(1,112)		568		0001
Purchased Call/Nasdaq FC Index/NFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	66,816	259.26		3,287		2,606		645			(691)		419		0001
Purchased Call/Nasdaq FC Index/NFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024	1	878,018	259.26		46,566		36,970		8,482			(9,634)		5,510		0001
Purchased Call/Nasdaq FC Index/NFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/26/2024	1	1,729,319	259.26		91,048		72,385		16,706			(18,738)		10,853		0001
Purchased Call/Nasdaq FC Index/NFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/26/2024	1	141,509	259.26		6,757		5,402		1,367			(1,376)		888		0001
Purchased Call/Nasdaq FC Index/NFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	01/26/2024	1	128,448	259.26		5,276		4,272		1,241			(1,009)		806		0001
Purchased Call/Nasdaq FC Index/NFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/20/2023	1	439,816	259.13	22,014			6,164		544			(5,466)		1,644		0001
Purchased Call/Nasdaq FC Index/NFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1	530,330	259.13	26,360			7,391		656			(6,554)		1,982		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	1	1,573,713	266.49	79,131			48,965		6,804			(19,674)		8,727		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023	1	1,474,481	266.49	70,877			43,918		6,375			(17,695)		8,177		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023	1	205,466	266.49	8,365			5,191		888			(2,091)		1,139		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	09/22/2023	1	134,260	266.49		2,892		2,314		580			(581)		745		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023	1	145,240	270.68	7,262			4,353		443			(1,806)		793		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023	1	616,631	270.68	30,617			18,379		1,879			(7,644)		3,366		0001
Purchased Call/Nasdaq FC Index/NFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/08/2023	1	425,834	270.68	20,593			12,379		1,298			(5,148)		2,324		0001
Purchased Call/Nasdaq FC Index/NFC061J$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/16/2023	1	713,468	258.07	42,022			20,715		4,023			(10,638)		3,498		0001
Purchased Call/Nasdaq FC Index/NFC061S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/09/2022	1	2,385,718	277.85	93,997			41,921		3			(46,612)		7,947		0001
Purchased Call/Nasdaq FC Index/NFC061S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/09/2022	1	442,032	277.85	18,661			8,346		1			(9,279)		1,472		0001
Purchased Call/Nasdaq FC Index/NFC061S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/09/2022	1	1,186,456	277.85	45,477			20,395		1			(22,801)		3,952		0001
Purchased Call/Nasdaq FC Index/NFC061S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/09/2022	1	296,321	277.85	10,697			4,811					(5,378)		987		0001
Purchased Call/Nasdaq FC Index/NFC061S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/09/2022	1	61,838	277.85	2,317			1,054					(1,171)		206		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061L$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/12/2023	1	2,238,231	267.07	108,781			56,261		7,438			(27,009)		11,374		0001
Purchased Call/Nasdaq FC Index/NFC061V$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/10/2023	1	1,744,967	253.98		80,316		50,254		4,975			(30,119)		6,850		0001
Purchased Call/Nasdaq FC Index/NFC061V$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/10/2023	1	174,296	253.98		6,897		4,377		497			(2,562)		684		0001
Purchased Call/Nasdaq FC Index/NFC061Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/31/2022	1	2,070,411	274.52	81,377			27,502		6			(40,577)		6,009		0001
Purchased Call/Nasdaq FC Index/NFC061Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/31/2022	1	400,720	274.52	16,670			5,649		1			(8,335)		1,163		0001
Purchased Call/Nasdaq FC Index/NFC061Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	10/31/2022	1	208,805	274.52	9,044			3,091		1			(4,534)		606		0001
Purchased Call/Nasdaq FC Index/NFC061Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	10/31/2022	1	203,351	274.52	8,748			3,006		1			(4,435)		590		0001
Purchased Call/Nasdaq FC Index/NFC061Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	10/31/2022	1	76,100	274.52	2,919			1,017					(1,488)		221		0001
Purchased Call/Nasdaq FC Index/NFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/08/2023	1	346,100	241.23		7,733		7,429		5,886			(324)		1,678		0001
Purchased Call/Nasdaq FC Index/NFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/08/2023	1	50,207	241.23		953		929		854			(35)		243		0001
Purchased Call/Nasdaq FC Index/NFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/08/2023	1	137,928	241.23		2,870		2,805		2,346			(73)		669		0001
Purchased Call/Nasdaq FC Index/NFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/08/2023	1	184,584	241.23		3,826		3,749		3,139			(87)		895		0001
Purchased Call/Nasdaq FC Index/NFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	1	62,188	261.19	3,029			1,493		298			(753)		308		0001
Purchased Call/Nasdaq FC Index/NFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023	1	2,191,395	261.19	116,789			57,668		10,488			(29,157)		10,851		0001
Purchased Call/Nasdaq FC Index/NFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/23/2023	1	63,613	261.19	3,388			1,677		304			(848)		315		0001
Purchased Call/Nasdaq FC Index/NFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	08/31/2022	1	66,747	246.6	2,598			221		20			(653)		138		0001
Purchased Call/Nasdaq FC Index/NFC061P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2022	1	2,452,167	260.42	98,822			26,407		62			(49,005)		6,353		0001
Purchased Call/Nasdaq FC Index/NFC061P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2022	1	770,742	260.42	31,283			8,476		19			(15,598)		1,997		0001
Purchased Call/Nasdaq FC Index/NFC061P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2022	1	657,665	260.42	24,951			6,760		17			(12,545)		1,704		0001
Purchased Call/Nasdaq FC Index/NFC061P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2022	1	324,444	260.42	13,480			3,642		8			(6,703)		841		0001
Purchased Call/Nasdaq FC Index/NFC0617$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/30/2022	1	742,011	242.71	39,315			4,935		1,977			(9,761)		1,863		0001
Purchased Call/Nasdaq FC Index/NFC0617$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	1	352,687	242.71	16,566			2,082		940			(4,119)		885		0001
Purchased Call/Nasdaq FC Index/NFC061U$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	1	302,612	259.53		11,089		6,288		309			(4,805)		1,131		0001
Purchased Call/Nasdaq FC Index/NFC061X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/17/2023	1	2,193,735	252.25		83,801		60,123		10,281			(24,107)		9,258		0001
Purchased Call/Nasdaq FC Index/NFC061X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/17/2023	1	775,598	252.25		32,777		23,581		3,635			(9,365)		3,273		0001
Purchased Call/Nasdaq FC Index/NFC061X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/17/2023	1	1,046,103	252.25		43,669		31,505		4,903			(12,218)		4,415		0001
Purchased Call/Nasdaq FC Index/NFC061X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/17/2023	1	123,040	252.25		5,585		4,041		577			(1,551)		519		0001
Purchased Call/Nasdaq FC Index/NFC061X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/17/2023	1	52,160	252.25		2,461		1,800		244			(674)		220		0001
Purchased Call/Nasdaq FC Index/NFC061R$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/27/2023	1	76,258	276.95	3,885			2,754		207			(967)		453		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061L\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	1	2,033,640	266.28	81,752			6,341					(40,540)		2,866		0001
Purchased Call/Nasdaq FC Index/NFC061L\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/29/2022	1	1,102,242	266.28	40,856			3,178					(20,316)		1,553		0001
Purchased Call/Nasdaq FC Index/NFC061L\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/29/2022	1	1,328,402	266.28	49,139			3,833					(24,638)		1,872		0001
Purchased Call/Nasdaq FC Index/NFC061K\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/28/2023	1	2,188,519	264.06	106,417			52,989		8,641			(26,422)		10,913		0001
Purchased Call/Nasdaq FC Index/NFC061K\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/28/2023	1	945,884	264.06	45,922			22,898		3,735			(11,417)		4,716		0001
Purchased Call/Nasdaq FC Index/NFC061K\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	06/28/2023	1	1,371,081	264.06	72,069			36,185		5,413			(17,968)		6,837		0001
Purchased Call/Nasdaq FC Index/NFC061K\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/28/2023	1	52,572	264.06	2,785			1,400		208			(698)		262		0001
Purchased Call/Nasdaq FC Index/NFC061W\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/26/2024	1	884,574	253.4		42,099		35,131		12,386			(7,007)		5,699		0001
Purchased Call/Nasdaq FC Index/NFC061W\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/26/2024	1	548,555	253.4		26,778		22,377		7,681			(4,426)		3,534		0001
Purchased Call/Nasdaq FC Index/NFC061C\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	01/06/2023	1	435,974	254.38	20,292			5,305		854			(5,066)		1,573		0001
Purchased Call/Nasdaq FC Index/NFC061R\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2021	11/29/2022	1	3,427,443	280.04	132,985			55,319		24			(65,946)		11,059		0001
Purchased Call/Nasdaq FC Index/NFC061R\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/29/2022	1	1,573,097	280.04	56,230			23,455		11			(27,961)		5,076		0001
Purchased Call/Nasdaq FC Index/NFC061R\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/29/2022	1	2,236,811	280.04	74,124			31,005		16			(36,960)		7,217		0001
Purchased Call/Nasdaq FC Index/NFC061R\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/29/2022	1	58,652	280.04	2,029			856					(1,015)		189		0001
Purchased Call/Nasdaq FC Index/NFC061D\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	1	363,480	259.79	19,084			5,720		539			(4,745)		1,405		0001
Purchased Call/Nasdaq FC Index/NFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/24/2024	1	54,790	239.1		2,949		2,846		1,622			(114)		378		0001
Purchased Call/Nasdaq FC Index/NFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/24/2024	1	141,083	239.1		7,134		6,905		4,176			(238)		973		0001
Purchased Call/Nasdaq FC Index/NFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	05/24/2024	1	58,472	239.1		1,819		1,778		1,731			(44)		403		0001
Purchased Call/Nasdaq FC Index/NFC061X\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/17/2023	1	2,840,490	254.73		107,371		77,247		10,338			(30,677)		11,987		0001
Purchased Call/Nasdaq FC Index/NFC061X\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/17/2023	1	1,178,384	254.73		44,040		31,772		4,289			(12,321)		4,973		0001
Purchased Call/Nasdaq FC Index/NFC061X\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/17/2023	1	534,082	254.73		21,721		15,715		1,944			(6,034)		2,254		0001
Purchased Call/Nasdaq FC Index/NFC061F\$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/03/2023	1	95,736	247.38	5,000			1,709		707			(1,255)		393		0001
Purchased Call/Nasdaq FC Index/NFC061S\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2022	1	2,584,494	275.45	102,346			46,803		27			(50,752)		8,741		0001
Purchased Call/Nasdaq FC Index/NFC061S\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2022	1	446,683	275.45	21,065			9,660		5			(10,475)		1,511		0001
Purchased Call/Nasdaq FC Index/NFC061S\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/14/2022	1	812,977	275.45	33,853			15,654		9			(16,880)		2,750		0001
Purchased Call/Nasdaq FC Index/NFC061S\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/14/2022	1	475,867	275.45	19,401			8,996		5			(9,700)		1,609		0001
Purchased Call/Nasdaq FC Index/NFC061B\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1	888,087	247.79	43,797			9,739		3,170			(10,889)		2,958		0001
Purchased Call/Nasdaq FC Index/NFC061B\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/09/2022	1	347,756	247.79	17,950			3,997		1,241			(4,481)		1,158		0001
Purchased Call/Nasdaq FC Index/NFC061S\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/01/2023	1	57,247	276.65	2,841			2,070		162			(719)		341		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	1	106,553	266.97	5,168			2,676		357			(1,281)		542		0001
Purchased Call/Nasdaq FC Index/NFC061L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/13/2023	1	841,463	266.97	41,447			21,493		2,817			(10,291)		4,282		0001
Purchased Call/Nasdaq FC Index/NFC061L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/13/2023	1	249,652	266.97	12,054			6,277		836			(2,997)		1,270		0001
Purchased Call/Nasdaq FC Index/NFC061L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/13/2023	1	70,624	266.97	3,304			1,757		236			(839)		359		0001
Purchased Call/Nasdaq FC Index/NFC061J$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/06/2023	1	1,711,266	252.19	86,585			40,549		14,667			(21,527)		8,270		0001
Purchased Call/Nasdaq FC Index/NFC061J$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/06/2023	1	511,376	252.19	25,854			12,124		4,383			(6,437)		2,471		0001
Purchased Call/Nasdaq FC Index/NFC1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/26/2023	1	50,371	239.1		2,107		1,980		948			(132)		239		0001
Purchased Call/Nasdaq FC Index/NFC1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	05/26/2023	1	56,669	239.1		1,228		1,174		1,067			(57)		269		0001
Purchased Call/Nasdaq FC Index/NFC061E$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	1	688,998	263.57	35,029			10,853		685			(8,709)		2,705		0001
Purchased Call/Nasdaq FC Index/NFC061E$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	1	587,271	263.57	29,411			9,125		584			(7,353)		2,305		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	1	3,449,696	230.21		132,123		129,212		123,092			(3,258)		17,035		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2023	1	513,974	230.21		19,736		19,355		18,340			(434)		2,538		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2023	1	445,171	230.21		17,984		17,784		15,885			(347)		2,198		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	6,439,818	245.12		253,085		206,686		69,331			(47,975)		28,947		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/21/2023	1	381,125	245.12		16,124		13,204		4,103			(2,948)		1,713		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/21/2023	1	243,154	245.12		8,124		6,672		2,618			(1,467)		1,093		0001
Purchased Call/Nasdaq FC Index/NFC061L$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	1	2,256,602	270.2	86,202			5,028					(42,864)		2,770		0001
Purchased Call/Nasdaq FC Index/NFC061L$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/22/2022	1	814,480	270.2	31,229			1,827					(15,658)		1,000		0001
Purchased Call/Nasdaq FC Index/NFC061L$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/22/2022	1	58,925	270.2	1,928			113					(972)		72		0001
Purchased Call/Nasdaq FC Index/NFC061L$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/22/2022	1	72,851	270.2	2,427			144					(1,227)		89		0001
Purchased Call/Nasdaq FC Index/NFC0614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	07/28/2022	1	81,690	230.17	5,114			192		740			(1,280)		113		0001
Purchased Call/Nasdaq FC Index/NFC0614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	07/28/2022	1	67,500	230.17	4,314			162		611			(1,081)		93		0001
Purchased Call/Nasdaq FC Index/NFC061P$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/03/2022	1	1,495,657	260.74	55,985			14,578		23			(27,916)		3,815		0001
Purchased Call/Nasdaq FC Index/NFC061P$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/03/2022	1	1,320,935	260.74	51,978			13,572		21			(25,989)		3,370		0001
Purchased Call/Nasdaq FC Index/NFC061P$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/03/2022	1	150,635	260.74	5,604			1,484		2			(2,841)		384		0001
Purchased Call/Nasdaq FC Index/NFC061P$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/03/2022	1	348,385	260.74	14,364			3,793		5			(7,202)		889		0001
Purchased Call/Nasdaq FC Index/NFC061H$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1	123,423	259.16	6,134			2,491		434			(1,525)		555		0001
Purchased Call/Nasdaq FC Index/NFC0617$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/30/2022	1	189,324	242.71	9,524			1,199		504			(2,378)		475		0001
Purchased Call/Nasdaq FC Index/NFC061P$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	1	694,911	270.39	34,927			22,931		2,548			(8,672)		3,972		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	216,574	270.39	10,132			6,662		794			(2,519)		1,238		0001
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023	1	887,333	270.39	44,992			29,621		3,254			(11,232)		5,072		0001
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/20/2023	1	82,236	270.39	4,209			2,779		302			(1,054)		470		0001
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/20/2023	1	102,299	270.39	5,478			3,632		375			(1,373)		585		0001
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/20/2023	1	629,879	270.39	35,176			23,418		2,310			(8,880)		3,600		0001
Purchased Call/Nasdaq FC Index/NFC061KSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/29/2023	1	1,746,971	264.58	83,129			41,508		6,679			(20,640)		8,723		0001
Purchased Call/Nasdaq FC Index/NFC061KSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/29/2023	1	832,646	264.58	40,062			20,114		3,183			(9,960)		4,158		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	1	913,409	267.23	47,238			26,490		3,276			(11,745)		4,823		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	1	841,598	267.23	42,107			23,645		3,018			(10,512)		4,444		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/11/2023	1	212,365	267.23	9,751			5,483		762			(2,438)		1,121		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/11/2023	1	59,640	267.23	2,685			1,518		214			(673)		315		0001
Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2023	1	68,864	264.57	3,429			1,941		299			(850)		366		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2022	1	1,836,510	276.73	69,053			23,779		2			(34,243)		5,395		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2022	1	886,374	276.73	34,785			12,078		1			(17,297)		2,604		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2022	1	990,912	276.73	39,066			13,603		1			(19,479)		2,911		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2022	1	249,370	276.73	9,804			3,423					(4,929)		733		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2022	1	60,153	276.73	2,304			809					(1,162)		177		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/03/2022	1	56,807	276.73	2,004			709					(1,013)		167		0001
Purchased Call/Nasdaq FC Index/NFC061QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/03/2022	1	144,807	276.73	5,494			1,951					(2,794)		425		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	643,657	275.61	30,710			21,972		1,954			(7,635)		3,838		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/01/2023	1	319,669	275.61	15,878			11,376		970			(3,964)		1,906		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2023	1	200,807	275.61	11,228			8,055		610			(2,807)		1,197		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/01/2023	1	117,093	275.61	6,538			4,744		355			(1,653)		698		0001
Purchased Call/Nasdaq FC Index/NFC061WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/28/2024	1	893,864	253.77		41,388		34,556		12,158			(6,870)		5,768		0001
Purchased Call/Nasdaq FC Index/NFC061WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/28/2024	1	208,609	253.77		10,226		8,550		2,838			(1,686)		1,346		0001
Purchased Call/Nasdaq FC Index/NFC061WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	02/28/2024	1	53,401	253.77		2,029		1,727		726			(304)		345		0001
Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/17/2023	1	1,024,762	264.57	48,223			27,328		4,453			(11,973)		5,450		0001
Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/17/2023	1	830,073	264.57	42,795			24,386		3,607			(10,655)		4,415		0001
Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/17/2023	1	79,379	264.57	5,149			2,971		345			(1,302)		422		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061M$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/17/2023	1	359,257	264.57	17,435			9,922		1,561			(4,335)		1,911		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	1	1,945,200	260.56		89,868		78,511		19,652			(11,449)		12,849		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	1,320,789	260.56		59,308		51,884		13,344			(7,485)		8,724		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	516,287	260.56		22,232		19,530		5,216			(2,779)		3,410		0001
Purchased Call/Nasdaq FC Index/NFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/12/2023	1	175,759	267.07	8,654			4,482		584			(2,152)		893		0001
Purchased Call/Nasdaq FC Index/NFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/12/2023	1	361,025	267.07	17,330			9,013		1,200			(4,315)		1,835		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	1	3,161,579	250.74		122,669		99,014		21,033			(23,862)		14,187		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/20/2023	1	328,497	250.74		11,581		9,426		2,185			(2,227)		1,474		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/20/2023	1	1,641,557	250.74		49,298		40,235		10,921			(9,371)		7,366		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/20/2023	1	382,060	250.74		12,373		10,126		2,542			(2,268)		1,714		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/20/2023	1	425,837	250.74		10,699		8,781		2,833			(1,937)		1,911		0001
Purchased Call/Nasdaq FC Index/NFC061B$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/09/2022	1	738,294	247.28	38,784			8,636		2,769			(9,683)		2,459		0001
Purchased Call/Nasdaq FC Index/NFC061B$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/09/2022	1	83,892	247.28	4,675			1,042		315			(1,169)		279		0001
Purchased Call/Nasdaq FC Index/NFC061Y$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	1	4,251,652	250.36		167,515		131,520		28,025			(36,257)		18,818		0001
Purchased Call/Nasdaq FC Index/NFC061F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/16/2023	1	512,213	250.33	26,088			9,258		3,149			(6,477)		2,157		0001
Purchased Call/Nasdaq FC Index/NFC061F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/16/2023	1	137,999	250.33	6,224			2,218		848			(1,547)		581		0001
Purchased Call/Nasdaq FC Index/NFC061F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/16/2023	1	95,821	250.33	4,597			1,659		589			(1,161)		404		0001
Purchased Call/Nasdaq FC Index/NFC061G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/30/2023	1	589,777	248.37	31,938			11,949		4,752			(7,930)		2,550		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	380,277	260.56		16,521		14,533		3,842			(2,045)		2,512		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2024	1	53,467	260.56		2,436		2,146		540			(293)		353		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	1	91,105	260.34	4,537			2,829		620			(1,125)		509		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/28/2023	1	1,646,205	260.34	82,456			51,492		11,198			(20,473)		9,190		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/28/2023	1	482,681	260.34	23,676			14,847		3,283			(5,887)		2,695		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/28/2023	1	124,521	260.34	6,337			3,980		847			(1,578)		695		0001
Purchased Call/Nasdaq FC Index/NFC061U$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	1	33,189	261.46		1,620		1,288		289			(333)		209		0001
Purchased Call/Nasdaq FC Index/NFC061R$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2022	1	1,440,459	276.95	56,754			23,452					(27,990)		4,632		0001
Purchased Call/Nasdaq FC Index/NFC061R$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/28/2022	1	1,686,454	276.95	69,297			28,794		1			(34,553)		5,424		0001
Purchased Call/Nasdaq FC Index/NFC061R$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/28/2022	1	562,552	276.95	21,287			8,870					(10,644)		1,809		0001
Purchased Call/Nasdaq FC Index/NFC061R$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/28/2022	1	73,370	276.95	2,874			1,208					(1,441)		236		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/25/2022	1	610,267	276.95	23,983			9,793					(11,926)		1,943		0001
Purchased Call/Nasdaq FC Index/NFC061RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/25/2022	1	189,824	276.95	7,786			3,197					(3,915)		604		0001
Purchased Call/Nasdaq FC Index/NFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	1	765,078	237.72	41,228			6,767		6,780			(10,236)		2,193		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	1,598,949	250.74		76,110		68,792		27,276			(7,402)		10,742		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	202,982	250.74		8,929		8,104		3,463			(857)		1,364		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/19/2024	1	1,546,672	250.74		60,821		55,276		26,385			(5,765)		10,391		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/19/2024	1	499,040	250.74		17,096		15,581		8,513			(1,535)		3,353		0001
Purchased Call/Nasdaq FC Index/NFC061Z$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	1	1,268,420	240.9		60,377		56,064		34,452			(4,537)		8,637		0001
Purchased Call/Nasdaq FC Index/NFC061Z$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/07/2024	1	85,235	240.9		3,531		3,306		2,315			(238)		580		0001
Purchased Call/Nasdaq FC Index/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/21/2023	1	1,346,774	281.29	61,524			43,109		2,648			(15,296)		7,952		0001
Purchased Call/Nasdaq FC Index/NFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/11/2023	1	304,152	270.68	15,177			9,123		954			(3,758)		1,666		0001
Purchased Call/Nasdaq FC Index/NFC061B$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/16/2022	1	1,111,542	252	56,768			13,155		2,356			(14,095)		3,782		0001
Purchased Call/Nasdaq FC Index/NFC061B$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/16/2022	1	612,461	252	31,328			7,269		1,298			(7,789)		2,084		0001
Purchased Call/Nasdaq FC Index/NFC061B$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	92,401	252	4,532			1,053		196			(1,131)		314		0001
Purchased Call/Nasdaq FC Index/NFC0615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/26/2022	1	196,267	245.77	9,623			744		58			(2,393)		388		0001
Purchased Call/Nasdaq FC Index/NFC0615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/26/2022	1	448,447	245.77	22,425			1,737		132			(5,599)		886		0001
Purchased Call/Nasdaq FC Index/NFC0615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/26/2022	1	471,613	245.77	24,255			1,881		139			(6,064)		932		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/21/2024	1	86,320	230.07		4,634		4,614		3,906			(38)		607		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024	1	731,119	230.07		34,003		33,955		33,079			(94)		5,141		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/21/2024	1	847,760	230.07		39,833		39,833		38,357			(55)		5,962		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024	1	205,871	230.07		9,261		9,261		9,315					1,448		0001
Purchased Call/Nasdaq FC Index/NFC0613$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/08/2022	1	493,361	235.76	22,391			217		88			(5,590)		365		0001
Purchased Call/Nasdaq FC Index/NFC061D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	02/02/2023	1	1,127,939	260.36	54,456			16,180		1,512			(13,521)		4,349		0001
Purchased Call/Nasdaq FC Index/NFC061D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	02/02/2023	1	923,867	260.36	46,946			14,006		1,238			(11,672)		3,562		0001
Purchased Call/Nasdaq FC Index/NFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/20/2023	1	72,139	259.13	3,719			1,044		89			(929)		270		0001
Purchased Call/Nasdaq FC Index/NFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/20/2023	1	62,191	259.13	3,211			903		77			(803)		232		0001
Purchased Call/Nasdaq FC Index/NFC061W$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	1	1,623,619	252.29		63,483		43,084		6,809			(20,697)		6,665		0001
Purchased Call/Nasdaq FC Index/NFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/26/2023	1	1,052,695	266.64	42,915			26,718		4,595			(10,670)		5,864		0001
Purchased Call/Nasdaq FC Index/NFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/26/2023	1	129,558	266.64	5,248			3,285		566			(1,308)		722		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	09/26/2023	1	55,027	266.64	2,243			1,422		240			(566)		307		0001
Purchased Call/Nasdaq FC Index/NFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	09/26/2023	1	86,607	266.64	3,635			2,301		378			(915)		482		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2023	1	449,416	230.21		19,678		19,568		16,036			(164)		2,219		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2023	1	1,445,804	230.21		55,267		55,112		51,589			(309)		7,139		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/21/2023	1	773,289	230.21		29,358		29,358		27,593			(82)		3,818		0001
Purchased Call/Nasdaq FC Index/NFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2023	1	106,668	230.21		3,776		3,776		3,806					527		0001
Purchased Call/Nasdaq FC Index/NFC061Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2024	1	1,613,418	250.53		76,894		68,655		28,007			(8,321)		10,774		0001
Purchased Call/Nasdaq FC Index/NFC061Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/11/2024	1	1,075,786	250.53		55,350		49,488		18,675			(5,922)		7,184		0001
Purchased Call/Nasdaq FC Index/NFC061Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/11/2024	1	225,773	250.53		10,697		9,604		3,919			(1,131)		1,508		0001
Purchased Call/Nasdaq FC Index/NFC061HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/21/2023	1	1,253,282	259.16	63,641			25,879		4,405			(15,888)		5,634		0001
Purchased Call/Nasdaq FC Index/NFC061HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/21/2023	1	175,464	259.16	8,565			3,492		617			(2,144)		789		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1	1,726,758	250.36		82,712		73,862		30,267			(8,939)		11,539		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	1	1,493,583	250.36		76,779		68,658		26,180			(8,204)		9,981		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	1	1,073,746	250.36		50,694		45,519		18,821			(5,354)		7,175		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024	1	768,495	250.36		36,865		33,194		13,470			(3,712)		5,136		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/12/2024	1	307,627	250.36		15,642		14,104		5,392			(1,556)		2,056		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/13/2023	1	3,144,836	267.04		124,221		67,631		818			(57,176)		11,552		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/13/2023	1	504,772	267.04		20,906		11,414		131			(9,592)		1,854		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/13/2023	1	2,363,235	267.04		85,577		46,852		614			(38,747)		8,681		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/13/2023	1	533,730	267.04		18,208		9,997		139			(8,216)		1,961		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	1	1,104,531	246.8		42,966		35,273		10,491			(7,769)		4,998		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2023	1	1,462,280	246.8		45,148		37,166		13,889			(8,062)		6,617		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/25/2023	1	2,739,924	246.8		86,261		71,207		26,024			(15,209)		12,399		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/21/2023	1	65,506	245.12		2,256		1,884		705			(376)		294		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/21/2023	1	54,635	245.12		1,881		1,576		588			(309)		246		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/21/2023	1	713,699	245.12		19,391		16,525		7,684			(2,906)		3,208		0001
Purchased Call/Nasdaq FC Index/NFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2022	1	1,354,496	275.61	53,638			22,608		3			(26,599)		4,399		0001
Purchased Call/Nasdaq FC Index/NFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2022	1	292,191	275.61	12,033			5,114		1			(5,983)		949		0001
Purchased Call/Nasdaq FC Index/NFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2022	1	1,075,414	275.61	40,814			17,394		2			(20,351)		3,493		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/06/2021	12/01/2022	1	200,266	275.61	7,957			3,400					(4,000)		650		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/23/2022	03/23/2023	1	1,965,736	254.89		73,912		53,958		7,317			(20,047)		8,391		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/24/2022	03/23/2023	1	1,251,405	254.89		52,778		38,851		4,658			(14,209)		5,341		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/25/2022	03/23/2023	1	1,488,415	254.89		62,248		45,949		5,540			(16,634)		6,353		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/28/2022	03/23/2023	1	161,916	254.89		7,242		5,361		603			(1,891)		691		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/30/2022	03/23/2023	1	68,374	254.89		3,141		2,338		255			(807)		292		0001
Purchased Call/Nasdaq FC Index/NFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/31/2022	03/23/2023	1	59,193	254.89		2,522		1,893		220			(643)		253		0001
Purchased Call/Nasdaq FC Index/NFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2021	03/17/2023	1	1,225,725	251.08	53,700			19,184		7,112			(13,333)		5,173		0001
Purchased Call/Nasdaq FC Index/NFC0615SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/02/2020	08/26/2022	1	252,470	245.77	13,282			1,032		74			(3,325)		499		0001
Purchased Call/Nasdaq FC Index/NFC0615SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2020	08/26/2022	1	65,918	245.77	2,639			207		19			(666)		130		0001
Purchased Call/Nasdaq FC Index/NFC0619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2020	11/11/2022	1	94,443	244.21	4,803			884		396			(1,199)		286		0001
Purchased Call/Nasdaq FC Index/NFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	1	470,383	257.46	24,719			10,038		2,282			(6,146)		2,114		0001
Purchased Call/Nasdaq FC Index/NFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/26/2021	04/21/2023	1	730,466	257.46	39,182			15,933		3,544			(9,782)		3,283		0001
Purchased Call/Nasdaq FC Index/NFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/04/2021	04/21/2023	1	92,894	257.46	3,633			1,494		451			(917)		418		0001
Purchased Call/Nasdaq FC Index/NFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/12/2021	04/21/2023	1	92,227	257.46	2,834			1,178		447			(723)		415		0001
Purchased Call/Nasdaq FC Index/NFC061ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/15/2021	03/01/2023	1	69,558	253.99	3,026			1,030		253			(765)		284		0001
Purchased Call/Nasdaq FC Index/NFC0617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/06/2020	10/04/2022	1	1,332,339	240.55	67,960			8,893		5,593			(16,897)		3,416		0001
Purchased Call/Nasdaq FC Index/NFC0617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2020	10/04/2022	1	201,740	240.55	10,928			1,432		847			(2,721)		517		0001
Purchased Call/Nasdaq FC Index/NFC0617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/08/2020	10/04/2022	1	149,177	240.55	8,186			1,079		626			(2,041)		383		0001
Purchased Call/Nasdaq FC Index/NFC0617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/13/2020	10/04/2022	1	59,931	240.55	3,807			503		252			(956)		154		0001
Purchased Call/Nasdaq FC Index/NFC1611ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2023	1	4,343,858	228.9		167,239		160,328		153,223			(7,331)		21,238		0001
Purchased Call/Nasdaq FC Index/NFC1611ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2023	1	98,683	228.9		4,203		4,041		3,481			(173)		482		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/20/2021	08/16/2022	1	66,520	267.32	2,461			317					(1,234)		119		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2021	08/16/2022	1	53,231	267.32	2,254			293					(1,146)		96		0001
Purchased Call/Nasdaq FC Index/NFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/19/2021	08/16/2022	1	247,522	267.32	8,352			1,073					(4,176)		444		0001
Purchased Call/Nasdaq FC Index/NFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/14/2022	04/12/2024	1	579,894	249.8		27,893		25,046		10,258			(2,946)		3,875		0001
Purchased Call/Nasdaq FC Index/NFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/18/2022	04/12/2024	1	1,509,227	249.8		73,770		66,423		26,699			(7,428)		10,086		0001
Purchased Call/Nasdaq FC Index/NFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/20/2022	04/12/2024	1	102,668	249.8		5,022		4,535		1,816			(493)		686		0001
Purchased Call/Nasdaq FC Index/NFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/17/2022	04/12/2024	1	55,133	249.8		1,825		1,712		975			(115)		368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/25/2023	1	517,041	246.8		18,603		15,486		4,911			(3,238)		2,340		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	04/25/2023	1	238,110	246.8		6,175		5,288		2,262			(900)		1,078		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	04/25/2023	1	51,808	246.8		1,331		1,156		492			(184)		234		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	04/25/2023	1	251,274	246.8		6,292		5,483		2,387			(823)		1,137		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/13/2023	1	129,389	267.04		4,172		2,310		34			(1,876)		475		0001
Purchased Call/Nasdaq FC Index/NFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/13/2023	1	77,866	267.04		1,968		1,099		20			(870)		286		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	1	1,070,069	239.58		50,828		47,682		30,899			(3,338)		7,319		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/13/2024	1	1,513,585	239.58		70,631		66,351		43,706			(4,366)		10,352		0001
Purchased Call/Nasdaq FC Index/NFC061RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023	1	1,339,582	276.72	65,062			44,725		3,538			(16,243)		7,824		0001
Purchased Call/Nasdaq FC Index/NFC061RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2023	1	314,182	276.72	16,066			11,059		830			(4,016)		1,835		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/13/2024	1	601,430	239.58		29,848		28,078		17,367			(1,806)		4,114		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/13/2024	1	75,221	239.58		3,218		3,032		2,172			(191)		514		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/13/2024	1	205,428	239.58		9,149		8,678		5,932			(482)		1,405		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/13/2024	1	100,444	239.58		5,077		4,863		2,900			(241)		687		0001
Purchased Call/Nasdaq FC Index/NFC061SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2022	1	54,904	275.61	2,518			1,079					(1,270)		178		0001
Purchased Call/Nasdaq FC Index/NFC061SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/01/2022	1	118,986	275.61	5,517			2,419					(2,845)		386		0001
Purchased Call/Nasdaq FC Index/NFC061E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	1	766,964	253.89	34,619			11,365		2,699			(8,595)		3,103		0001
Purchased Call/Nasdaq FC Index/NFC061E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1	598,249	253.89	27,522			9,047		2,105			(6,843)		2,420		0001
Purchased Call/Nasdaq FC Index/NFC061E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	1	128,999	253.89	6,468			2,129		454			(1,615)		522		0001
Purchased Call/Nasdaq FC Index/NFC061E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	02/24/2023	1	136,567	253.89	5,643			1,863		481			(1,413)		553		0001
Purchased Call/Nasdaq FC Index/NFC061E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	02/24/2023	1	228,750	253.89	9,019			2,994		805			(2,264)		926		0001
Purchased Call/Nasdaq FC Index/NFC061YSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/11/2024	1	176,686	250.53		8,209		7,390		3,067			(828)		1,180		0001
Purchased Call/Nasdaq FC Index/NFC061YSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/11/2024	1	86,004	250.53		4,374		3,943		1,493			(436)		574		0001
Purchased Call/Nasdaq FC Index/NFC061L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	1	161,427	265.46	7,942			4,189		596			(1,969)		829		0001
Purchased Call/Nasdaq FC Index/NFC061K$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/20/2023	1	747,051	256.28	41,043			20,013		4,849			(10,204)		3,684		0001
Purchased Call/Nasdaq FC Index/NFC061K$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/20/2023	1	87,053	256.28	4,963			2,433		565			(1,237)		429		0001
Purchased Call/Nasdaq FC Index/NFC061L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/20/2023	1	130,460	265.46	7,382			3,921		481			(1,838)		670		0001
Purchased Call/Nasdaq FC Index/NFC061L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/20/2023	1	169,159	265.46	9,597			5,104		624			(2,399)		869		0001
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	02/17/2023	1	52,232	252.72		1,422		969		185			(460)		208		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	02/17/2023	1	392,012	252.72		15,419		10,728		1,387			(4,772)		1,563		0001
Purchased Call/Nasdaq FC Index/NFC061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	1	2,703,148	259.01		131,499		114,881		29,588			(16,753)		17,855		0001
Purchased Call/Nasdaq FC Index/NFC061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	1,463,479	259.01		69,216		60,552		16,019			(8,735)		9,667		0001
Purchased Call/Nasdaq FC Index/NFC061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	173,169	259.01		7,849		6,895		1,896			(981)		1,144		0001
Purchased Call/Nasdaq FC Index/NFC061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	91,081	259.01		4,164		3,663		997			(515)		602		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/28/2022	1	289,054	239.68	13,242			2,177		1,935			(3,292)		829		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2020	10/28/2022	1	485,088	239.68	22,364			3,681		3,247			(5,583)		1,391		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	10/28/2022	1	176,249	239.68	8,618			1,420		1,180			(2,155)		505		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	10/28/2022	1	55,002	239.68	3,277			550		368			(834)		158		0001
Purchased Call/Nasdaq FC Index/NFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	10/28/2022	1	160,967	239.68	9,543			2,159		1,077			(3,271)		461		0001
Purchased Call/Nasdaq FC Index/NFC061L$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/18/2023	1	468,192	265.23	23,442			12,335		1,954			(5,828)		2,398		0001
Purchased Call/Nasdaq FC Index/NFC061L$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/18/2023	1	127,531	265.23	7,289			3,862		532			(1,820)		653		0001
Purchased Call/Nasdaq FC Index/NFC0614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/29/2022	1	469,634	231.52	24,017			928		3,196			(5,963)		662		0001
Purchased Call/Nasdaq FC Index/NFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	1	315,091	237.43	15,620			906		664			(3,884)		541		0001
Purchased Call/Nasdaq FC Index/NFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/12/2022	1	78,701	237.43	4,074			237		166			(1,017)		135		0001
Purchased Call/Nasdaq FC Index/NFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/12/2022	1	173,267	237.43	9,334			543		365			(2,333)		297		0001
Purchased Call/Nasdaq FC Index/NFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/12/2022	1	120,358	237.43	7,746			458		253			(1,964)		207		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	1	57,245	257.72		2,776		2,265		630			(513)		365		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2024	1	938,828	257.72		40,727		33,460		10,335			(7,440)		5,993		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/15/2024	1	518,321	257.72		21,701		17,853		5,706			(3,940)		3,309		0001
Purchased Call/Nasdaq FC Index/NFC061L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	07/20/2023	1	172,432	265.46	10,971			6,132		636			(2,882)		885		0001
Purchased Call/Nasdaq FC Index/NFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2023	1	1,482,658	280.79	78,729			58,693		3,433			(19,655)		9,017		0001
Purchased Call/Nasdaq FC Index/NFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/22/2023	1	1,043,340	280.79	53,952			40,277		2,416			(13,488)		6,345		0001
Purchased Call/Nasdaq FC Index/NFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/22/2023	1	685,139	280.79	35,795			26,760		1,586			(8,961)		4,167		0001
Purchased Call/Nasdaq FC Index/NFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/22/2023	1	167,272	280.79		7,530		5,676		387			(1,859)		1,017		0001
Purchased Call/Nasdaq FC Index/NFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2020	07/06/2022	1	666,064	233.43	31,444			216		219			(7,807)		427		0001
Purchased Call/Nasdaq FC Index/NFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2020	07/06/2022	1	666,758	233.43	33,162			228		219			(8,245)		427		0001
Purchased Call/Nasdaq FC Index/NFC061Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/10/2023	1	156,607	253.29		5,225		4,142		771			(1,114)		691		0001
Purchased Call/Nasdaq FC Index/NFC061Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/10/2023	1	150,338	253.29		5,122		4,107		740			(1,024)		663		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	1	1,118,532	240.51		53,130		49,996		31,135			(3,198)		7,673		0001
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	1	1,287,409	240.51		53,957		50,844		35,836			(3,178)		8,831		0001
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	958,137	240.51		39,718		37,582		26,671			(2,288)		6,572		0001
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024	1	409,204	240.51		16,946		16,057		11,391			(954)		2,807		0001
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/17/2024	1	198,349	240.51		8,231		7,831		5,521			(410)		1,361		0001
Purchased Call/Nasdaq FC Index/NFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/21/2023	1	294,242	252.72		11,154		7,322		1,052			(3,882)		1,183		0001
Purchased Call/Nasdaq FC Index/NFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/06/2024	1	1,503,162	250.58		61,367		51,829		24,690			(9,596)		9,756		0001
Purchased Call/Nasdaq FC Index/NFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/06/2024	1	270,656	250.58		12,303		10,405		4,446			(1,910)		1,757		0001
Purchased Call/Nasdaq FC Index/NFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/06/2024	1	73,292	250.58		3,551		3,032		1,204			(522)		476		0001
Purchased Call/Nasdaq FC Index/NFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/06/2024	1	63,099	250.58		3,692		3,197		1,036			(507)		410		0001
Purchased Call/Nasdaq FC Index/NFC061T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023	1	302,853	284.26	14,567			10,885		571			(3,612)		1,850		0001
Purchased Call/Nasdaq FC Index/NFC061T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/27/2023	1	2,742,464	284.26	127,157			95,280		5,167			(31,615)		16,756		0001
Purchased Call/Nasdaq FC Index/NFC061B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/09/2022	1	95,233	247.79	5,219			1,164		340			(1,305)		317		0001
Purchased Call/Nasdaq FC Index/NFC061B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/09/2022	1	158,157	247.79	8,961			2,001		565			(2,243)		527		0001
Purchased Call/Nasdaq FC Index/NFC061B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/09/2022	1	93,749	247.79	5,573			1,250		335			(1,397)		312		0001
Purchased Call/Nasdaq FC Index/NFC061B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/09/2022	1	99,421	247.79	5,673			1,287		355			(1,436)		331		0001
Purchased Call/Nasdaq FC Index/NFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	1	693,490	245.45		34,050		28,772		14,508			(5,310)		4,508		0001
Purchased Call/Nasdaq FC Index/NFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	1	424,933	245.45		22,870		19,351		8,890			(3,540)		2,762		0001
Purchased Call/Nasdaq FC Index/NFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	391,385	245.45		20,490		17,410		8,188			(3,148)		2,544		0001
Purchased Call/Nasdaq FC Index/NFC0619$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/11/2022	1	190,674	244.21	9,526			1,755		800			(2,381)		578		0001
Purchased Call/Nasdaq FC Index/NFC0619$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/11/2022	1	58,679	244.21	2,984			553		246			(748)		178		0001
Purchased Call/Nasdaq FC Index/NFC061V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/03/2023	1	2,554,938	259.8		100,920		60,832		3,189			(40,479)		9,873		0001
Purchased Call/Nasdaq FC Index/NFC061V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/03/2023	1	269,914	259.8		10,275		6,211		337			(4,070)		1,043		0001
Purchased Call/Nasdaq FC Index/NFC061V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/03/2023	1	524,721	259.8		20,985		12,720		655			(8,277)		2,028		0001
Purchased Call/Nasdaq FC Index/NFC061V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	02/03/2023	1	70,647	259.8		2,165		1,505		88			(671)		273		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	337,678	267.97		16,715		12,947		1,915			(3,834)		2,093		0001
Purchased Call/Nasdaq FC Index/NFC061V$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/14/2023	1	271,546	254.13		10,076		6,453		783			(3,684)		1,075		0001
Purchased Call/Nasdaq FC Index/NFC061V$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/14/2023	1	185,164	254.13		6,492		4,170		534			(2,328)		733		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1	175,219	264.81	8,603			5,565		924			(2,136)		994		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	1	1,367,315	264.81	69,654			45,121		7,211			(17,318)		7,758		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	1	1,272,407	264.81	69,816			45,289		6,711			(17,430)		7,219		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2023	1	436,640	264.81	25,277			16,420		2,303			(6,319)		2,477		0001
Purchased Call/Nasdaq FC Index/NFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	1	215,952	247.97	10,776			4,648		2,173			(2,672)		1,003		0001
Purchased Call/Nasdaq FC Index/NFC061I$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1	133,944	248.1	6,697			2,879		1,321			(1,661)		621		0001
Purchased Call/Nasdaq FC Index/NFC061I$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/10/2023	1	2,532,622	248.1	126,784			54,585		24,983			(31,479)		11,745		0001
Purchased Call/Nasdaq FC Index/NFC061I$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2021	05/10/2023	1	391,281	248.1	17,206			7,418		3,860			(4,278)		1,815		0001
Purchased Call/Nasdaq FC Index/NFC061I$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/10/2023	1	95,615	248.1	4,783			2,073		943			(1,192)		443		0001
Purchased Call/Nasdaq FC Index/NFC061J$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/07/2023	1	2,341,300	252.62	116,407			54,601		19,599			(28,902)		11,332		0001
Purchased Call/Nasdaq FC Index/NFC061J$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/07/2023	1	754,394	252.62	37,717			17,715		6,315			(9,377)		3,651		0001
Purchased Call/Nasdaq FC Index/NFC061J$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/07/2023	1	78,300	252.62	4,156			1,960		655			(1,035)		379		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024	1	1,235,484	267.97		55,880		43,342		7,008			(12,581)		7,658		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2024	1	150,026	267.97	6,338			4,922		851			(1,420)		930		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/12/2024	1	77,952	267.97	3,177			2,478		442			(708)		483		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/12/2024	1	51,131	267.97	1,921			1,503		290			(420)		317		0001
Purchased Call/Nasdaq FC Index/NFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/12/2024	1	831,286	267.97	28,943			22,701		4,715			(6,266)		5,153		0001
Purchased Call/Nasdaq FC Index/NFC061M$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/15/2023	1	886,166	268.4	39,422			22,263		2,944			(9,801)		4,702		0001
Purchased Call/Nasdaq FC Index/NFC061M$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/15/2023	1	195,261	268.4	8,090			4,575		649			(2,014)		1,036		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/19/2023	1	1,062,745	236.65		39,833		35,828		22,957			(4,094)		4,999		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/19/2023	1	60,455	236.65	2,879			2,634		1,306			(274)		284		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/19/2023	1	94,466	236.65	4,814			4,467		2,041			(384)		444		0001
Purchased Call/Nasdaq FC Index/NFC061G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/24/2023	1	1,497,944	249.57	73,646			27,095		10,497			(18,386)		6,406		0001
Purchased Call/Nasdaq FC Index/NFC061G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/24/2023	1	142,260	249.57	6,817			2,512		997			(1,704)		608		0001
Purchased Call/Nasdaq FC Index/NFC061G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/24/2023	1	208,616	249.57	11,845			4,388		1,462			(2,969)		892		0001
Purchased Call/Nasdaq FC Index/NFC061V$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024	1	86,090	253.98		4,201		3,416		1,145			(798)		549		0001
Purchased Call/Nasdaq FC Index/NFC061C$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/19/2023	1	109,622	253.45	6,765			1,893		282			(1,691)		409		0001
Purchased Call/Nasdaq FC Index/NFC061V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	1	592,757	253.98		29,045		23,589		7,853			(5,546)		3,765		0001
Purchased Call/Nasdaq FC Index/NFC061V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024	1	930,837	253.98		46,252		37,616		12,331			(8,676)		5,912		0001
Purchased Call/Nasdaq FC Index/NFC061V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	1	2,303,642	253.98		124,624		101,494		30,517			(23,238)		14,632		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/09/2024	1	724,181	253.98		35,499		29,112		9,594			(6,539)		4,600		0001
Purchased Call/Nasdaq FC Index/NFC0614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/22/2022	1	137,961	229.61	7,421			216		1,238			(1,853)		169		0001
Purchased Call/Nasdaq FC Index/NFC061G$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/28/2023	1	804,412	249.57	38,743			14,408		5,726			(9,632)		3,466		0001
Purchased Call/Nasdaq FC Index/NFC061Y$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/03/2024	1	358,362	257.84		15,261		13,551		4,201			(1,763)		2,378		0001
Purchased Call/Nasdaq FC Index/NFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/07/2023	1	686,370	245.56		30,914		21,323		5,700			(9,623)		2,840		0001
Purchased Call/Nasdaq FC Index/NFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/07/2023	1	117,098	245.56		5,088		3,539		972			(1,574)		485		0001
Purchased Call/Nasdaq FC Index/NFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/07/2023	1	85,698	245.56		3,434		2,395		712			(1,056)		355		0001
Purchased Call/Nasdaq FC Index/NFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/07/2023	1	86,467	245.56		3,574		2,507		718			(1,071)		358		0001
Purchased Call/Nasdaq FC Index/NFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/07/2023	1	130,763	245.56		6,667		4,730		1,086			(1,972)		541		0001
Purchased Call/Nasdaq FC Index/NFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/26/2023	1	325,783	259.99	16,029			6,583		1,071			(3,974)		1,477		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/12/2023	1	86,644	279.75	4,221			3,110		205			(1,061)		522		0001
Purchased Call/Nasdaq FC Index/NFC0618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	1	483,006	247.43	23,406			3,394		707			(5,819)		1,301		0001
Purchased Call/Nasdaq FC Index/NFC0618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/14/2022	1	735,134	247.43	32,979			4,789		1,076			(8,233)		1,981		0001
Purchased Call/Nasdaq FC Index/NFC0618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/14/2022	1	352,271	247.43	15,974			2,323		516			(3,994)		949		0001
Purchased Call/Nasdaq FC Index/NFC061Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	1	873,912	246.32		41,161		37,995		18,505			(3,214)		5,933		0001
Purchased Call/Nasdaq FC Index/NFC061Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	1	554,309	246.32		22,324		20,692		11,737			(1,715)		3,763		0001
Purchased Call/Nasdaq FC Index/NFC061Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024	1	1,501,291	246.32		59,303		55,044		31,790			(4,480)		10,193		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2023	1	142,396	228.9		5,126		4,983		5,023			(198)		696		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2023	1	454,305	228.9		17,108		16,677		16,025			(614)		2,221		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/14/2023	1	822,742	228.9		33,643		32,887		29,021			(846)		4,023		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2023	1	1,447,081	228.9		58,983		57,820		51,044			(1,322)		7,075		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/14/2023	1	122,635	228.9		5,192		5,133		4,326			(102)		600		0001
Purchased Call/Nasdaq FC Index/NFC1611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/14/2023	1	143,838	228.9		5,819		5,819		5,074			(17)		703		0001
Purchased Call/Nasdaq FC Index/NFC0615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/11/2022	1	185,075	233.4	10,602			600		1,109			(2,636)		314		0001
Purchased Call/Nasdaq FC Index/NFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	02/28/2023	1	77,072	253.77		2,840		1,920		263			(933)		314		0001
Purchased Call/Nasdaq FC Index/NFC061L$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	1,031,786	267.83	54,434			28,946		3,216			(13,534)		5,305		0001
Purchased Call/Nasdaq FC Index/NFC061L$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023	1	541,900	267.83	28,630			15,245		1,689			(7,148)		2,786		0001
Purchased Call/Nasdaq FC Index/NFC061L$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/21/2023	1	239,143	267.83	11,036			5,885		746			(2,759)		1,230		0001
Purchased Call/Nasdaq FC Index/NFC061L$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/21/2023	1	64,314	267.83	3,095			1,660		200			(776)		331		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	02/28/2023	1	65,298	253.77		1,693		1,154		223			(541)		266		0001
Purchased Call/Nasdaq FC Index/NFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/30/2022	1	662,319	255.28	27,735			6,982		1,044			(6,924)		2,345		0001
Purchased Call/Nasdaq FC Index/NFC0614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2020	07/20/2022	1	407,767	235.96	19,269			504		374			(4,784)		477		0001
Purchased Call/Nasdaq FC Index/NFC0614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/20/2022	1	632,493	235.96	30,504			798		580			(7,584)		740		0001
Purchased Call/Nasdaq FC Index/NFC0614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/20/2022	1	317,383	235.96	13,383			352		291			(3,332)		371		0001
Purchased Call/Nasdaq FC Index/NFC0614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/20/2022	1	205,019	235.96	8,124			214		188			(2,025)		240		0001
Purchased Call/Nasdaq FC Index/NFC061K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/22/2023	1	1,263,983	260.08	61,284			30,010		6,172			(15,216)		6,250		0001
Purchased Call/Nasdaq FC Index/NFC061K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/22/2023	1	467,312	260.08	23,700			11,653		2,282			(5,892)		2,311		0001
Purchased Call/Nasdaq FC Index/NFC061K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/22/2023	1	337,334	260.08	18,690			9,229		1,647			(4,679)		1,668		0001
Purchased Call/Nasdaq FC Index/NFC061U$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/31/2024	1	2,748,588	261.46		136,031		108,338		23,907			(27,803)		17,324		0001
Purchased Call/Nasdaq FC Index/NFC061U$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/31/2024	1	1,630,580	261.46		83,256		66,399		14,183			(16,926)		10,277		0001
Purchased Call/Nasdaq FC Index/NFC0619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	1	177,924	245.26	8,836			1,538		582			(2,197)		525		0001
Purchased Call/Nasdaq FC Index/NFC0619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/04/2022	1	144,412	245.26	6,718			1,171		473			(1,677)		426		0001
Purchased Call/Nasdaq FC Index/NFC0619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/04/2022	1	55,851	245.26	2,457			429		183			(614)		165		0001
Purchased Call/Nasdaq FC Index/NFC0619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/04/2022	1	160,044	245.26	7,478			1,312		524			(1,875)		472		0001
Purchased Call/Nasdaq FC Index/NFC0614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/22/2022	1	424,088	235.25	18,406			533		644			(4,570)		521		0001
Purchased Call/Nasdaq FC Index/NFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2021	05/11/2023	1	1,466,760	247.97	64,533			27,873		14,757			(16,023)		6,813		0001
Purchased Call/Nasdaq FC Index/NFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/11/2023	1	1,052,447	247.97	48,766			21,150		10,589			(12,125)		4,889		0001
Purchased Call/Nasdaq FC Index/NFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/11/2023	1	67,269	247.97	3,489			1,528		677			(876)		312		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/13/2023	1	151,410	264.81	8,983			5,867		799			(2,252)		859		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/13/2023	1	71,525	264.81	4,003			2,618		377			(1,005)		406		0001
Purchased Call/Nasdaq FC Index/NFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/13/2023	1	219,157	264.81	15,120			10,030		1,156			(3,860)		1,243		0001
Purchased Call/Nasdaq FC Index/NFC061C$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/12/2023	1	526,474	252.04	27,134			7,278		1,479			(6,737)		1,929		0001
Purchased Call/Nasdaq FC Index/NFC061K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	07/01/2022	1	2,123,102	264.54	81,102								(40,218)		556		0001
Purchased Call/Nasdaq FC Index/NFC061K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	1	604,188	264.54	25,077								(12,470)		158		0001
Purchased Call/Nasdaq FC Index/NFC061K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	07/01/2022	1	1,173,433	264.54	48,571								(24,421)		307		0001
Purchased Call/Nasdaq FC Index/NFC061K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/01/2022	1	74,222	264.54	3,044								(1,539)		19		0001
Purchased Call/Nasdaq FC Index/NFC061K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/01/2022	1	128,601	264.54	5,309								(2,737)		34		0001
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	1	643,411	270.65		31,737		24,207		3,045			(7,619)		3,963		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	667,033	270.65		31,177		23,813		3,157			(7,452)		4,109		0001
Purchased Call/Nasdaq FC Index/NFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	01/04/2023	1	761,974	249.52	40,462			10,408		2,733			(10,046)		2,734		0001
Purchased Call/Nasdaq FC Index/NFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	01/04/2023	1	274,619	249.52	13,570			3,495		985			(3,374)		985		0001
Purchased Call/Nasdaq FC Index/NFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2021	01/04/2023	1	170,058	249.52	9,371			2,424		610			(2,333)		610		0001
Purchased Call/Nasdaq FC Index/NFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/04/2023	1	234,327	249.52	13,626			3,529		840			(3,397)		841		0001
Purchased Call/Nasdaq FC Index/NFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	01/04/2023	1	484,408	249.52	33,217			8,886		1,737			(8,577)		1,738		0001
Purchased Call/Nasdaq FC Index/NFC061A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	12/01/2022	1	416,499	251.83	19,814			4,170		737			(4,919)		1,353		0001
Purchased Call/Nasdaq FC Index/NFC061A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	12/01/2022	1	527,458	251.83	25,323			5,351		933			(6,296)		1,713		0001
Purchased Call/Nasdaq FC Index/NFC1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024	1	2,173,214	239.58		103,445		97,051		62,729			(6,783)		14,875		0001
Purchased Call/Nasdaq FC Index/NFC1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/14/2024	1	55,240	239.58		2,562		2,407		1,594			(158)		378		0001
Purchased Call/Nasdaq FC Index/NFC1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/14/2024	1	64,260	239.58		2,827		2,663		1,855			(167)		440		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	1	2,271,427	249.8		108,801		97,757		40,388			(11,429)		15,226		0001
Purchased Call/Nasdaq FC Index/NFC061E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1	792,477	250.73	40,552			13,330		3,937			(10,082)		3,206		0001
Purchased Call/Nasdaq FC Index/NFC061E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	1	646,430	250.73	35,940			11,831		3,211			(8,973)		2,615		0001
Purchased Call/Nasdaq FC Index/NFC061E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	02/24/2023	1	113,616	250.73	6,507			2,251		564			(1,707)		460		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/20/2023	1	232,383	250.74		5,524		4,598		1,546			(962)		1,043		0001
Purchased Call/Nasdaq FC Index/NFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2020	07/19/2022	1	190,465	233.31	9,927			246		470			(2,468)		217		0001
Purchased Call/Nasdaq FC Index/NFC061H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	1	71,208	251.21	3,575			1,519		536			(888)		328		0001
Purchased Call/Nasdaq FC Index/NFC061H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1	1,332,561	251.21	69,543			29,585		10,036			(17,290)		6,130		0001
Purchased Call/Nasdaq FC Index/NFC061H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/05/2023	1	673,203	251.21	30,282			12,900		5,070			(7,560)		3,097		0001
Purchased Call/Nasdaq FC Index/NFC061H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/05/2023	1	57,695	251.21	2,563			1,101		435			(643)		265		0001
Purchased Call/Nasdaq FC Index/NFC061J$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	52,472	255.61	2,582			1,223		350			(642)		255		0001
Purchased Call/Nasdaq FC Index/NFC061Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024	1	972,897	253.29		42,520		37,958		14,692			(4,608)		6,492		0001
Purchased Call/Nasdaq FC Index/NFC061W$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	1	1,411,159	252.29		51,795		35,249		5,918			(16,791)		5,793		0001
Purchased Call/Nasdaq FC Index/NFC061W$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/03/2023	1	1,209,271	252.29		34,511		23,552		5,071			(10,994)		4,964		0001
Purchased Call/Nasdaq FC Index/NFC061Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	04/10/2024	1	71,590	253.29		1,718		1,628		1,081			(93)		478		0001
Purchased Call/Nasdaq FC Index/NFC061P$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/10/2023	1	859,336	260.83	39,700			25,482		5,869			(9,871)		4,860		0001
Purchased Call/Nasdaq FC Index/NFC061P$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/10/2023	1	1,033,523	260.83	50,640			32,549		7,058			(12,608)		5,845		0001
Purchased Call/Nasdaq FC Index/NFC061P$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/10/2023	1	204,235	260.83	12,536			8,114		1,395			(3,143)		1,155		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2023	1	1,341,724	250.36		58,040		45,694		8,844			(12,437)		5,938		0001
Purchased Call/Nasdaq FC Index/NFC061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2023	1	795,817	250.36		30,420		24,150		5,246			(6,453)		3,522		0001
Purchased Call/Nasdaq FC Index/NFC061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2023	1	845,856	250.36		32,536		25,974		5,576			(6,616)		3,744		0001
Purchased Call/Nasdaq FC Index/NFC061G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/30/2023	1	702,579	248.37	41,102			15,442		5,661			(10,219)		3,038		0001
Purchased Call/Nasdaq FC Index/NFC061G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	03/30/2023	1	55,940	248.37	3,716			1,410		451			(933)		242		0001
Purchased Call/Nasdaq FC Index/NFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024	1	1,535,179	249.8		73,382		65,922		27,208			(7,719)		10,283		0001
Purchased Call/Nasdaq FC Index/NFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/15/2024	1	950,831	249.8		46,057		41,489		16,852			(4,618)		6,369		0001
Purchased Call/Nasdaq FC Index/NFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/29/2023	1	69,226	249.14	3,434			1,278		523			(851)		299		0001
Purchased Call/Nasdaq FC Index/NFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/29/2023	1	2,660,295	249.14	129,737			48,361		20,085			(32,212)		11,483		0001
Purchased Call/Nasdaq FC Index/NFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/29/2023	1	284,040	249.14	15,026			5,609		2,144			(3,736)		1,226		0001
Purchased Call/Nasdaq FC Index/NFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/29/2023	1	329,082	249.14	18,717			7,016		2,485			(4,660)		1,420		0001
Purchased Call/Nasdaq FC Index/NFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	03/29/2023	1	66,697	249.14	4,639			1,773		504			(1,178)		288		0001
Purchased Call/Nasdaq FC Index/NFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/14/2023	1	320,361	265.23	15,895			8,475		1,312			(4,047)		1,632		0001
Purchased Call/Nasdaq FC Index/NFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/14/2023	1	57,751	265.23	2,820			1,501		236			(715)		294		0001
Purchased Call/Nasdaq FC Index/NFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/07/2023	1	76,170	252.62	4,101			1,937		638			(1,022)		369		0001
Purchased Call/Nasdaq FC Index/NFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/07/2023	1	69,380	252.62	3,875			1,848		581			(976)		336		0001
Purchased Call/Nasdaq FC Index/NFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/07/2023	1	386,413	252.62	26,799			13,036		3,235			(6,871)		1,870		0001
Purchased Call/Nasdaq FC Index/NFC061X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/27/2024	1	1,627,730	257.34		83,430		72,872		19,383			(10,643)		10,743		0001
Purchased Call/Nasdaq FC Index/NFC061X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/27/2024	1	88,000	257.34		4,418		3,864		1,048			(558)		581		0001
Purchased Call/Nasdaq FC Index/NFC061X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/27/2024	1	93,723	257.34		4,534		3,982		1,116			(568)		619		0001
Purchased Call/Nasdaq FC Index/NFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023	1	1,245,756	260.74	59,770			37,667		8,258			(14,942)		6,962		0001
Purchased Call/Nasdaq FC Index/NFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/15/2024	1	97,295	249.8		5,165		4,659		1,724			(511)		652		0001
Purchased Call/Nasdaq FC Index/NFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/15/2024	1	61,736	249.8		2,790		2,531		1,094			(269)		414		0001
Purchased Call/Nasdaq FC Index/NFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/15/2024	1	61,758	249.8		2,504		2,294		1,095			(220)		414		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/27/2023	1	2,330,579	265.32	98,996			61,685		11,231			(24,579)		12,996		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/27/2023	1	917,230	265.32	39,134			24,418		4,420			(9,730)		5,115		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/27/2023	1	155,414	265.32	6,789			4,260		749			(1,693)		867		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	09/27/2023	1	53,011	265.32	2,222			1,400		255			(558)		296		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	09/27/2023	1	55,025	265.32		618		569		265			(52)		307		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/13/2021	04/12/2023	1	2,731,400	258.82	138,459			54,279		9,087			(34,377)		12,089		0001
Purchased Call/Nasdaq FC Index/NFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/06/2022	05/06/2024	1	738,233	240.9		35,066		32,558		20,027			(2,638)		5,023		0001
Purchased Call/Nasdaq FC Index/NFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/09/2022	05/06/2024	1	344,494	240.9		15,158		14,093		9,345			(1,083)		2,344		0001
Purchased Call/Nasdaq FC Index/NFC061G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/14/2021	04/12/2023	1	779,266	258.82	37,756			14,822		2,593			(9,387)		3,449		0001
Purchased Call/Nasdaq FC Index/NFC061G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/04/2021	04/12/2023	1	117,062	258.82	4,374			1,766		389			(1,118)		518		0001
Purchased Call/Nasdaq FC Index/NFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/10/2022	05/06/2024	1	360,049	240.9		16,470		15,335		9,767			(1,155)		2,450		0001
Purchased Call/Nasdaq FC Index/NFC061D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/16/2021	02/02/2023	1	82,745	260.36	4,599			1,391		111			(1,163)		319		0001
Purchased Call/Nasdaq FC Index/NFC061D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/17/2021	02/02/2023	1	60,401	260.36	3,246			983		81			(822)		233		0001
Purchased Call/Nasdaq FC Index/NFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1	228,848	268.48	11,259			6,465		752			(2,792)		1,226		0001
Purchased Call/Nasdaq FC Index/NFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/24/2021	08/23/2023	1	2,413,922	268.48	121,559			69,892		7,928			(30,181)		12,932		0001
Purchased Call/Nasdaq FC Index/NFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2021	08/23/2023	1	308,709	268.48	15,684			9,030		1,014			(3,899)		1,654		0001
Purchased Call/Nasdaq FC Index/NFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/26/2021	08/23/2023	1	82,593	268.48	3,996			2,310		271			(995)		442		0001
Purchased Call/Nasdaq FC Index/NFC061M$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	1	85,764	266.34	4,254			2,367		323			(1,055)		452		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/02/2022	05/13/2024	1	312,065	239.58		16,712		16,121		9,011			(658)		2,134		0001
Purchased Call/Nasdaq FC Index/NFC061C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/07/2021	01/06/2023	1	259,428	248.89	14,614			3,810		1,034			(3,628)		936		0001
Purchased Call/Nasdaq FC Index/NFC061C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/08/2021	01/06/2023	1	170,283	248.89	10,146			2,649		679			(2,523)		614		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/08/2021	04/06/2023	1	104,046	258.27	4,963			1,913		328			(1,234)		456		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	1	419,738	258.27	20,656			7,971		1,325			(5,143)		1,838		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/12/2021	04/06/2023	1	198,491	258.27	9,676			3,739		627			(2,419)		869		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/13/2021	04/06/2023	1	54,009	258.27	2,781			1,076		171			(696)		237		0001
Purchased Call/Nasdaq FC Index/NFC0617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/14/2020	09/29/2022	1	199,200	241.44	12,136			1,532		654			(3,072)		497		0001
Purchased Call/Nasdaq FC Index/NFC0617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/02/2020	09/29/2022	1	131,556	241.44	6,435			801		432			(1,602)		328		0001
Purchased Call/Nasdaq FC Index/NFC0617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/01/2020	09/29/2022	1	786,810	241.44	43,668			5,428		2,584			(10,857)		1,964		0001
Purchased Call/Nasdaq FC Index/NFC0617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/30/2020	09/29/2022	1	561,039	241.44	28,977			3,587		1,842			(7,195)		1,401		0001
Purchased Call/Nasdaq FC Index/NFC0615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/14/2020	08/12/2022	1	456,987	237.54	22,567			1,309		940			(5,611)		784		0001
Purchased Call/Nasdaq FC Index/NFC0615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/17/2020	08/12/2022	1	277,250	237.54	14,298			831		570			(3,570)		476		0001
Purchased Call/Nasdaq FC Index/NFC0615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/18/2020	08/12/2022	1	51,408	237.54	2,757			160		106			(689)		88		0001
Purchased Call/Nasdaq FC Index/NFC061R$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2021	11/21/2023	1	127,270	281.29	5,918			4,164		250			(1,473)		751		0001
Purchased Call/Nasdaq FC Index/NFC061R$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2021	11/21/2023	1	49,999	281.29	2,138			1,519		98			(538)		295		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	11/21/2023	1	121,551	281.29	4,987			3,553		239			(1,262)		718		0001
Purchased Call/Nasdaq FC Index/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	11/21/2023	1	65,380	281.29		1,048		837		129			(216)		386		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023	1	375,621	258.53	18,819			12,098		2,990			(4,666)		2,129		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/12/2023	1	837,249	258.53	43,979			28,311		6,666			(10,919)		4,745		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/12/2023	1	242,915	258.53	14,498			9,372		1,934			(3,605)		1,377		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/12/2023	1	217,703	258.53	13,566			8,781		1,733			(3,377)		1,234		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/12/2023	1	118,515	258.53	8,068			5,244		944			(2,023)		672		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/12/2023	1	54,775	258.53	4,354			2,882		436			(1,112)		310		0001
Purchased Call/Nasdaq FC Index/NFC061ZSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2024	1	144,825	238.49		6,937		6,452		4,376			(493)		988		0001
Purchased Call/Nasdaq FC Index/NFC061ZSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/09/2024	1	2,732,223	238.49		134,268		125,047		82,550			(9,380)		18,633		0001
Purchased Call/Nasdaq FC Index/NFC061ZSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2024	1	1,624,999	238.49		74,406		69,391		49,097			(5,103)		11,082		0001
Purchased Call/Nasdaq FC Index/NFC061ZSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/09/2024	1	254,090	238.49		12,721		11,929		7,677			(840)		1,733		0001
Purchased Call/Nasdaq FC Index/NFC061MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/15/2023	1	64,660	268.4	2,754			1,564		215			(687)		343		0001
Purchased Call/Nasdaq FC Index/NFC0619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/16/2022	1	583,375	245.02	28,405			5,392		2,294			(7,052)		1,800		0001
Purchased Call/Nasdaq FC Index/NFC0619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/16/2022	1	886,453	245.02	41,280			7,847		3,486			(10,263)		2,735		0001
Purchased Call/Nasdaq FC Index/NFC0619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/16/2022	1	134,408	245.02	6,561			1,252		529			(1,633)		415		0001
Purchased Call/Nasdaq FC Index/NFC0615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1	18,076	241.33	917			62		15			(228)		33		0001
Purchased Call/Nasdaq FC Index/NFC0615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	268,665	241.33	13,916			943		229			(3,474)		497		0001
Purchased Call/Nasdaq FC Index/NFC0615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/19/2022	1	236,199	241.33	12,587			854		201			(3,147)		437		0001
Purchased Call/Nasdaq FC Index/NFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	1	150,261	255.08	7,408			3,561		994			(1,837)		737		0001
Purchased Call/Nasdaq FC Index/NFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2021	06/16/2023	1	2,030,008	255.08	109,427			52,827		13,425			(27,169)		9,953		0001
Purchased Call/Nasdaq FC Index/NFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	236,582	255.08	12,215			5,905		1,565			(3,037)		1,160		0001
Purchased Call/Nasdaq FC Index/NFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/16/2023	1	61,286	255.08	3,683			1,795		405			(923)		300		0001
Purchased Call/Nasdaq FC Index/NFC061VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/20/2024	1	833,162	252.72		39,265		32,396		11,928			(6,904)		5,341		0001
Purchased Call/Nasdaq FC Index/NFC061VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/20/2024	1	382,272	252.72		16,215		13,397		5,473			(2,833)		2,451		0001
Purchased Call/Nasdaq FC Index/NFC061VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/20/2024	1	235,970	252.72		11,886		9,916		3,378			(1,981)		1,513		0001
Purchased Call/Nasdaq FC Index/NFC061YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2024	1	50,557	257.51		1,879		1,674		607			(207)		336		0001
Purchased Call/Nasdaq FC Index/NFC061YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/05/2024	1	82,372	257.51		3,068		2,736		989			(335)		548		0001
Purchased Call/Nasdaq FC Index/NFC061YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/05/2024	1	113,673	257.51		4,551		4,099		1,364			(457)		756		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/05/2024	1	61,869	257.51		1,867		1,708		743			(166)		411		0001
Purchased Call/Nasdaq FC Index/NFC0614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/27/2022	1	1,825,610	231.56	87,354			3,124		11,326			(21,689)		2,483		0001
Purchased Call/Nasdaq FC Index/NFC0614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2020	07/27/2022	1	429,873	231.56	21,609			774		2,667			(5,373)		585		0001
Purchased Call/Nasdaq FC Index/NFC0614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/27/2022	1	52,182	231.56	2,661			96		324			(663)		71		0001
Purchased Call/Nasdaq FC Index/NFC061F$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	1	112,117	251.08	5,033			1,800		651			(1,251)		473		0001
Purchased Call/Nasdaq FC Index/NFC061D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/20/2023	1	632,552	260.03	31,673			8,893		705			(7,907)		2,364		0001
Purchased Call/Nasdaq FC Index/NFC061D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	01/20/2023	1	60,228	260.03	3,342			968		67			(861)		225		0001
Purchased Call/Nasdaq FC Index/NFC0611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/23/2023	1	982,158	248.63	53,526			24,035		10,146			(13,308)		4,648		0001
Purchased Call/Nasdaq FC Index/NFC061R$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2021	11/29/2023	1	117,530	280.04	5,771			4,090		260			(1,431)		699		0001
Purchased Call/Nasdaq FC Index/NFC061R$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/29/2023	1	3,025,706	280.04	139,703			99,156		6,704			(34,686)		18,005		0001
Purchased Call/Nasdaq FC Index/NFC061R$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/29/2023	1	2,022,611	280.04	87,465			62,166		4,481			(21,746)		12,036		0001
Purchased Call/Nasdaq FC Index/NFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2020	10/28/2022	1	1,384,505	236.96	70,406			11,588		13,426			(17,577)		3,969		0001
Purchased Call/Nasdaq FC Index/NFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	10/28/2022	1	52,837	236.96	3,242			535		512			(812)		151		0001
Purchased Call/Nasdaq FC Index/NFC0611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/09/2023	1	638,395	252.29	27,758			11,929		4,488			(6,901)		2,956		0001
Purchased Call/Nasdaq FC Index/NFC061G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2021	04/06/2023	1	2,092,283	259.02	99,517			38,456		6,514			(24,879)		9,163		0001
Purchased Call/Nasdaq FC Index/NFC061G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023	1	67,428	259.02	3,249			1,259		210			(814)		295		0001
Purchased Call/Nasdaq FC Index/NFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	10/21/2022	1	82,418	244.71	3,917			621		231			(1,000)		229		0001
Purchased Call/Nasdaq FC Index/NFC061V$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2024	1	57,675	252.72		2,815		2,320		826			(507)		370		0001
Purchased Call/Nasdaq FC Index/NFC061S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/14/2023	1	317,495	275.45	16,068			11,801		1,008			(4,000)		1,917		0001
Purchased Call/Nasdaq FC Index/NFC061S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/14/2023	1	123,159	275.45	6,434			4,739		391			(1,611)		743		0001
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	1,063,668	241.8		50,099		48,020		28,029			(2,340)		7,333		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1	270,571	252.72		13,258		10,911		3,846			(2,404)		1,729		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	1	2,534,044	252.72		120,626		99,408		36,022			(21,326)		16,191		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/16/2024	1	175,201	252.72		7,217		5,956		2,491			(1,268)		1,119		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/16/2024	1	67,954	252.72		3,194		2,647		966			(557)		434		0001
Purchased Call/Nasdaq FC Index/NFC0611W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024	1	214,140	245.45		10,626		9,041		4,480			(1,620)		1,392		0001
Purchased Call/Nasdaq FC Index/NFC0611W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024	1	171,496	245.45		8,091		6,894		3,588			(1,205)		1,115		0001
Purchased Call/Nasdaq FC Index/NFC061C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	01/03/2023	1	766,241	255.28	33,588			8,605		1,174			(8,351)		2,742		0001
Purchased Call/Nasdaq FC Index/NFC061C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	01/03/2023	1	59,174	255.28	2,385			612		91			(594)		212		0001

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Purchased Call/Nasdaq FC Index/NFC061DSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	1	353,357	262.43	18,622			5,769		410			(4,630)		1,387		0001
Purchased Call/Nasdaq FC Index/NFC061DSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	1	125,079	262.43	6,501			2,017		145			(1,625)		491		0001
Purchased Call/Nasdaq FC Index/NFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	194,975	256.28	9,671			4,675		1,150			(2,404)		956		0001
Purchased Call/Nasdaq FC Index/NFC0619SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/14/2022	1	286,168	244.21	14,320			2,686		1,221			(3,565)		877		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	1	426,383	259.16		17,538		14,244		4,293			(3,349)		2,708		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024	1	874,955	259.16		36,563		29,736		8,808			(6,859)		5,557		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	1	661,420	259.16		30,141		24,547		6,659			(5,620)		4,201		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	02/09/2024	1	75,154	259.16		2,256		1,892		757			(366)		477		0001
Purchased Call/Nasdaq FC Index/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/15/2024	1	1,469,301	239.58		71,815		67,568		42,458			(4,335)		10,064		0001
Purchased Call/Nasdaq FC Index/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/15/2024	1	238,109	239.58		10,376		9,776		6,881			(613)		1,631		0001
Purchased Call/Nasdaq FC Index/NFC061GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/28/2023	1	93,302	249.57	5,641			2,116		664			(1,414)		402		0001
Purchased Call/Nasdaq FC Index/NFC061C3U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/18/2023	1	304,623	249.64	20,110			5,568		1,226			(5,000)		1,133		0001
Purchased Call/Nasdaq FC Index/NFC061C3U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/18/2023	1	132,836	249.64	8,993			2,500		535			(2,239)		494		0001
Purchased Call/Nasdaq FC Index/NFC061C3U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/18/2023	1	74,642	249.64	5,268			1,471		300			(1,321)		278		0001
Purchased Call/Nasdaq FC Index/NFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/04/2024	1	102,515	277.42		3,895		2,974		312			(932)		631		0001
Purchased Call/Nasdaq FC Index/NFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/04/2024	1	695,900	277.42		27,894		21,267		2,121			(6,705)		4,283		0001
Purchased Call/Nasdaq FC Index/NFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/04/2024	1	703,385	277.42		27,915		21,196		2,144			(6,740)		4,329		0001
Purchased Call/Nasdaq FC Index/NFC061C3L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/12/2023	1	226,965	252.04	11,184			3,017		637			(2,781)		832		0001
Purchased Call/Nasdaq FC Index/NFC061C3L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/12/2023	1	441,325	252.04	20,417			5,514		1,240			(5,083)		1,617		0001
Purchased Call/Nasdaq FC Index/NFC061C3L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/12/2023	1	126,290	252.04	8,102			2,210		355			(2,045)		463		0001
Purchased Call/Nasdaq FC Index/NFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	1	103,579	247.87	5,158			1,786		755			(1,279)		431		0001
Purchased Call/Nasdaq FC Index/NFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	1	426,537	247.87	22,646			7,871		3,109			(5,623)		1,776		0001
Purchased Call/Nasdaq FC Index/NFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	1	241,725	247.87	12,609			4,389		1,762			(3,135)		1,006		0001
Purchased Call/Nasdaq FC Index/NFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/10/2023	1	102,965	247.87	5,558			1,940		750			(1,390)		429		0001
Purchased Call/Nasdaq FC Index/NFC061ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/03/2024	1	262,365	246.32		9,586		8,922		5,556			(675)		1,781		0001
Purchased Call/Nasdaq FC Index/NFC061ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/03/2024	1	68,842	246.32		2,624		2,466		1,458			(161)		467		0001
Purchased Call/Nasdaq FC Index/NFC061ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/03/2024	1	69,189	246.32		2,663		2,575		1,465			(92)		470		0001
Purchased Call/Nasdaq FC Index/NFC0617SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/07/2022	1	496,340	243.66	26,033			3,529		1,291			(6,473)		1,292		0001
Purchased Call/Nasdaq FC Index/NFC0617SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/07/2022	1	785,626	243.66	46,204			6,263		2,043			(11,535)		2,046		0001

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Purchased Call/Nasdaq FC Index/NFC0617$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/07/2022	1	109,267	243.66	6,301			855		284			(1,575)		285		0001
Purchased Call/Nasdaq FC Index/NFC0617$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/07/2022	1	93,953	243.66	5,344			726		244			(1,338)		245		0001
Purchased Call/Nasdaq FC Index/NFC061RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	11/29/2022	1	98,034	280.04	3,063			1,296		1			(1,536)		316		0001
Purchased Call/Nasdaq FC Index/NFC061RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	11/29/2022	1	51,357	280.04		1,740		804					(936)		166		0001
Purchased Call/Nasdaq FC Index/NFC0619$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/15/2022	1	1,173,966	244.21	58,936			11,122		5,130			(14,653)		3,609		0001
Purchased Call/Nasdaq FC Index/NFC0619$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/15/2022	1	364,628	244.21	17,395			3,287		1,593			(4,331)		1,121		0001
Purchased Call/Nasdaq FC Index/NFC0619$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/15/2022	1	73,622	244.21	3,527			670		322			(881)		226		0001
Purchased Call/Nasdaq FC Index/NFC061C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/06/2023	1	461,840	254.38	21,315			5,580		905			(5,329)		1,666		0001
Purchased Call/Nasdaq FC Index/NFC061P$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1	835,828	260.24	47,341			30,625		5,965			(11,754)		4,742		0001
Purchased Call/Nasdaq FC Index/NFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/03/2024	1	202,480	240.77		6,467		6,341		5,634			(135)		1,406		0001
Purchased Call/Nasdaq FC Index/NFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/03/2024	1	177,907	240.77		8,416		8,172		4,951			(255)		1,235		0001
Purchased Call/Nasdaq FC Index/NFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/03/2024	1	757,263	240.77		37,648		36,505		21,072			(1,191)		5,258		0001
Purchased Call/Nasdaq FC Index/NFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/03/2024	1	93,082	240.77		4,458		4,316		2,590			(147)		646		0001
Purchased Call/Nasdaq FC Index/NFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2024	1	1,213,787	240.77		57,048		55,165		33,776			(2,107)		8,429		0001
Purchased Call/Nasdaq FC Index/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/05/2024	1	320,983	240.77		11,345		11,078		8,936			(313)		2,232		0001
Purchased Call/Nasdaq FC Index/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/05/2024	1	1,269,838	240.77		61,021		59,256		35,352			(1,844)		8,830		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	1	65,246	277.9	3,184			2,200		159			(789)		383		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/16/2023	1	1,377,667	277.9	67,074			46,407		3,359			(16,653)		8,094		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/16/2023	1	1,053,536	277.9	54,515			37,875		2,568			(13,554)		6,190		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/16/2023	1	112,160	277.9	5,981			4,161		273			(1,489)		659		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/16/2023	1	99,563	277.9	5,199			3,622		243			(1,300)		585		0001
Purchased Call/Nasdaq FC Index/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/16/2023	1	52,440	277.9	2,630			1,838		128			(659)		308		0001
Purchased Call/Nasdaq FC Index/NFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	1	94,509	277.42		4,678		3,547		288			(1,134)		582		0001
Purchased Call/Nasdaq FC Index/NFC061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	1	1,057,512	253.29		50,443		44,900		15,698			(5,720)		7,051		0001
Purchased Call/Nasdaq FC Index/NFC061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/09/2024	1	399,155	253.29		17,587		15,697		5,925			(1,908)		2,661		0001
Purchased Call/Nasdaq FC Index/NFC061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/09/2024	1	160,778	253.29		6,779		6,084		2,387			(719)		1,072		0001
Purchased Call/Nasdaq FC Index/NFC061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/09/2024	1	50,686	253.29		2,027		1,837		752			(197)		338		0001
Purchased Call/Nasdaq FC Index/NFC0615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/26/2022	1	147,875	245.97	7,725			600		41			(1,934)		292		0001
Purchased Call/Nasdaq FC Index/NFC0615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/26/2022	1	118,262	245.97	6,044			469		33			(1,511)		234		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	1	782,646	260.24	46,043			29,826		5,585			(11,448)		4,441		0001
Purchased Call/Nasdaq FC Index/NFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	1	86,212	260.24	5,436			3,526		615			(1,357)		489		0001
Purchased Call/Nasdaq FC Index/NFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2023	1	115,781	260.24	7,692			4,997		826			(1,923)		657		0001
Purchased Call/Nasdaq FC Index/NFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/13/2023	1	284,362	260.24	20,849			13,752		2,029			(5,278)		1,613		0001
Purchased Call/Nasdaq FC Index/NFC061Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	1	635,160	245.12		30,234		27,493		14,042			(2,850)		4,280		0001
Purchased Call/Nasdaq FC Index/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	1	690,170	258.29	33,818			13,611		2,525			(8,385)		3,097		0001
Purchased Call/Nasdaq FC Index/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/20/2023	1	815,223	258.29	41,978			16,918		2,983			(10,422)		3,658		0001
Purchased Call/Nasdaq FC Index/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/05/2024	1	512,166	240.77		25,080		24,321		14,259			(791)		3,562		0001
Purchased Call/Nasdaq FC Index/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024	1	681,523	240.77		32,236		31,175		18,974			(1,187)		4,739		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	1	216,926	237.77		10,347		9,822		6,811			(538)		1,495		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2024	1	531,005	237.77		23,673		22,502		16,673			(1,200)		3,658		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/23/2024	1	2,836,689	237.77		130,996		124,689		89,070			(6,469)		19,543		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/23/2024	1	916,052	237.77		45,693		43,734		28,763			(2,197)		6,311		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/23/2024	1	280,105	237.77		15,291		14,656		8,795			(715)		1,930		0001
Purchased Call/Nasdaq FC Index/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/20/2023	1	406,401	258.29	19,731			7,985		1,487			(4,906)		1,824		0001
Purchased Call/Nasdaq FC Index/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/20/2023	1	104,832	258.29	5,390			2,190		384			(1,349)		470		0001
Purchased Call/Nasdaq FC Index/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	04/20/2023	1	73,062	258.29	2,656			1,118		267			(687)		328		0001
Purchased Call/Nasdaq FC Index/NFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	1	981,343	251.54	44,865			20,793		8,523			(11,139)		4,715		0001
Purchased Call/Nasdaq FC Index/NFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	1	329,638	251.54	16,748			7,773		2,863			(4,164)		1,584		0001
Purchased Call/Nasdaq FC Index/NFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/02/2023	1	103,375	251.54	5,314			2,473		898			(1,328)		497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSIV000PSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/03/2022	06/05/2024	1	2,185,601	293.99		82,834		80,107		64,891			(3,051)		15,198		0001
Purchased Call/Nasdaq FC Index/NFC0615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/26/2022	1	158,756	245.97	7,732			598		44			(1,922)		314		0001
Purchased Call/Nasdaq FC Index/NFC0615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/26/2022	1	97,195	245.97	4,643			359		27			(1,153)		192		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/20/2022	1	350,391	237.01	19,352			2,159		2,133			(4,811)		830		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/20/2022	1	1,030,064	237.01	49,893			5,574		6,271			(12,422)		2,441		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/20/2022	1	354,550	237.01	17,502			1,964		2,158			(4,364)		840		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/20/2022	1	82,432	237.01	4,494			505		502			(1,122)		195		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/20/2022	1	307,845	237.01	18,301			2,059		1,874			(4,588)		730		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2024	1	426,240	252.72		19,969		16,481		6,105			(3,506)		2,735		0001
Purchased Call/Nasdaq FC Index/NFC061VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/21/2024	1	1,204,815	252.72		50,630		41,843		17,256			(8,832)		7,730		0001
Purchased Call/Nasdaq FC Index/NFC061VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/21/2024	1	306,898	252.72		14,718		12,214		4,396			(2,551)		1,969		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/18/2023	1	686,341	269	28,959			17,735		2,411			(7,210)		3,789		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/18/2023	1	68,426	269	3,167			1,950		240			(791)		378		0001
Purchased Call/Nasdaq FC Index/NFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/18/2023	1	51,320	269	1,902			1,176		180			(478)		283		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			102,491		102,491	(105,180)				9,422		0001
Purchased Call/Nasdaq FC Index/NFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/20/2022	1	75,391	237.01	4,320			487		459			(1,084)		179		0001
Purchased Call/Nasdaq FC Index/NFC061KSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/27/2023	1	518,462	261.19	27,711			13,779		2,550			(6,890)		2,582		0001
Purchased Call/Nasdaq FC Index/NFC061KSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/27/2023	1	58,909	261.19	3,142			1,573		290			(783)		293		0001
Purchased Call/Nasdaq FC Index/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2023	1	56,238	265.65	2,795			1,559		228			(693)		297		0001
Purchased Call/Nasdaq FC Index/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2023	1	405,241	265.65	21,219			11,883		1,641			(5,268)		2,140		0001
Purchased Call/Nasdaq FC Index/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	1	441,845	265.65	24,001			13,459		1,790			(5,967)		2,333		0001
Purchased Call/Nasdaq FC Index/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/11/2023	1	60,255	265.65	2,853			1,613		244			(715)		318		0001
Purchased Call/Nasdaq FC Index/NFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	12/30/2022	1	367,955	255.28	16,057			4,048		580			(4,014)		1,303		0001
Purchased Call/Nasdaq FC Index/NFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	12/30/2022	1	183,421	255.28	7,530			1,933		289			(1,909)		649		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2023	1	3,168,149	276.6	160,355			110,726		8,493			(39,814)		18,596		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/15/2023	1	1,960,151	276.6	99,071			68,503		5,255			(24,632)		11,505		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/15/2023	1	180,990	276.6	9,802			6,806		485			(2,440)		1,062		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/15/2023	1	59,815	276.6	3,136			2,189		160			(786)		351		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/15/2023	1	159,908	276.6	8,128			5,723		429			(2,058)		939		0001
Purchased Call/Nasdaq FC Index/NFC0614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/22/2022	1	284,598	235.25	11,662			338		432			(2,900)		349		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	1	110,590	251.54	5,430			2,446		927			(1,346)		525		0001
Purchased Call/Nasdaq FC Index/NFC0614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/22/2022	1	68,754	235.25	3,007			87		104			(751)		84		0001
Purchased Call/Nasdaq FC Index/NFC0614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/22/2022	1	125,409	235.25	5,672			166		191			(1,422)		154		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/25/2023	1	2,382,074	251.54	119,511			53,920		19,963			(29,673)		11,308		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/25/2023	1	358,802	251.54	17,645			8,005		3,007			(4,387)		1,703		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/25/2023	1	82,560	251.54	4,103			1,864		692			(1,021)		392		0001
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024	1	374,585	270.65		17,314		13,243		1,773			(4,084)		2,307		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/05/2024	1	196,779	270.65		8,667		6,684		931			(2,017)		1,212		0001
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	01/05/2024	1	58,704	270.65		2,008		1,600		278			(410)		362		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	1	263,146	254.13		12,815		10,439		3,472			(2,387)		1,678		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/14/2024	1	889,747	254.13		48,351		39,439		11,739			(8,954)		5,675		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/14/2024	1	2,808,093	254.13		138,675		113,898		37,048			(25,370)		17,911		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/14/2024	1	68,755	254.13		3,165		2,603		907			(576)		439		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/14/2024	1	75,189	254.13		3,337		2,749		992			(592)		480		0001
Purchased Call/Nasdaq FC Index/NFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/24/2023	1	3,545,686	251.34	176,198			79,253		30,085			(43,747)		16,806		0001
Purchased Call/Nasdaq FC Index/NFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/24/2023	1	191,443	251.34	9,689			4,364		1,624			(2,409)		907		0001
Purchased Call/Nasdaq FC Index/NFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/24/2023	1	92,702	251.34	4,570			2,070		787			(1,138)		439		0001
Purchased Call/Nasdaq FC Index/NFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/24/2023	1	164,190	251.34	8,198			3,718		1,393			(2,044)		778		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/19/2023	1	875,635	248.63	47,334			21,081		8,816			(11,817)		4,119		0001
Purchased Call/Nasdaq FC Index/NFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/19/2023	1	201,256	248.63	11,154			4,982		2,026			(2,792)		947		0001
Purchased Call/Nasdaq FC Index/NFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/19/2022	1	202,128	241.33	11,592			788		172			(2,902)		374		0001
Purchased Call/Nasdaq FC Index/NFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/19/2022	1	122,943	241.33	7,479			513		105			(1,891)		228		0001
Purchased Call/Nasdaq FC Index/NFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	08/19/2022	1	74,197	241.33	3,490			246		63			(907)		137		0001
Purchased Call/Nasdaq FC Index/NFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/30/2022	1	749,721	254.08	32,724			8,237		1,403			(8,170)		2,654		0001
Purchased Call/Nasdaq FC Index/NFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	12/30/2022	1	175,056	254.08	7,958			2,006		328			(1,989)		620		0001
Purchased Call/Nasdaq FC Index/NFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	12/30/2022	1	57,714	254.08	2,933			744		108			(736)		204		0001
Purchased Call/Nasdaq FC Index/NFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	12/30/2022	1	52,384	254.08	2,429			618		98			(613)		185		0001
Purchased Call/Nasdaq FC Index/NFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/30/2023	1	1,836,066	277.73	85,348			60,694		4,773			(21,191)		10,936		0001
Purchased Call/Nasdaq FC Index/NFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/30/2023	1	627,414	277.73	30,001			21,423		1,631			(7,459)		3,737		0001
Purchased Call/Nasdaq FC Index/NFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	11/30/2023	1	114,358	277.73	5,443			3,964		297			(1,380)		681		0001
Purchased Call/Nasdaq FC Index/NFC061L$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2023	1	1,309,659	263.32	69,432			36,578		6,386			(17,239)		6,717		0001
Purchased Call/Nasdaq FC Index/NFC061H$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	1	283,235	257.37	14,247			5,923		1,262			(3,542)		1,288		0001
Purchased Call/Nasdaq FC Index/NFC061H$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	04/28/2023	1	1,090,706	257.37	52,550			21,878		4,860			(13,119)		4,961		0001
Purchased Call/Nasdaq FC Index/NFC061H$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	04/28/2023	1	805,210	257.37	31,568			13,160		3,588			(7,892)		3,662		0001
Purchased Call/Nasdaq FC Index/NFC061H$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/26/2023	1	1,353,830	259.99	65,663			27,006		4,450			(16,303)		6,137		0001
Purchased Call/Nasdaq FC Index/NFC061H$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/26/2023	1	404,193	259.99	19,200			7,907		1,329			(4,774)		1,832		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061HSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/26/2023	1	207,316	259.99	10,135			4,191		681			(2,523)		940		0001
Purchased Call/Nasdaq FC Index/NFC061HSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/26/2023	1	118,090	259.99	5,428			2,248		388			(1,353)		535		0001
Purchased Call/Nasdaq FC Index/NFC061TSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/03/2024	1	261,332	282.91	8,738			6,632		542			(2,113)		1,607		0001
Purchased Call/Nasdaq FC Index/NFC061TSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2024	1	2,981,062	282.91	125,392			95,036		6,186			(30,445)		18,330		0001
Purchased Call/Nasdaq FC Index/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	1	161,352	260.14	7,777			3,814		795			(1,928)		799		0001
Purchased Call/Nasdaq FC Index/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/17/2024	1	53,569	240.51	2,597			2,520		1,491			(81)		367		0001
Purchased Call/Nasdaq FC Index/NFC061RST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2023	1	61,597	276.95	3,061			2,166		169			(757)		366		0001
Purchased Call/Nasdaq FC Index/NFC061RST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/28/2023	1	1,390,840	276.95	70,509			50,017		3,813			(17,530)		8,268		0001
Purchased Call/Nasdaq FC Index/NFC061RST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/28/2023	1	197,042	276.95	9,427			6,696		540			(2,347)		1,171		0001
Purchased Call/Nasdaq FC Index/NFC061RSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/14/2023	1	1,033,577	276.72	51,993			35,879		2,723			(12,927)		6,061		0001
Purchased Call/Nasdaq FC Index/NFC061RSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/14/2023	1	162,199	276.72	8,218			5,679		427			(2,046)		951		0001
Purchased Call/Nasdaq FC Index/NFC061RSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/14/2023	1	141,318	276.72	7,701			5,351		372			(1,923)		829		0001
Purchased Call/Nasdaq FC Index/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/11/2023	1	151,343	265.65	8,130			4,610		613			(2,049)		799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/13/2023	1	257,986	265.81	9,482			6,151		23,559			(2,367)		1,464		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2023	1	1,673,512	329.58	40,774			30,567		28,684			(10,124)		10,234		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/28/2023	1	3,961,579	329.58	96,161			72,386		67,901			(23,908)		24,226		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/31/2021	12/28/2023	1	71,660	329.58	1,731			1,305		1,228			(431)		438		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	12/28/2023	1	179,855	329.58	4,224			3,193		3,083			(1,034)		1,100		0001
Purchased Call/Nasdaq FC Index/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	1	277,809	260.14	14,022			6,905		1,368			(3,481)		1,376		0001
Purchased Call/Nasdaq FC Index/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	1	389,958	260.14	19,547			9,639		1,921			(4,860)		1,931		0001
Purchased Call/Nasdaq FC Index/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023	1	83,630	260.14	4,607			2,275		412			(1,150)		414		0001
Purchased Call/Nasdaq FC Index/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	06/23/2023	1	56,164	260.14	3,377			1,688		277			(854)		278		0001
Purchased Call/Nasdaq FC Index/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024	1	158,297	236.46	7,567			7,172		5,263			(423)		1,090		0001
Purchased Call/Nasdaq FC Index/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2024	1	827,903	236.46	38,654			36,740		27,523			(1,962)		5,700		0001
Purchased Call/Nasdaq FC Index/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2024	1	1,170,822	236.46	56,991			54,244		38,924			(2,818)		8,061		0001
Purchased Call/Nasdaq FC Index/NFC0614SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	1	726,811	231.52	40,277			1,558		4,946			(10,014)		1,024		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	07/29/2022	1	235,379	231.52	13,786			534		1,602			(3,442)		332		0001
Purchased Call/Nasdaq FC Index/NFC0614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	07/29/2022	1	106,462	231.52	6,442			250		724			(1,613)		150		0001
Purchased Call/Nasdaq FC Index/NFC0614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	07/29/2022	1	1,039,972	231.52	80,990			3,291		7,077			(21,123)		1,466		0001
Purchased Call/Nasdaq FC Index/NFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	01/05/2023	1	498,093	251.25	23,135			5,983		1,455			(5,744)		1,792		0001
Purchased Call/Nasdaq FC Index/NFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2021	01/05/2023	1	464,647	251.25	24,282			6,305		1,357			(6,037)		1,672		0001
Purchased Call/Nasdaq FC Index/NFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/05/2023	1	233,044	251.25	12,819			3,333		681			(3,191)		838		0001
Purchased Call/Nasdaq FC Index/NFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/05/2023	1	50,004	251.25	2,681			700		146			(672)		180		0001
Purchased Call/Nasdaq FC Index/NFC061B$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	928,858	253.11	43,891			10,199		1,805			(10,958)		3,160		0001
Purchased Call/Nasdaq FC Index/NFC061B$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	12/16/2022	1	52,391	253.11	3,241			792		102			(850)		178		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/21/2022	1	305,628	237.56	16,519			1,863		1,728			(4,101)		729		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/21/2022	1	559,169	237.56	26,669			3,012		3,162			(6,631)		1,333		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/21/2022	1	1,173,760	237.56	56,870			6,450		6,637			(14,159)		2,799		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/21/2022	1	143,194	237.56	7,625			866		810			(1,901)		341		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2024	1	416,512	257.72		16,242		13,381		4,585			(2,876)		2,659		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/15/2024	1	52,789	257.72		2,210		1,834		581			(384)		337		0001
Purchased Call/Nasdaq FC Index/NFC061C$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/17/2023	1	683,347	249.64	44,974			12,407		2,728			(11,197)		2,535		0001
Purchased Call/Nasdaq FC Index/NFC061X$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/30/2023	1	2,279,157	259.55		85,013		63,701		5,583			(21,428)		9,856		0001
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2023	1	24,721	275.53	1,231			884		77			(305)		148		0001
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/06/2023	1	2,471,512	275.53	136,703			98,344		7,719			(33,941)		14,806		0001
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/06/2023	1	1,770,525	275.53	99,344			71,566		5,530			(24,700)		10,607		0001
Purchased Call/Nasdaq FC Index/NFC061J$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/16/2023	1	809,096	256.28	41,579			20,128		4,771			(10,380)		3,967		0001
Purchased Call/Nasdaq FC Index/NFC061J$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023	1	111,561	256.28	6,103			2,959		658			(1,526)		547		0001
Purchased Call/Nasdaq FC Index/NFC061J$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/16/2023	1	170,913	256.28	9,397			4,561		1,008			(2,352)		838		0001
Purchased Call/Nasdaq FC Index/NFC061J$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/16/2023	1	98,413	256.28		799		799		580			(2)		483		0001
Purchased Call/Nasdaq FC Index/NFC061G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	1	175,301	259.88	8,467			3,326		515			(2,099)		777		0001
Purchased Call/Nasdaq FC Index/NFC061G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/13/2023	1	660,124	259.88	30,812			12,121		1,938			(7,650)		2,927		0001
Purchased Call/Nasdaq FC Index/NFC061G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/13/2023	1	216,568	259.88	10,825			4,276		636			(2,691)		960		0001
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	55,636	274.34	2,760			1,974		184			(686)		332		0001
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/01/2023	1	935,634	274.34	48,327			34,624		3,095			(12,065)		5,578		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2023	1	1,334,277	274.34	77,477			55,586		4,413			(19,369)		7,955		0001
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/01/2023	1	75,924	274.34	4,373			3,142		251			(1,095)		453		0001
Purchased Call/Nasdaq FC Index/NFC1612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	1	84,897	233.2		3,973		3,962		3,417			(16)		599		0001
Purchased Call/Nasdaq FC Index/NFC1612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/27/2024	1	455,740	233.2		19,093		19,067		18,343			(52)		3,218		0001
Purchased Call/Nasdaq FC Index/NFC1612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/27/2024	1	380,484	233.2		16,006		16,006		15,314			(22)		2,687		0001
Purchased Call/Nasdaq FC Index/NFC061I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	05/19/2023	1	982,235	248.63	83,594			39,937		9,889			(22,383)		4,620		0001
Purchased Call/Nasdaq FC Index/NFC0619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/17/2022	1	532,581	244.46	25,206			4,819		2,328			(6,258)		1,649		0001
Purchased Call/Nasdaq FC Index/NFC0619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/17/2022	1	932,483	244.46	46,536			8,934		4,077			(11,570)		2,888		0001
Purchased Call/Nasdaq FC Index/NFC0619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/17/2022	1	66,122	244.46	3,124			601		289			(778)		205		0001
Purchased Call/Nasdaq FC Index/NFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/02/2023	1	2,646,460	264.82	140,308			76,619		11,286			(34,836)		13,818		0001
Purchased Call/Nasdaq FC Index/NFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/02/2023	1	550,630	264.82	29,713			16,248		2,348			(7,387)		2,875		0001
Purchased Call/Nasdaq FC Index/NFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/02/2023	1	54,842	264.82	3,168			1,740		234			(789)		286		0001
Purchased Call/Nasdaq FC Index/NFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	836,463	255.61	43,425			20,601		5,573			(10,841)		4,060		0001
Purchased Call/Nasdaq FC Index/NFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2021	06/09/2023	1	51,715	255.61	2,776			1,326		345			(696)		251		0001
Purchased Call/Nasdaq FC Index/NFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	06/09/2023	1	135,747	255.61	9,458			4,681		904			(2,463)		659		0001
Purchased Call/Nasdaq FC Index/NFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2023	1	114,899	270.92	5,607			3,266		325			(1,386)		620		0001
Purchased Call/Nasdaq FC Index/NFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/29/2023	1	1,109,469	270.92	59,544			34,775		3,140			(14,804)		5,986		0001
Purchased Call/Nasdaq FC Index/NFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/29/2023	1	82,501	270.92	4,479			2,620		234			(1,115)		445		0001
Purchased Call/Nasdaq FC Index/NFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/05/2023	1	58,556	256.59	3,083			1,192		220			(774)		256		0001
Purchased Call/Nasdaq FC Index/NFC061YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/12/2024	1	93,737	250.36		4,497		4,060		1,643			(442)		626		0001
Purchased Call/Nasdaq FC Index/NFC061E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	01/23/2023	1	85,001	260.03	3,079			917		92			(801)		320		0001
Purchased Call/Nasdaq FC Index/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1	826,761	280.18	40,928			28,491		1,749			(10,176)		4,862		0001
Purchased Call/Nasdaq FC Index/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	1	292,763	280.18	14,127			9,848		619			(3,527)		1,722		0001
Purchased Call/Nasdaq FC Index/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2023	1	643,921	280.18	30,911			21,608		1,362			(7,728)		3,787		0001
Purchased Call/Nasdaq FC Index/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/17/2023	1	57,426	280.18	2,560			1,799		122			(643)		338		0001
Purchased Call/Nasdaq FC Index/NFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/22/2023	1	1,125,237	265.64	62,057			35,644		4,678			(15,429)		6,021		0001
Purchased Call/Nasdaq FC Index/NFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/10/2023	1	1,911,972	266.34	93,610			52,149		7,201			(23,242)		10,083		0001
Purchased Call/Nasdaq FC Index/NFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/10/2023	1	558,086	266.34	28,686			16,047		2,102			(7,132)		2,943		0001
Purchased Call/Nasdaq FC Index/NFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/10/2023	1	1,155,798	266.34	61,231			34,300		4,353			(15,245)		6,095		0001

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Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	1	177,400	235.98	9,111			1,056		1,365			(2,262)		428		0001
Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	1	208,687	235.98	11,788			1,368		1,606			(2,931)		504		0001
Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/23/2022	1	330,790	235.98	20,115			2,337		2,545			(5,022)		798		0001
Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/23/2022	1	279,764	235.98	16,752			1,949		2,153			(4,188)		675		0001
Purchased Call/Nasdaq FC Index/NFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/06/2024	1	150,358	240.9		6,229		5,807		4,079			(429)		1,023		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024	1	848,429	236.46		40,385		38,277		28,177			(2,262)		5,837		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/21/2024	1	70,472	236.46		3,505		3,326		2,340			(183)		485		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/21/2024	1	883,606	236.46		41,479		39,422		29,345			(2,108)		6,079		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/21/2024	1	115,433	236.46		5,668		5,394		3,834			(281)		794		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/21/2024	1	139,500	236.46		7,180		6,871		4,633			(346)		960		0001
Purchased Call/S&P 500 INDEX/SPXB178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			265,503		265,503	(187,526)				9,697		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/06/2023	1	76,613	258.27	3,856			1,505		242			(973)		336		0001
Purchased Call/Nasdaq FC Index/NFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/18/2022	1	1,120,028	246.94	51,978			7,804		1,931			(12,923)		3,074		0001
Purchased Call/Nasdaq FC Index/NFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/18/2022	1	334,601	246.94	15,460			2,324		577			(3,849)		918		0001
Purchased Call/Nasdaq FC Index/NFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/18/2022	1	185,210	246.94	8,565			1,293		319			(2,135)		508		0001
Purchased Call/Nasdaq FC Index/NFC061G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/06/2023	1	65,069	258.27	3,419			1,347		205			(872)		285		0001
Purchased Call/Nasdaq FC Index/NFC061M$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/22/2023	1	103,438	265.64	5,716			3,288		430			(1,423)		553		0001
Purchased Call/Nasdaq FC Index/NFC061M$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	08/22/2023	1	87,595	265.64	4,475			2,689		364			(1,160)		469		0001
Purchased Call/Nasdaq FC Index/NFC1612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024	1	877,758	231.18		37,855		37,855		38,072					6,173		0001
Purchased Call/Nasdaq FC Index/NFC1612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/21/2024	1	825,514	231.18		37,244		37,244		35,806			(52)		5,805		0001
Purchased Call/Nasdaq FC Index/NFC1612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024	1	1,087,078	231.18		48,481		48,414		47,151			(134)		7,645		0001
Purchased Call/Nasdaq FC Index/NFC1612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2024	1	84,163	231.18		4,278		4,266		3,651			(18)		592		0001
Purchased Call/Nasdaq FC Index/NFC1612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	756,343	231.18		35,472		35,277		32,806			(341)		5,319		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	1	1,672,528	247.03		81,285		69,466		32,991			(11,898)		10,934		0001
Purchased Call/Nasdaq FC Index/NFC1612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	1	6,515,243	230.05		249,534		248,846		237,657			(1,367)		32,487		0001
Purchased Call/Nasdaq FC Index/NFC1612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2023	1	325,479	230.05		12,691		12,691		11,873			(35)		1,623		0001
Purchased Call/Nasdaq FC Index/NFC1612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2023	1	601,180	230.05		21,847		21,847		21,929					2,998		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	1	2,242,222	247.03		122,354		104,707		44,229			(17,767)		14,659		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	768,881	247.03		43,419		37,311		15,166			(6,254)		5,027		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/15/2024	1	64,433	247.03		4,486		3,915		1,271			(576)		421		0001
Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/23/2022	1	52,588	235.98	3,534			414		405			(886)		127		0001
Purchased Call/Nasdaq FC Index/NFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	09/23/2022	1	93,049	235.98	6,900			819		716			(1,759)		225		0001
Purchased Call/Nasdaq FC Index/NFC0619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	11/01/2022	1	991,182	236.96	53,625			9,085		9,926			(13,333)		2,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	471,307	239.79	17,198			12,305		5,897			(4,276)		2,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	1	900,745	239.79	33,244			23,818		11,269			(8,300)		5,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/01/2023	1	125,888	239.79	4,793			3,444		1,575			(1,200)		751		0001
Purchased Call/Nasdaq FC Index/NFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	744,167	254.91		35,646		31,663		10,186			(4,107)		4,946		0001
Purchased Call/Nasdaq FC Index/NFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/05/2024	1	1,996,282	254.91		91,626		81,502		27,325			(10,446)		13,269		0001
Purchased Call/Nasdaq FC Index/NFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2024	1	942,193	254.91		38,329		34,141		12,897			(4,229)		6,262		0001
Purchased Call/Nasdaq FC Index/NFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/05/2024	1	154,845	254.91		6,858		6,126		2,119			(740)		1,029		0001
Purchased Call/Nasdaq FC Index/NFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/05/2024	1	98,163	254.91		3,000		2,756		1,344			(248)		652		0001
Purchased Call/Nasdaq FC Index/NFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/13/2024	1	50,121	245.91		3,112		2,677		1,037			(446)		327		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1	503,340	243.67		23,254		22,452		12,356			(893)		3,488		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/31/2024	1	96,325	243.67		4,135		3,998		2,365			(153)		667		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2024	1	1,503,220	243.67		65,639		63,551		36,902			(2,173)		10,416		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/31/2024	1	518,752	243.67		22,715		22,023		12,735			(722)		3,595		0001
Purchased Call/Nasdaq FC Index/NFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/13/2024	1	176,672	245.91		10,489		9,009		3,654			(1,515)		1,153		0001
Purchased Call/Nasdaq FC Index/NFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/13/2024	1	1,327,698	245.91		66,571		56,865		27,463			(9,771)		8,666		0001
Purchased Call/Nasdaq FC Index/NFC061N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	1	764,045	263.5	40,884			23,322		3,650			(10,165)		4,069		0001
Purchased Call/Nasdaq FC Index/NFC061N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/18/2023	1	431,215	263.5	24,907			14,228		2,060			(6,218)		2,296		0001
Purchased Call/Nasdaq FC Index/NFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/16/2022	1	284,481	240.03	13,511			1,435		921			(3,355)		658		0001
Purchased Call/Nasdaq FC Index/NFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	1	60,752	240.03	2,754			293		197			(685)		140		0001
Purchased Call/Nasdaq FC Index/NFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/16/2022	1	618,178	240.03	28,407			3,025		2,002			(7,092)		1,429		0001
Purchased Call/Nasdaq FC Index/NFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/16/2022	1	130,704	240.03	6,469			690		423			(1,617)		302		0001
Purchased Call/Nasdaq FC Index/NFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/16/2022	1	127,617	240.03	6,704			721		413			(1,690)		295		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0617$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	1	480,015	243.16	24,123			3,265		1,355			(5,989)		1,250		0001
Purchased Call/Nasdaq FC Index/NFC0617$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/07/2022	1	225,545	243.16	12,030			1,631		636			(2,991)		587		0001
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/22/2024	1	138,211	236.46		7,283		6,970		4,595			(351)		952		0001
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/22/2024	1	58,124	236.46		3,247		3,112		1,932			(152)		400		0001
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/22/2024	1	73,116	236.46		4,010		3,876		2,431			(151)		503		0001
Purchased Call/Nasdaq FC Index/NFC061N$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	1	17,315	265.64	866			494		70			(215)		92		0001
Purchased Call/Nasdaq FC Index/NFC061K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	06/30/2023	1	65,904	266.45	3,193			1,619		216			(801)		330		0001
Purchased Call/Nasdaq FC Index/NFC061K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	06/30/2023	1	59,677	266.45	2,932			1,480		196			(734)		298		0001
Purchased Call/Nasdaq FC Index/NFC061K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023	1	525,293	266.45	25,708			12,961		1,724			(6,427)		2,626		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/21/2022	1	69,377	237.56	3,989			454		392			(1,000)		165		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	1	38,099	277.51	1,848			1,256		92			(458)		222		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/08/2023	1	1,729,917	277.51	81,973			55,891		4,187			(20,353)		10,083		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/08/2023	1	530,191	277.51	23,557			16,128		1,283			(5,857)		3,090		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/08/2023	1	172,889	277.51	7,775			5,323		418			(1,936)		1,008		0001
Purchased Call/Nasdaq FC Index/NFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	09/21/2022	1	71,437	237.56	5,106			592		404			(1,304)		170		0001
Purchased Call/Nasdaq FC Index/NFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/14/2022	1	253,505	240.78	13,161			1,358		660			(3,268)		578		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	11/15/2023	1	324,618	276.6	15,480			11,117		870			(3,997)		1,905		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	11/15/2023	1	142,941	276.6		5,188		3,917		383			(1,293)		839		0001
Purchased Call/Nasdaq FC Index/NFC0619$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/04/2022	1	363,576	243.05	19,372			3,367		1,681			(4,810)		1,072		0001
Purchased Call/Nasdaq FC Index/NFC0619$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	1	307,111	243.05	16,452			2,863		1,420			(4,090)		906		0001
Purchased Call/Nasdaq FC Index/NFC0619$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/04/2022	1	388,649	243.05	19,540			3,405		1,797			(4,878)		1,146		0001
Purchased Call/Nasdaq FC Index/NFC1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	1	264,716	238.85		12,653		11,890		7,914			(779)		1,815		0001
Purchased Call/Nasdaq FC Index/NFC1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/16/2024	1	3,035,012	238.85		152,354		143,355		90,733			(9,183)		20,804		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	1	1,449,765	254.5		68,864		60,918		20,256			(8,018)		9,636		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	1,070,605	254.5		51,869		46,074		14,958			(5,977)		7,116		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/05/2024	1	727,450	254.5		33,871		30,129		10,164			(3,862)		4,835		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2024	1	88,579	254.5		3,658		3,258		1,238			(404)		589		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/05/2024	1	123,033	254.5		5,521		4,931		1,719			(596)		818		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/05/2024	1	99,400	254.5		4,191		3,780		1,389			(416)		661		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/10/2024	1	964,798	330.13		24,052		22,526		17,896			(1,617)		6,584		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024	1	716,236	330.13		17,638		16,542		13,285			(1,163)		4,888		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/10/2024	1	1,240,448	330.13		31,187		29,289		23,009			(1,936)		8,466		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/10/2024	1	142,171	330.13		3,626		3,429		2,637			(211)		970		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/10/2024	1	203,962	330.13		4,998		4,707		3,783			(297)		1,392		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/10/2024	1	1,148,562	330.13		30,025		28,553		21,305			(1,510)		7,838		0001
Purchased Call/Citi Grandmaster Index/CGM0402$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2021	10/26/2023	1	1,303,165	330.81	33,012			21,887		19,078			(8,196)		7,495		0001
Purchased Call/Nasdaq FC Index/NFC061G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/13/2023	1	671,883	259.88	33,248			13,152		1,973			(8,278)		2,979		0001
Purchased Call/Nasdaq FC Index/NFC061G$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/11/2023	1	936,974	259.02	47,352			18,523		2,945			(11,773)		4,140		0001
Purchased Call/Nasdaq FC Index/NFC061GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/11/2023	1	97,526	259.02	4,853			1,930		306			(1,223)		431		0001
Purchased Call/Nasdaq FC Index/NFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	706,311	252.29		34,327		28,834		10,563			(5,603)		4,565		0001
Purchased Call/Nasdaq FC Index/NFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024	1	503,765	252.29		23,362		19,651		7,534			(3,787)		3,256		0001
Purchased Call/Nasdaq FC Index/NFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/01/2024	1	808,769	252.29		31,608		26,624		12,095			(5,014)		5,228		0001
Purchased Call/Nasdaq FC Index/NFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/01/2024	1	250,244	252.29		9,492		8,007		3,742			(1,495)		1,618		0001
Purchased Call/Nasdaq FC Index/NFC1610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024	1	832,980	241.8		38,983		37,375		22,088			(1,811)		5,760		0001
Purchased Call/Nasdaq FC Index/NFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	831,597	267.04		42,383		32,828		5,109			(9,723)		5,155		0001
Purchased Call/Nasdaq FC Index/NFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024	1	1,606,764	267.04		74,851		58,056		9,871			(16,852)		9,960		0001
Purchased Call/Nasdaq FC Index/NFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2024	1	1,138,266	267.04		49,573		38,503		6,993			(11,108)		7,056		0001
Purchased Call/Nasdaq FC Index/NFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/12/2024	1	262,770	267.04		11,041		8,611		1,614			(2,462)		1,629		0001
Purchased Call/Nasdaq FC Index/NFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/12/2024	1	114,365	267.04		4,094		3,207		703			(891)		709		0001
Purchased Call/Nasdaq FC Index/NFC061D$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	02/01/2023	1	2,378,028	258.54	123,436			36,504		3,960			(30,647)		9,147		0001
Purchased Call/Nasdaq FC Index/NFC061T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/27/2023	1	1,121,079	284.26	50,521			38,013		2,112			(12,578)		6,849		0001
Purchased Call/Nasdaq FC Index/NFC0613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2020	07/05/2022	1	999,447	230.22	53,094			293		1,731			(13,201)		585		0001
Purchased Call/Nasdaq FC Index/NFC0613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2020	07/05/2022	1	80,165	230.22	4,464			25		139			(1,111)		47		0001
Purchased Call/Nasdaq FC Index/NFC061F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	01/09/2023	1	127,037	254.38	4,909			1,411		251			(1,326)		462		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/06/2023	1	660,360	241.14	25,194			12,822		5,066			(6,255)		3,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/06/2023	1	1,238,748	241.14	43,203			22,079		9,504			(10,741)		6,244		0001
Purchased Call/Nasdaq FC Index/NFC061G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/05/2023	1	130,466	256.59	6,595			2,536		489			(1,642)		570		0001
Purchased Call/Nasdaq FC Index/NFC061G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/05/2023	1	384,762	256.59	18,549			7,103		1,443			(4,612)		1,682		0001
Purchased Call/Nasdaq FC Index/NFC061G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/05/2023	1	2,513,050	256.59	118,606			45,354		9,425			(29,448)		10,986		0001
Purchased Call/Nasdaq FC Index/NFC061G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	04/05/2023	1	29,158	256.59	1,397			533		109			(346)		127		0001
Purchased Call/Nasdaq FC Index/NFC061P$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1	558,538	260.42	28,161			17,995		3,852			(7,001)		3,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	1	591,131	231.68		37,892		37,580		34,234			(326)		7,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/08/2029	1	293,200	231.68		18,009		17,882		16,980			(148)		3,863		0001
Purchased Call/Nasdaq FC Index/NFC061B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	12/29/2022	1	53,599	254.11	2,495			632		102			(630)		189		0001
Purchased Call/Nasdaq FC Index/NFC061B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/29/2022	1	954,417	254.11	41,390			10,376		1,822			(10,348)		3,370		0001
Purchased Call/Nasdaq FC Index/NFC061B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/29/2022	1	1,193,461	254.11	59,131			14,783		2,278			(14,681)		4,214		0001
Purchased Call/Nasdaq FC Index/NFC061V$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	1	316,516	254.06		15,414		12,668		4,197			(2,812)		2,022		0001
Purchased Call/Nasdaq FC Index/NFC061V$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1	737,536	254.06		34,633		28,501		9,780			(6,280)		4,712		0001
Purchased Call/Nasdaq FC Index/NFC061V$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	1	2,786,914	254.06		126,808		104,502		36,955			(22,419)		17,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,700,000	235.51		58,757		50,848		35,081			(7,968)		11,176		0001
Purchased Call/Nasdaq FC Index/NFC061D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/24/2023	1	538,642	260.03	27,157			7,743		632			(6,752)		2,033		0001
Purchased Call/Nasdaq FC Index/NFC061D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/24/2023	1	68,450	260.03	3,169			905		80			(789)		258		0001
Purchased Call/Nasdaq FC Index/NFC061D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/24/2023	1	58,720	260.03	2,561			735		69			(639)		222		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/22/2022	1	336,507	239.78	14,764			1,686		1,302			(3,666)		807		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/22/2022	1	500,114	239.78	22,463			2,575		1,934			(5,585)		1,200		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/22/2022	1	442,150	239.78	21,796			2,502		1,710			(5,426)		1,061		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/22/2022	1	161,720	239.78	8,626			992		625			(2,157)		388		0001
Purchased Call/Nasdaq FC Index/NFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/28/2022	1	637,936	237.72	31,344			5,152		5,653			(7,793)		1,829		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/06/2023	1	2,172,951	266.81	105,874			53,884		7,081			(26,287)		10,954		0001
Purchased Call/Nasdaq FC Index/NFC061K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/06/2023	1	633,604	266.81	30,325			15,498		2,065			(7,540)		3,194		0001
Purchased Call/Nasdaq FC Index/NFC061K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/06/2023	1	50,729	266.81	2,483			1,273		165			(621)		256		0001
Purchased Call/Nasdaq FC Index/NFC1611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/04/2024	1	180,852	240.77		6,422		6,271		5,047			(177)		1,257		0001
Purchased Call/Nasdaq FC Index/NFC1611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/04/2024	1	608,089	240.77		29,499		28,645		16,969			(893)		4,226		0001
Purchased Call/Nasdaq FC Index/NFC1611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024	1	1,848,370	240.77		87,058		84,188		51,579			(3,211)		12,844		0001
Purchased Call/Nasdaq FC Index/NFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023	1	815,728	265.23	40,628			21,271		3,340			(10,157)		4,156		0001
Purchased Call/Nasdaq FC Index/NFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	1	50,557	265.23	2,503			1,307		207			(622)		258		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/20/2024	1	1,472,143	236.46		70,074		66,411		49,208			(3,930)		10,120		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/20/2024	1	90,564	236.46		4,531		4,300		3,027			(237)		623		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/20/2024	1	977,682	236.46		46,308		44,009		32,680			(2,357)		6,721		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/20/2024	1	99,940	236.46		5,647		5,411		3,341			(265)		687		0001
Purchased Call/Nasdaq FC Index/NFC061T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	66,653	278.91	3,286			2,478		178			(817)		408		0001
Purchased Call/Nasdaq FC Index/NFC061Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/09/2024	1	91,196	238.49		4,352		4,086		2,755			(270)		622		0001
Purchased Call/Nasdaq FC Index/NFC061Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/09/2024	1	71,867	238.49		3,248		3,059		2,171			(193)		490		0001
Purchased Call/Nasdaq FC Index/NFC061Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/09/2024	1	178,131	238.49		8,186		7,763		5,382			(434)		1,215		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			99,657		99,657	(103,954)				10,191		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	998,815	232.36		33,873		32,896		27,511			(1,021)		6,955		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024	1	328,651	232.36		10,396		10,138		9,052			(299)		2,289		0001
Purchased Call/Nasdaq FC Index/NFC061N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023	1	431,307	263.5	25,289			14,466		2,060			(6,322)		2,297		0001
Purchased Call/Nasdaq FC Index/NFC061N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/18/2023	1	105,566	263.5	6,458			3,720		504			(1,621)		562		0001
Purchased Call/Nasdaq FC Index/NFC061J$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	1,098,602	251.24	55,359			25,191		9,401			(13,764)		5,223		0001
Purchased Call/Nasdaq FC Index/NFC061J$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2021	05/26/2023	1	462,611	251.24	22,851			10,413		3,959			(5,713)		2,199		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100		14,266		7,391		7,391	(6,876)				744		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026	1	410,967	100	83,837			137,892		137,892	(103,858)				4,122		0001
Purchased Call/Nasdaq FC Index/NFC061J$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/26/2023	1	65,782	251.24	3,289			1,501		563			(823)		313		0001
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/06/2023	1	77,873	275.53	4,152			3,003		243			(1,034)		467		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/06/2023	1	115,929	275.53	5,697			4,138		362			(1,428)		695		0001
Purchased Call/Nasdaq FC Index/NFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/06/2023	1	296,567	275.53	14,854			10,865		926			(3,739)		1,777		0001
Purchased Call/Nasdaq FC Index/NFC061M$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1	530,395	269.92	24,975			13,764		1,439			(6,210)		2,776		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			126,854		126,854	(125,084)				11,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/27/2023	1	993,640	244.97	36,911			24,658		7,058			(9,215)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			196,615		196,615	(143,663)				6,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/28/2022	04/26/2024	1	909,444	290.31	33,582			30,803		31,288			(2,902)		6,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/29/2022	04/26/2024	1	329,072	290.31	12,242			11,244		11,321			(1,043)		2,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/04/2022	04/26/2024	1	219,863	290.31	8,353			7,705		7,564			(659)		1,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/13/2022	04/26/2024	1	86,939	290.31	3,642			3,411		2,991			(245)		587		0001
Purchased Call/Citi Grandmaster Index/CGM0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024	1	928,835	326.89	21,851			16,667		19,218			(5,245)		5,722		0001
Purchased Call/Citi Grandmaster Index/CGM0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	1	250,211	326.89	5,641			4,315		5,177			(1,331)		1,541		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	1	350,030	329.79	8,077			7,887		6,769			(222)		2,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/18/2023	1	1,233,092	246.24	49,376			28,205		6,159			(12,327)		6,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/18/2023	1	59,381	246.24	2,356			1,348		297			(589)		316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/18/2023	1	2,230,074	246.24	91,833			52,897		11,139			(23,054)		11,875		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/20/2024	1	92,813	236.46	5,185			4,976		3,102			(216)		638		0001
Purchased Call/Nasdaq FC Index/NFC061I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/31/2023	1	103,134	251.73	5,074			2,328		863			(1,253)		494		0001
Purchased Call/Nasdaq FC Index/NFC061I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/31/2023	1	1,205,001	251.73	59,501			27,374		10,087			(14,794)		5,772		0001
Purchased Call/Nasdaq FC Index/NFC061H$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/18/2023	1	316,937	260.32	14,622			5,861		979			(3,635)		1,417		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061H$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/18/2023	1	76,677	260.32	3,694			1,483		237			(920)		343		0001
Purchased Call/Nasdaq FC Index/NFC061H$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/18/2023	1	75,001	260.32	3,385			1,364		232			(844)		335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	1	284,602	235.32	10,002			8,134		5,672			(1,876)		1,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	1	1,679,914	235.32	61,607			50,173		33,481			(11,488)		10,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/09/2024	1	87,907	235.32	3,052			2,503		1,752			(562)		558		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/22/2022	1	118,871	239.78	6,276			723		460			(1,571)		285		0001
Purchased Call/Nasdaq FC Index/NFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/22/2022	1	50,821	239.78	2,946			341		197			(740)		122		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/01/2023	1	61,028	275.72	1,999			1,204		126			(509)		330		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/01/2023	1	171,299	275.72	7,822			4,652		353			(1,961)		927		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/01/2023	1	607,963	275.72	28,665			16,976		1,253			(7,176)		3,292		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	1,077,941	275.72	52,623			31,122		2,221			(13,156)		5,836		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	72,588	275.72	3,513			2,075		150			(873)		393		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/15/2024	1	70,001	247.03	4,242			3,655		1,381			(591)		458		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024	1	380,567	247.03	23,062			19,845		7,507			(3,295)		2,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/23/2023	1	3,147,427	247.58	116,193			66,807		13,857			(28,849)		16,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/23/2023	1	104,468	247.58	3,823			2,201		460			(950)		560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	1	109,619	247.25	3,871			2,242		501			(961)		589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	1	67,417	247.25	2,639			1,531		308			(656)		362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/25/2023	1	184,394	247.25	7,488			4,350		843			(1,869)		990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/22/2023	1	5,370,735	241.13	207,805			154,920		61,918			(51,880)		32,663		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/22/2023	1	173,306	241.13	6,756			5,044		1,998			(1,689)		1,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/22/2023	1	1,364,466	241.13	53,247			39,806		15,731			(13,330)		8,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/22/2023	1	53,913	241.13	2,124			1,594		622			(532)		328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	12/22/2023	1	102,726	241.13		2,675		2,117		1,184			(560)		625		0001
Purchased Call/Nasdaq FC Index/NFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/18/2023	1	2,061,451	265.64	111,438			63,657		8,384			(27,821)		10,977		0001
Purchased Call/Nasdaq FC Index/NFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/18/2023	1	58,552	265.64	3,703			2,136		238			(934)		312		0001
Purchased Call/Nasdaq FC Index/NFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/02/2023	1	88,818	264.82	4,883			2,685		379			(1,217)		464		0001
Purchased Call/Nasdaq FC Index/NFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	1	770,942	261.47	38,360			11,497		917			(9,537)		2,979		0001
Purchased Call/Nasdaq FC Index/NFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2021	02/03/2023	1	359,691	261.47	18,558			5,570		428			(4,633)		1,390		0001
Purchased Call/Nasdaq FC Index/NFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/03/2023	1	91,969	261.47	4,893			1,485		109			(1,235)		355		0001
Purchased Call/Nasdaq FC Index/NFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/03/2023	1	72,958	261.47	3,789			1,152		87			(958)		282		0001
Purchased Call/Nasdaq FC Index/NFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	1	1,877,578	246.8	93,955			34,472		16,886			(23,328)		8,029		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/09/2024	1	479,088	235.32		16,491		13,543		9,548			(3,019)		3,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/09/2024	1	126,439	235.32		4,234		3,482		2,520			(756)		803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/09/2024	1	149,324	235.32		5,076		4,210		2,976			(871)		948		0001
Purchased Call/Nasdaq FC Index/NFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	03/28/2024	1	73,604	257.68		2,736		2,434		863			(305)		486		0001
Purchased Call/Nasdaq FC Index/NFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	03/28/2024	1	54,208	257.68		2,350		2,084		635			(274)		358		0001
Purchased Call/Nasdaq FC Index/NFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/28/2024	1	221,329	257.68		10,384		9,160		2,594			(1,235)		1,462		0001
Purchased Call/Nasdaq FC Index/NFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2024	1	1,311,336	257.68		65,699		57,873		15,371			(7,895)		8,662		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	12/28/2023	1	2,119,404	329.58		40,384		30,782		36,327			(9,631)		12,961		0001
Purchased Call/Nasdaq FC Index/NFC061VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024	1	498,626	253.98		24,283		19,740		6,632			(4,617)		3,175		0001
Purchased Call/Nasdaq FC Index/NFC061VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/12/2024	1	500,374	253.98		27,700		22,580		6,655			(5,144)		3,186		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/12/2024	1	79,663	253.98		3,874		3,180		1,060			(711)		507		0001
Purchased Call/Nasdaq FC Index/NFC061Q$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	1	754,229	276.76	36,656			25,008		1,906			(9,089)		4,401		0001
Purchased Call/Nasdaq FC Index/NFC061Q$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/09/2023	1	1,522,462	276.76	69,423			47,560		3,848			(17,237)		8,883		0001
Purchased Call/Nasdaq FC Index/NFC061Q$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/09/2023	1	626,283	276.76	28,648			19,627		1,583			(7,123)		3,654		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	1	820,474	245.12		39,055		35,509		18,226			(3,686)		5,525		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/22/2024	1	825,981	245.12		41,919		38,166		18,348			(3,800)		5,562		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/22/2024	1	1,095,382	245.12		47,414		43,228		24,333			(4,239)		7,376		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/22/2024	1	66,288	245.12		2,902		2,671		1,473			(234)		446		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/22/2024	1	1,083,531	245.12		40,358		37,468		24,070			(2,939)		7,296		0001
Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	04/22/2024	1	91,888	245.12		3,543		3,317		2,041			(239)		619		0001
Purchased Call/Nasdaq FC Index/NFC061S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/05/2022	1	707,322	274.34	28,081			12,145		5			(13,849)		2,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/05/2024	1	358,220	231.91		12,465		12,105		10,148			(377)		2,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/05/2024	1	244,656	231.91		6,889		6,755		6,931			(143)		1,701		0001
Purchased Call/Nasdaq FC Index/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	1	72,807	260.42	3,611			2,292		502			(895)		410		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	09/09/2022	1	87,372	239.92	5,084			519		251			(1,337)		193		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/09/2022	1	126,064	239.92	6,121			604		363			(1,552)		278		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/09/2022	1	54,308	239.92	2,361			231		156			(597)		120		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/09/2022	1	266,875	239.92	13,515			1,312		768			(3,383)		589		0001
Purchased Call/Nasdaq FC Index/NFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	1	291,831	246.8	15,987			5,874		2,625			(3,975)		1,248		0001
Purchased Call/Nasdaq FC Index/NFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	03/24/2023	1	105,717	246.8	7,933			2,997		951			(2,028)		452		0001
Purchased Call/Nasdaq FC Index/NFC061N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/24/2023	1	789,457	269.08	41,104			23,821		2,563			(10,234)		4,234		0001
Purchased Call/Nasdaq FC Index/NFC061N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/24/2023	1	957,392	269.08	45,614			26,398		3,108			(11,341)		5,135		0001
Purchased Call/Nasdaq FC Index/NFC061N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/24/2023	1	768,498	269.08	38,214			22,024		2,495			(9,488)		4,122		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026	1	1,253,033	100	255,619			420,430		420,430	(316,662)				12,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	344,511	230.18		12,632		12,025		10,806			(623)		2,375		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01718K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	08/25/2023	1	77,717	247.25	2,200			1,320		355			(567)		417		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/20/2023	1	610,722	263.33	31,031			19,037		3,360			(7,705)		3,379		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/20/2023	1	169,571	263.33	9,015			5,538		933			(2,241)		938		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/20/2023	1	116,855	263.33	6,439			3,972		643			(1,603)		647		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/20/2023	1	110,796	263.33	5,091			3,154		610			(1,276)		613		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	09/20/2023	1	408,383	263.33	17,866			11,270		2,247			(4,561)		2,260		0001
Purchased Call/Nasdaq FC Index/NFC061D$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	01/31/2023	1	988,245	255.79	56,175			16,559		2,278			(13,967)		3,792		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/03/2023	1	63,089	276.73	3,194			2,233		159			(822)		366		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2023	1	126,372	276.73	6,270			4,249		318			(1,565)		733		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	1	1,138,769	276.73	56,294			38,100		2,862			(13,996)		6,604		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	1	1,146,476	276.73	56,965			38,501		2,881			(14,144)		6,649		0001
Purchased Call/Nasdaq FC Index/NFC0615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/19/2022	1	264,120	238.5	14,308			967		512			(3,552)		489		0001
Purchased Call/Nasdaq FC Index/NFC0615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1	700,603	238.5	39,216			2,654		1,359			(9,750)		1,297		0001
Purchased Call/Nasdaq FC Index/NFC0615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	207,469	238.5	11,848			803		402			(2,958)		384		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/26/2023	1	153,402	330.81	3,895			2,593		2,246			(968)		882		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2021	10/26/2023	1	109,954	330.81	2,769			1,848		1,610			(692)		632		0001
Purchased Call/Nasdaq FC Index/NFC061X$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/14/2024	1	54,659	244.2		3,655		3,145		1,225			(523)		357		0001
Purchased Call/Nasdaq FC Index/NFC061X$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/14/2024	1	899,127	244.2		53,719		45,961		20,151			(7,811)		5,873		0001
Purchased Call/Nasdaq FC Index/NFC061X$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024	1	2,855,106	244.2		151,875		129,761		63,988			(22,261)		18,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/20/2024	1	65,420	227.53		2,496		2,492		2,458			(7)		460		0001
Purchased Call/Nasdaq FC Index/NFC061B$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/16/2022	1	999,622	253.26	49,022			11,375		1,588			(12,188)		3,401		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/09/2022	1	278,067	239.92	14,858			1,441		800			(3,715)		613		0001
Purchased Call/Nasdaq FC Index/NFC0616$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/09/2022	1	215,520	239.92	11,121			1,077		620			(2,776)		475		0001
Purchased Call/Nasdaq FC Index/NFC0615$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/18/2022	1	335,204	240.3	17,102			1,134		342			(4,252)		614		0001
Purchased Call/Nasdaq FC Index/NFC0615$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/18/2022	1	232,111	240.3	12,171			808		237			(3,030)		425		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024	1	2,226,857	323.41		56,254		45,871		58,782			(10,432)		14,192		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024	1	3,201,571	328.09		76,603		58,163		61,128			(18,494)		19,704		0001
Purchased Call/Citi Grandmaster Index/CGM0404$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/04/2024	1	118,751	328.09		2,602		1,984		2,267			(626)		731		0001
Purchased Call/Nasdaq FC Index/NFC0615$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/11/2022	1	90,067	233.4	5,128			291		540			(1,277)		153		0001
Purchased Call/Nasdaq FC Index/NFC0615$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/11/2022	1	74,595	233.4	4,433			252		447			(1,108)		127		0001
Purchased Call/Nasdaq FC Index/NFC0615$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/11/2022	1	128,596	233.4	8,479			486		771			(2,132)		218		0001
Purchased Call/Nasdaq FC Index/NFC0618$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1	794,909	248.24	37,786			5,472		966			(9,382)		2,142		0001
Purchased Call/Nasdaq FC Index/NFC0611$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/26/2023	1	372,083	252.08	17,919			8,143		2,985			(4,449)		1,769		0001
Purchased Call/Nasdaq FC Index/NFC0618$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	1	339,071	248.24	15,967			2,316		412			(3,970)		914		0001
Purchased Call/Nasdaq FC Index/NFC0611$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	319,307	252.08	15,644			7,119		2,561			(3,889)		1,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/22/2024	1	398,328	235.51		14,579		12,686		8,220			(1,943)		2,619		0001
Purchased Call/Nasdaq FC Index/NFC061HSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	1	260,755	250.38	13,038			5,498		2,097			(3,233)		1,198		0001
Purchased Call/Nasdaq FC Index/NFC061HSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/04/2023	1	213,191	250.38	10,567			4,462		1,714			(2,624)		979		0001
Purchased Call/Nasdaq FC Index/NFC061HSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/04/2023	1	425,498	250.38	22,024			9,339		3,422			(5,476)		1,954		0001
Purchased Call/Nasdaq FC Index/NFC061MSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/08/2023	1	963,759	268.06	45,804			25,426		3,137			(11,388)		5,070		0001
Purchased Call/Nasdaq FC Index/NFC061MSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/08/2023	1	164,042	268.06	7,594			4,221		534			(1,891)		863		0001
Purchased Call/Nasdaq FC Index/NFC061MSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/08/2023	1	167,130	268.06	8,436			4,715		544			(2,106)		879		0001
Purchased Call/Nasdaq FC Index/NFC061BSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	401,959	253.26	18,887			4,389		639			(4,715)		1,368		0001
Purchased Call/Nasdaq FC Index/NFC061BSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/16/2022	1	450,387	253.26	21,358			4,970		715			(5,340)		1,532		0001
Purchased Call/Nasdaq FC Index/NFC061BSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/16/2022	1	75,097	253.26	3,499			819		119			(876)		256		0001
Purchased Call/Nasdaq FC Index/NFC061FSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	1	1,022,427	249.73	50,071			17,428		6,410			(12,449)		4,256		0001
Purchased Call/Nasdaq FC Index/NFC061FSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/10/2023	1	271,352	249.73	13,680			4,768		1,701			(3,415)		1,130		0001
Purchased Call/Nasdaq FC Index/NFC061FSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/10/2023	1	82,616	249.73	3,821			1,343		518			(959)		344		0001
Purchased Call/Nasdaq FC Index/NFC0613$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/08/2022	1	94,323	234.15	4,681			45		43			(1,162)		70		0001
Purchased Call/Nasdaq FC Index/NFC1612$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/27/2024	1	433,316	233.2		17,392		17,392		17,441					3,060		0001
Purchased Call/Nasdaq FC Index/NFC061JSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	991,100	254.99	49,596			23,496		6,931			(12,331)		4,811		0001
Purchased Call/Nasdaq FC Index/NFC061JSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	582,211	254.99	30,847			14,634		4,071			(7,701)		2,826		0001
Purchased Call/Nasdaq FC Index/NFC061JSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/09/2023	1	70,489	254.99	3,516			1,673		493			(880)		342		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/09/2023	1	84,009	254.99	4,474			2,143		587			(1,128)		408		0001
Purchased Call/Nasdaq FC Index/NFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	1	221,163	256.16	11,036			4,639		1,092			(2,736)		1,014		0001
Purchased Call/Nasdaq FC Index/NFC0618SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	295,792	245.22	13,534			2,097		748			(3,379)		823		0001
Purchased Call/Nasdaq FC Index/NFC061VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/13/2024	1	604,104	253.98		33,157		27,037		8,034			(6,149)		3,850		0001
Purchased Call/Nasdaq FC Index/NFC061VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/13/2024	1	986,105	253.98		47,640		39,116		13,114			(8,727)		6,285		0001
Purchased Call/Nasdaq FC Index/NFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	1	142,243	270.92	7,013			4,068		387			(1,744)		764		0001
Purchased Call/Nasdaq FC Index/NFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023	1	1,639,676	270.92	89,089			51,753		4,465			(22,242)		8,805		0001
Purchased Call/Nasdaq FC Index/NFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	1	99,528	252.19	4,947			2,296		840			(1,230)		478		0001
Purchased Call/Nasdaq FC Index/NFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2021	06/02/2023	1	1,570,518	252.19	78,716			36,582		13,251			(19,652)		7,545		0001
Purchased Call/Nasdaq FC Index/NFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/02/2023	1	1,469,970	252.19	73,968			34,423		12,403			(18,492)		7,062		0001
Purchased Call/Nasdaq FC Index/NFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/09/2023	1	57,478	276.76	2,806			1,925		145			(699)		335		0001
Purchased Call/Nasdaq FC Index/NFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/09/2023	1	70,862	276.76	3,528			2,427		179			(883)		413		0001
Purchased Call/Nasdaq FC Index/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2023	1	494,801	259.53	24,592			15,572		3,628			(6,097)		2,783		0001
Purchased Call/Nasdaq FC Index/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/05/2023	1	563,447	259.53	28,962			18,365		4,131			(7,191)		3,170		0001
Purchased Call/Nasdaq FC Index/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/05/2023	1	72,741	259.53	3,798			2,425		533			(946)		409		0001
Purchased Call/Nasdaq FC Index/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/05/2023	1	119,594	259.53	5,705			3,648		877			(1,428)		673		0001
Purchased Call/Nasdaq FC Index/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/05/2023	1	2,328,033	259.53	123,878			78,987		17,068			(30,799)		13,096		0001
Purchased Call/Nasdaq FC Index/NFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/12/2023	1	466,676	244.25	24,514			10,651		6,117			(6,086)		2,171		0001
Purchased Call/Nasdaq FC Index/NFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	491,153	244.25	28,092			12,222		6,438			(6,984)		2,285		0001
Purchased Call/Nasdaq FC Index/NFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/12/2023	1	213,409	244.25	11,926			5,196		2,797			(2,977)		993		0001
Purchased Call/Nasdaq FC Index/NFC061DS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/25/2023	1	981,410	261.45	47,109			13,478		964			(11,697)		3,713		0001
Purchased Call/Nasdaq FC Index/NFC061DS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/25/2023	1	320,572	261.45	14,223			4,075		315			(3,536)		1,213		0001
Purchased Call/Nasdaq FC Index/NFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	1	98,190	248.78	4,919			2,280		1,045			(1,221)		472		0001
Purchased Call/Nasdaq FC Index/NFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	1	1,572,302	248.78	87,469			40,594		16,735			(21,747)		7,554		0001
Purchased Call/Nasdaq FC Index/NFC061VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	1	337,701	257.49		14,663		12,050		3,736			(2,675)		2,158		0001
Purchased Call/Nasdaq FC Index/NFC061VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1	1,257,458	257.49		52,596		43,284		13,910			(9,537)		8,034		0001
Purchased Call/Nasdaq FC Index/NFC061VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	1	1,202,035	257.49		48,643		40,087		13,297			(8,600)		7,680		0001
Purchased Call/Nasdaq FC Index/NFC061VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/16/2024	1	53,496	257.49		2,132		1,766		592			(372)		342		0001
Purchased Call/S&P 500 INDEX/SPX905982	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			133,189		133,189	(110,783)				7,652		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	58,778	230.62		2,228		2,132		1,792			(107)		405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	1,456,692	230.62		58,427		56,003		44,404			(2,729)		10,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	1	377,061	230.62		14,878		14,281		11,494			(617)		2,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	05/24/2024	1	117,309	230.62		4,095		3,991		3,576			(120)		809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	05/24/2024	1	217,253	230.62		6,575		6,445		6,623			(139)		1,498		0001
Purchased Call/Nasdaq FC Index/NFC061V$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/16/2024	1	80,934	257.49		3,423		2,841		895			(593)		517		0001
Purchased Call/Nasdaq FC Index/NFC061N$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/07/2023	1	410,689	276.18	19,713			11,725		824			(4,888)		2,239		0001
Purchased Call/Nasdaq FC Index/NFC061N$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2023	1	2,067,141	276.18	96,329			57,373		4,149			(23,917)		11,270		0001
Purchased Call/Nasdaq FC Index/NFC061N$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/07/2023	1	1,280,390	276.18	57,580			34,437		2,570			(14,316)		6,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	1,379,360	230.18		53,633		51,336		43,266			(2,575)		9,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	75,378	230.18		3,098		2,969		2,364			(145)		520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/24/2024	1	75,053	230.18		2,954		2,839		2,354			(118)		517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/06/2023	1	1,742,801	239.8	66,428			47,788		21,949			(16,493)		10,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/06/2023	1	326,332	239.8	12,452			8,970		4,110			(3,096)		1,955		0001
Purchased Call/Nasdaq FC Index/NFC061N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2023	1	132,392	269.08	6,500			3,741		430			(1,612)		710		0001
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	1	296,099	270.03		14,598		11,229		1,478			(3,379)		1,835		0001
Purchased Call/Nasdaq FC Index/NFC061N$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/07/2023	1	510,223	276.18	21,393			12,812		1,024			(5,326)		2,782		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023	1	614,525	243.83	23,943			15,644		4,789			(5,945)		3,509		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/19/2023	1	743,464	243.83	29,058			19,064		5,793			(7,225)		4,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/19/2023	1	95,379	243.83	3,736			2,454		743			(930)		545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	1	475,469	239.88	18,592			9,348		4,123			(4,616)		2,377		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	06/30/2023	1	105,796	239.88	4,468			2,271		917			(1,126)		529		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	740,350	241.22	28,175			17,979		7,243			(6,995)		4,169		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/16/2024	1	860,056	238.85	38,241			36,031		25,712			(2,256)		5,895		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/16/2024	1	1,047,080	238.85	46,381			43,883		31,303			(2,676)		7,177		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/16/2024	1	102,285	238.85	4,621			4,384		3,058			(243)		701		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/16/2024	1	73,406	238.85	3,270			3,111		2,194			(163)		503		0001
Purchased Call/Nasdaq FC Index/NFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	1	221,230	266.64	11,062			6,845		946			(2,750)		1,227		0001
Purchased Call/Nasdaq FC Index/NFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023	1	1,015,664	266.64	48,604			30,117		4,344			(12,134)		5,632		0001
Purchased Call/Nasdaq FC Index/NFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023	1	137,000	266.64	5,549			3,443		586			(1,387)		760		0001
Purchased Call/Nasdaq FC Index/NFC061W5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/01/2024	1	135,941	252.29	5,749			4,856		2,033			(899)		879		0001
Purchased Call/Nasdaq FC Index/NFC061W5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/01/2024	1	55,585	252.29	3,091			2,713		831			(382)		359		0001
Purchased Call/Nasdaq FC Index/NFC061ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/18/2023	1	1,011,615	246.51	51,092			22,559		11,727			(12,685)		4,751		0001
Purchased Call/Nasdaq FC Index/NFC061ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/18/2023	1	590,485	246.51	32,649			14,476		6,845			(8,117)		2,773		0001
Purchased Call/Nasdaq FC Index/NFC061ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/18/2023	1	68,835	246.51	4,127			1,840		798			(1,035)		323		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34		212,496		155,036		155,036	(57,460)				10,055		0001
Purchased Call/Nasdaq FC Index/NFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/25/2023	1	501,081	270.2	21,531			11,536		1,352			(5,353)		2,590		0001
Purchased Call/Nasdaq FC Index/NFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/25/2023	1	120,566	270.2	5,216			2,799		325			(1,299)		623		0001
Purchased Call/Nasdaq FC Index/NFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/25/2023	1	65,099	270.2	2,857			1,540		176			(712)		336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024	1	720,767	228.64		25,723		25,723		25,340			(36)		5,069		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/21/2024	1	172,892	228.64		6,072		6,072		6,078					1,216		0001
Purchased Call/Nasdaq FC Index/NFC061K$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/07/2023	1	584,288	266.78	28,713			14,734		1,941			(7,168)		2,949		0001
Purchased Call/Nasdaq FC Index/NFC061P$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/04/2023	1	1,875,558	257.58	99,974			63,258		15,417			(24,822)		10,539		0001
Purchased Call/Nasdaq FC Index/NFC061P$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/04/2023	1	712,276	257.58	39,101			24,775		5,855			(9,721)		4,002		0001
Purchased Call/Nasdaq FC Index/NFC061P$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/04/2023	1	559,222	257.58	31,697			20,195		4,597			(7,892)		3,142		0001
Purchased Call/Nasdaq FC Index/NFC0619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/08/2022	1	260,899	245.34	11,868			2,149		881			(2,983)		782		0001
Purchased Call/Nasdaq FC Index/NFC0619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/08/2022	1	72,029	245.34	3,300			594		243			(823)		216		0001
Purchased Call/Nasdaq FC Index/NFC0619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/08/2022	1	55,035	245.34	2,577			462		186			(642)		165		0001
Purchased Call/Nasdaq FC Index/NFC0619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/08/2022	1	1,296,983	245.34	57,252			10,252		4,382			(14,234)		3,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	10/27/2023	1	446,584	244.97	16,972			11,354		3,172			(4,243)		2,571		0001
Purchased Call/Nasdaq FC Index/NFC061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/30/2023	1	861,514	259.55		30,338		22,922		2,110			(7,585)		3,725		0001
Purchased Call/Nasdaq FC Index/NFC061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/30/2023	1	1,339,927	259.55		47,340		35,868		3,282			(11,737)		5,794		0001
Purchased Call/Nasdaq FC Index/NFC061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/30/2023	1	457,558	259.55		17,735		13,474		1,121			(4,286)		1,979		0001
Purchased Call/Nasdaq FC Index/NFC061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/30/2023	1	143,414	259.55		5,056		3,852		351			(1,211)		620		0001
Purchased Call/Nasdaq FC Index/NFC061M$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023	1	860,510	269.92	41,157			22,713		2,335			(10,275)		4,504		0001
Purchased Call/Nasdaq FC Index/NFC0619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/09/2022	1	134,758	243.32	7,050			1,283		625			(1,767)		405		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,275,863	100	267,293			156,983		156,983	(159,346)				14,466		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			48,509		48,509	(40,945)				3,171		0001
Purchased Call/Nasdaq FC Index/NFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/14/2022	1	288,072	240.78	14,142			1,461		750			(3,516)		657		0001
Purchased Call/Nasdaq FC Index/NFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/14/2022	1	431,733	240.78	19,921			2,066		1,124			(4,960)		985		0001
Purchased Call/Nasdaq FC Index/NFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/14/2022	1	498,783	240.78	21,875			2,272		1,299			(5,454)		1,138		0001
Purchased Call/Nasdaq FC Index/NFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/14/2022	1	81,230	240.78	3,974			414		212			(996)		185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	1	4,113,359	237.64		145,221		113,061		66,466			(32,271)		25,634		0001
Purchased Call/Nasdaq FC Index/NFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/21/2022	1	356,871	245.22	17,027			2,641		903			(4,257)		993		0001
Purchased Call/Nasdaq FC Index/NFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	10/21/2022	1	100,040	245.22	4,920			775		253			(1,245)		278		0001
Purchased Call/Nasdaq FC Index/NFC061H$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	05/03/2023	1	3,764,673	256.16	154,461			65,014		18,596			(38,350)		17,263		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/03/2023	1	542,211	256.16	22,119			9,323		2,678			(5,499)		2,486		0001
Purchased Call/Nasdaq FC Index/NFC061ESY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/03/2023	1	153,543	248.13	7,661			2,603		1,139			(1,918)		630		0001
Purchased Call/Nasdaq FC Index/NFC061ESY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	03/03/2023	1	246,979	248.13	11,029			3,737		1,833			(2,753)		1,014		0001
Purchased Call/Nasdaq FC Index/NFC061ESY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	100,907	248.13	4,957			1,678		749			(1,233)		414		0001
Purchased Call/Nasdaq FC Index/NFC0617SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/07/2022	1	415,918	243.16	24,870			3,371		1,174			(6,209)		1,083		0001
Purchased Call/Nasdaq FC Index/NFC0617SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/07/2022	1	97,782	243.16	5,007			693		276			(1,276)		255		0001
Purchased Call/Nasdaq FC Index/NFC061ISE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/17/2023	1	41,562	247.55	2,066			908		442			(512)		195		0001
Purchased Call/Nasdaq FC Index/NFC061ISE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/17/2023	1	3,356,721	247.55	162,175			71,384		35,722			(40,266)		15,740		0001
Purchased Call/Nasdaq FC Index/NFC061ISE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/17/2023	1	449,628	247.55	21,996			9,695		4,785			(5,469)		2,108		0001
Purchased Call/Nasdaq FC Index/NFC0614SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/26/2022	1	576,996	229.61	29,753			1,025		5,573			(7,397)		770		0001
Purchased Call/Nasdaq FC Index/NFC0614SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/26/2022	1	96,131	229.61	5,698			198		928			(1,423)		128		0001
Purchased Call/Nasdaq FC Index/NFC061JS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	05/26/2023	1	69,001	251.24	3,197			1,465		590			(801)		328		0001
Purchased Call/Nasdaq FC Index/NFC1611S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/31/2024	1	64,570	243.67		2,769		2,689		1,585			(84)		447		0001
Purchased Call/Nasdaq FC Index/NFC1611S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/31/2024	1	79,273	243.67		2,538		2,477		1,946			(70)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2023	1	565,791	220.76		20,595		19,630		16,685			(1,122)		2,758		0001
Purchased Call/S&P 500 INDEX/SPX715S$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	241,413	4115.77		16,489		9,966		9,966	(6,522)				1,170		0001
Purchased Call/S&P 500 INDEX/SPXB00X$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2021	09/08/2022	1	876,698	4514.07	62,684			663		663	(88,478)				1,920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2023	1	200,000	180.47		5,780		3,201		4,600			(2,581)		744		0001
Purchased Call/Nasdaq FC Index/NFC0615SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	08/12/2022	1	80,360	237.54	4,313			258		165			(1,111)		138		0001
Purchased Call/Nasdaq FC Index/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1	474,526	260.32	23,252			9,217		1,372			(5,781)		2,108		0001
Purchased Call/Nasdaq FC Index/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023	1	697,475	260.32	33,063			13,124		2,017			(8,254)		3,098		0001
Purchased Call/Nasdaq FC Index/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/14/2023	1	89,071	260.32	4,311			1,716		258			(1,079)		396		0001
Purchased Call/Nasdaq FC Index/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/14/2023	1	90,943	260.32	4,367			1,753		263			(1,102)		404		0001
Purchased Call/S&P 500 INDEX/SPX7159$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			102,625		102,625	(80,794)				5,244		0001
Purchased Call/Nasdaq FC Index/NFC0610SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	695,836	269	28,868			17,608		2,456			(7,207)		3,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023	1	96,149	241.22	3,631			2,320		941			(903)		541		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2022	1	2,431,378	274.94	91,663			31,059		5			(45,455)		7,086		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	11/01/2022	1	870,276	274.94	33,299			11,314		2			(16,558)		2,536		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/01/2022	1	1,487,167	274.94	60,798			20,715		3			(30,315)		4,334		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/01/2022	1	861,552	274.94	36,694			12,607		2			(18,347)		2,511		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/01/2022	1	88,654	274.94	3,728			1,288					(1,885)		258		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/01/2022	1	208,171	274.94	7,905			2,770					(4,030)		607		0001
Purchased Call/Nasdaq FC Index/NFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2021	06/02/2023	1	550,142	248.78	30,871			14,347		5,855			(7,707)		2,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023	1	545,935	245.45	20,819			14,003		3,759			(5,169)		3,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/02/2023	1	98,360	245.45	3,575			2,418		677			(890)		570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/02/2023	1	64,227	245.45	2,303			1,564		442			(576)		372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	11/02/2023	1	106,153	245.45		1,341		1,089		731			(253)		615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	782,205	245.95	27,542			18,615		5,152			(6,838)		4,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	290,673	245.95	10,282			6,959		1,915			(2,556)		1,686		0001
Purchased Call/Nasdaq FC Index/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/26/2023	1	2,418,424	270.45	102,746			55,118		6,296			(25,510)		12,515		0001
Purchased Call/Nasdaq FC Index/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/26/2023	1	844,780	270.45	36,421			19,565		2,199			(9,055)		4,372		0001
Purchased Call/Nasdaq FC Index/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/26/2023	1	85,543	270.45	3,729			2,012		223			(928)		443		0001
Purchased Call/Nasdaq FC Index/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/26/2023	1	92,580	270.45	3,848			2,078		241			(959)		479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	01/31/2024	1	3,773,583	236.89	140,816			112,149		65,948			(28,781)		23,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	01/31/2024	1	313,646	236.89	12,366			9,862		5,481			(2,514)		1,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	01/31/2024	1	193,694	236.89	6,876			5,514		3,385			(1,383)		1,221		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	01/31/2024	1	325,886	236.89		11,528		9,270		5,695			(2,267)		2,054		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	1	520,354	236.99		24,769		23,340		16,854			(1,459)		3,569		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	586,263	236.99		27,608		26,122		18,988			(1,591)		4,022		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024	1	1,400,528	236.99		65,834		62,378		45,361			(3,708)		9,607		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/17/2024	1	125,491	236.99		6,217		5,898		4,065			(326)		861		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/17/2024	1	159,738	236.99		7,232		6,872		5,174			(370)		1,096		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/17/2024	1	231,940	236.99		10,942		10,411		7,512			(545)		1,591		0001
Purchased Call/Nasdaq FC Index/NFC0613$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/08/2022	1	258,886	234.15	13,201			128		118			(3,282)		192		0001
Purchased Call/Nasdaq FC Index/NFC0613$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2020	07/08/2022	1	63,551	234.15	3,045			30		29			(761)		47		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	07/28/2023	1	72,794	265.75	3,818			2,076		276			(956)		378		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	07/28/2023	1	147,744	265.75	7,589			4,120		560			(1,897)		767		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	1	72,635	265.75	3,526			1,912		275			(880)		377		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	1	316,835	265.75	15,427			8,353		1,201			(3,836)		1,644		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	1	1,285,781	265.75	65,317			35,316		4,872			(16,217)		6,671		0001
Purchased Call/Nasdaq FC Index/NFC061X$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	2,093,761	257.68		99,943		87,916		24,542			(12,373)		13,830		0001
Purchased Call/Nasdaq FC Index/NFC061X$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	537,299	257.68		25,361		22,278		6,298			(3,170)		3,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	1,979,946	234.46		73,046		62,769		43,743			(10,521)		12,944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/15/2024	1	122,221	234.46		4,650		4,035		2,700			(631)		799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/15/2024	1	74,264	234.46		2,857		2,514		1,641			(346)		486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/08/2024	1	1,379,599	235.97		47,240		42,099		28,062			(5,191)		9,191		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/08/2024	1	1,087,447	235.97		36,821		32,860		22,119			(4,001)		7,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	1	2,105,889	232.36		59,817		58,413		58,004			(1,643)		14,665		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	1	376,937	232.36		9,879		9,661		10,382			(232)		2,625		0001
Purchased Call/Nasdaq FC Index/NFC061T$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2022	1	2,922,339	283.11	112,510			56,100		2			(55,793)		10,318		0001
Purchased Call/Nasdaq FC Index/NFC061T$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2022	1	796,432	283.11	29,086			14,624		1			(14,463)		2,812		0001
Purchased Call/Nasdaq FC Index/NFC061T$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2022	1	1,849,964	283.11	62,394			31,458		1			(31,111)		6,532		0001
Purchased Call/Nasdaq FC Index/NFC061T$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/29/2022	1	177,778	283.11		5,669		2,874					(2,795)		628		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	1	394,217	248.25		19,238		15,908		7,133			(3,347)		2,533		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	1	1,243,713	248.25		68,235		56,659		22,505			(11,794)		7,993		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1	793,129	248.25		45,719		38,015		14,352			(7,850)		5,097		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2024	1	122,169	248.25		7,205		5,999		2,211			(1,212)		785		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/23/2024	1	61,938	248.25		3,600		3,006		1,121			(598)		398		0001
Purchased Call/Nasdaq FC Index/NFC061W$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	02/23/2024	1	59,223	248.25		3,135		2,632		1,072			(513)		381		0001
Purchased Call/Nasdaq FC Index/NFC0619$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	1	1,050,047	242.9	55,161			10,652		5,733			(13,696)		3,263		0001
Purchased Call/Nasdaq FC Index/NFC0619$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/18/2022	1	974,029	242.9	48,802			9,437		5,318			(12,133)		3,027		0001
Purchased Call/Nasdaq FC Index/NFC061I$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	05/26/2023	1	55,150	252.08	2,770			1,274		442			(699)		262		0001
Purchased Call/Nasdaq FC Index/NFC0615$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/12/2022	1	126,127	237.38	6,535			380		273			(1,632)		216		0001
Purchased Call/Nasdaq FC Index/NFC0615$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/12/2022	1	163,693	237.38	8,834			514		354			(2,208)		281		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			204,306		204,306	(144,785)				6,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/27/2024	1	175,695	229.67		5,921		5,913		5,820			(16)		1,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/27/2024	1	1,001,752	229.67		33,716		33,716		33,185			(46)		7,074		0001
Purchased Call/Nasdaq FC Index/NFC061Y$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	1	1,354,055	253.29		64,995		57,843		20,118			(7,380)		9,021		0001
Purchased Call/Nasdaq FC Index/NFC061Y$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/08/2024	1	984,445	253.29		43,569		38,828		14,627			(4,788)		6,558		0001
Purchased Call/Nasdaq FC Index/NFC061Y$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/08/2024	1	124,340	253.29		5,331		4,758		1,847			(579)		828		0001
Purchased Call/Nasdaq FC Index/NFC061Y$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/08/2024	1	61,415	253.29		1,952		1,776		912			(178)		409		0001
Purchased Call/Nasdaq FC Index/NFC061M$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	1	562,836	267.27	30,177			16,608		1,886			(7,493)		2,946		0001
Purchased Call/Nasdaq FC Index/NFC061M$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1	434,651	267.27	22,247			12,261		1,457			(5,531)		2,275		0001
Purchased Call/Nasdaq FC Index/NFC061M$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/04/2023	1	165,355	267.27	8,012			4,428		554			(2,003)		866		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0619$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/01/2022	1	125,011	236.96	7,644			1,297		1,252			(1,903)		364		0001
Purchased Call/Nasdaq FC Index/NFC0619$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/01/2022	1	51,276	236.96	2,991			512		513			(751)		149		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/07/2023	1	1,045,042	277.62	49,199			33,523		2,511			(12,232)		6,085		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/07/2023	1	53,173	277.62	2,408			1,647		128			(600)		310		0001
Purchased Call/Nasdaq FC Index/NFC061L$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	1	1,486,423	266.28	70,950			38,468		5,581			(17,713)		7,712		0001
Purchased Call/Nasdaq FC Index/NFC061L$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	1	1,630,723	266.28	78,021			42,243		6,122			(19,398)		8,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	101,087	244.9	7,400			6,458		3,038			(523)		1,250		0001
Purchased Call/Nasdaq FC Index/NFC061N$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/28/2023	1	286,801	270.92	14,111			8,210		795			(3,494)		1,546		0001
Purchased Call/Nasdaq FC Index/NFC061J$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	122,256	251.73	6,064			2,759		1,008			(1,508)		581		0001
Purchased Call/Nasdaq FC Index/NFC061J$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2021	05/26/2023	1	2,413,373	251.73	117,251			53,429		19,890			(29,313)		11,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	1,321,833	240.17	49,204			35,679		16,181			(12,233)		7,934		0001
Purchased Call/Nasdaq FC Index/NFC061F$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/10/2023	1	1,033,962	249.03	53,394			18,610		9,768			(13,330)		4,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023	1	1,197,094	240.17	45,308			32,900		14,654			(11,311)		7,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/08/2023	1	138,186	240.17	5,512			4,030		1,692			(1,382)		829		0001
Purchased Call/Nasdaq FC Index/NFC0616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/30/2022	1	275,020	246.09	14,070			1,163		87			(3,498)		562		0001
Purchased Call/Nasdaq FC Index/NFC0616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/30/2022	1	455,067	246.09	23,577			1,951		144			(5,870)		930		0001
Purchased Call/Nasdaq FC Index/NFC0616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	08/30/2022	1	142,900	246.09	6,829			568		45			(1,703)		292		0001
Purchased Call/Nasdaq FC Index/NFC0616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	08/30/2022	1	88,364	246.09	3,522			296		28			(887)		181		0001
Purchased Call/S&P 500 INDEX/SPXA050$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	341,213	4488.28		30,334		5,091		5,091	(25,243)				1,494		0001
Purchased Call/Nasdaq FC Index/NFC0613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2020	07/13/2022	1	1,169,838	233.36	57,850			955		1,747			(14,363)		1,104		0001
Purchased Call/Nasdaq FC Index/NFC0616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/13/2022	1	153,993	239.48	8,392			855		513			(2,086)		349		0001
Purchased Call/Nasdaq FC Index/NFC0616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/13/2022	1	219,282	239.48	11,226			1,146		730			(2,795)		497		0001
Purchased Call/Nasdaq FC Index/NFC0616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/13/2022	1	326,332	239.48	15,766			1,616		1,087			(3,931)		740		0001
Purchased Call/Nasdaq FC Index/NFC0616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/13/2022	1	134,540	239.48	6,230			639		448			(1,555)		305		0001
Purchased Call/Nasdaq FC Index/NFC061N$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	09/01/2023	1	183,781	274.74	8,877			5,235		409			(2,204)		995		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	203,037	241.8		9,547		9,164		5,350			(396)		1,400		0001
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024	1	1,632,755	241.8		73,332		70,484		43,025			(2,941)		11,257		0001
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/24/2024	1	292,358	241.8		14,340		13,841		7,704			(556)		2,016		0001
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/24/2024	1	90,317	241.8		4,154		4,020		2,380			(139)		623		0001
Purchased Call/Nasdaq FC Index/NFC061P$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2023	1	50,308	259.73	2,515			1,579		356			(625)		281		0001
Purchased Call/Nasdaq FC Index/NFC061P$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	1	693,895	259.73	35,826			22,515		4,917			(8,907)		3,878		0001
Purchased Call/Nasdaq FC Index/NFC061P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/05/2023	1	67,989	259.53	4,446			2,891		498			(1,129)		382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	785,616	242.55	29,864			19,345		6,867			(7,425)		4,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/13/2023	1	1,927,054	242.55	73,889			47,931		16,843			(18,447)		10,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	1	535,836	230.52		18,898		17,699		16,267			(1,270)		3,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/10/2024	1	630,132	230.52		23,208		21,765		19,130			(1,530)		4,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/10/2024	1	272,804	230.52		9,929		9,325		8,282			(616)		1,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/10/2024	1	50,562	230.52		1,902		1,788		1,535			(116)		345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000F$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/13/2023	1	537,124	267.53	22,291			10,625		44,998			(5,512)		2,622		0001
Purchased Call/Nasdaq FC Index/NFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2020	07/01/2022	1	530,339	230.22	28,980					343			(7,235)		139		0001
Purchased Call/Nasdaq FC Index/NFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2020	07/01/2022	1	63,278	230.22	3,353					41			(838)		17		0001
Purchased Call/S&P 500 INDEX/SPX905Z$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	1	367,436	4511.61		19,143		3,500		3,500	(15,643)				1,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	1	2,671,356	231.08		94,215		87,744		78,146			(6,582)		18,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/09/2024	1	96,970	231.08		3,323		3,099		2,837			(228)		661		0001
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	1	761,120	270.03		34,077		26,358		3,799			(7,853)		4,718		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	203,738	270.03		9,454		7,323		1,017			(2,169)		1,263		0001
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024	1	486,408	270.03		20,571		15,955		2,428			(4,631)		3,015		0001
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/12/2024	1	62,444	270.03		2,271		1,794		312			(479)		387		0001
Purchased Call/Nasdaq FC Index/NFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/12/2024	1	76,753	270.03		2,501		1,990		383			(519)		476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/06/2023	1	88,871	239.8	3,350			2,424		1,119			(834)		532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	03/22/2024	1	97,749	235.51		2,407		2,274		2,017			(137)		643		0001
Purchased Call/Nasdaq FC Index/NFC061Q$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	1	98,551	277.62	4,740			3,208		233			(1,179)		572		0001
Purchased Call/Nasdaq FC Index/NFC061Q$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2023	1	288,270	277.62	13,924			9,437		680			(3,476)		1,672		0001
Purchased Call/Nasdaq FC Index/NFC061Q$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2023	1	926,851	277.62	44,369			30,154		2,187			(11,092)		5,375		0001
Purchased Call/Nasdaq FC Index/NFC061Q$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/03/2023	1	211,524	277.62	10,027			6,852		499			(2,517)		1,227		0001
Purchased Call/Nasdaq FC Index/NFC061Q$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/03/2023	1	59,477	277.62	2,794			1,912		140			(704)		345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023	1	743,851	243.37	27,936			14,876		4,676			(6,974)		3,825		0001
Purchased Call/Nasdaq FC Index/NFC061S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2022	1	2,833,543	274.34	137,164			59,653		19			(68,393)		9,321		0001
Purchased Call/Nasdaq FC Index/NFC061S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/05/2022	1	306,709	274.34	15,138			6,602		2			(7,569)		1,009		0001
Purchased Call/Nasdaq FC Index/NFC061D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2021	02/07/2023	1	739,745	261.98	37,555			11,432		852			(9,337)		2,885		0001
Purchased Call/Nasdaq FC Index/NFC061D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/07/2023	1	333,540	261.98	16,640			5,072		384			(4,143)		1,301		0001
Purchased Call/Nasdaq FC Index/NFC061A$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2020	12/02/2022	1	557,966	252.63	27,453			5,848		895			(6,854)		1,818		0001
Purchased Call/Nasdaq FC Index/NFC061A$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/02/2022	1	531,955	252.63	26,595			5,673		853			(6,649)		1,733		0001
Purchased Call/Nasdaq FC Index/NFC1611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/29/2024	1	773,185	241.8		35,302		33,940		20,547			(1,406)		5,350		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/23/2024	1	146,302	237.77		7,728		7,417		4,594			(321)		1,008		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/23/2024	1	98,746	237.77		5,137		4,937		3,101			(206)		680		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/23/2024	1	53,294	237.77		2,802		2,708		1,673			(105)		367		0001
Purchased Call/S&P 500 INDEX/SPXB00U$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	1	165,056	4441.67	11,653			95		95	(18,566)				314		0001
Purchased Call/Nasdaq FC Index/NFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2020	07/12/2022	1	482,737	235.76	21,950			333		175			(5,457)		438		0001
Purchased Call/Nasdaq FC Index/NFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2020	07/12/2022	1	62,120	235.76	2,782			42		22			(694)		56		0001
Purchased Call/Nasdaq FC Index/NFC0616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/09/2022	1	86,847	239.48	4,044			395		275			(1,019)		192		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/19/2022	1	226,038	238.5	13,269			900		438			(3,317)		418		0001
Purchased Call/Nasdaq FC Index/NFC0615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/19/2022	1	52,906	238.5	3,288			225		103			(825)		98		0001
Purchased Call/Nasdaq FC Index/NFC061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/29/2024	1	561,697	253.77		27,380		22,898		7,744			(4,507)		3,628		0001
Purchased Call/Nasdaq FC Index/NFC061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/29/2024	1	91,085	253.77		4,445		3,707		1,256			(742)		588		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	1	2,204,116	236.9		105,136		100,082		71,649			(5,185)		15,196		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	184,455	236.9		9,429		9,025		5,996			(453)		1,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	1,829,630	247.24	61,275			36,731		8,806			(15,235)		9,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/07/2022	06/05/2024	1	113,718	293.99		4,313		4,182		3,376			(136)		791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	06/05/2024	1	242,400	293.99		9,400		9,128		7,197			(284)		1,686		0001
Purchased Call/Citi Grandmaster Index/CGM0404$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/27/2023	1	5,068,231	329.42	124,623			93,381		87,751			(30,985)		30,966		0001
Purchased Call/Nasdaq FC Index/NFC061J$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/02/2023	1	83,793	251.54	4,784			2,248		728			(1,208)		403		0001
Purchased Call/Nasdaq FC Index/NFC061J$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	06/02/2023	1	56,043	251.54	4,351			2,110		487			(1,133)		269		0001
Purchased Call/S&P 500 INDEX/SPXA053$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	06/08/2022	06/08/2023	1	157,297	4115.77		12,017		6,950		6,950	(5,067)				762		0001
Purchased Call/Nasdaq FC Index/NFC061N$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	412,508	274.74	20,540			12,131		919			(5,107)		2,233		0001
Purchased Call/Nasdaq FC Index/NFC061N$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	765,612	274.74	38,540			22,793		1,706			(9,635)		4,145		0001
Purchased Call/Nasdaq FC Index/NFC061N$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/01/2023	1	78,056	274.74	3,793			2,246		174			(950)		423		0001
Purchased Call/Nasdaq FC Index/NFC061L$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	1	1,044,935	267.22	49,936			26,035		3,451			(12,398)		5,324		0001
Purchased Call/Nasdaq FC Index/NFC061L$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	1	513,428	267.22	23,844			12,449		1,696			(5,928)		2,616		0001
Purchased Call/Nasdaq FC Index/NFC061L$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023	1	87,859	267.22	4,107			2,150		290			(1,027)		448		0001
Purchased Call/Nasdaq FC Index/NFC0616$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/13/2022	1	83,195	239.48	4,151			427		277			(1,042)		189		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024	1	492,102	324.51		11,661		9,512		12,165			(2,160)		3,139		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/14/2024	1	2,773,331	324.51		74,522		61,207		68,557			(13,633)		17,690		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/18/2022	02/14/2024	1	1,884,606	324.51		51,745		42,558		46,587			(9,408)		12,021		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/14/2024	1	184,272	324.51		5,173		4,261		4,555			(917)		1,175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/14/2024	1	79,529	324.51		2,456		2,034		1,966			(430)		507		0001
Purchased Call/Nasdaq FC Index/NFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/06/2023	1	50,939	256.75	2,762			1,076		187			(694)		223		0001
Purchased Call/Nasdaq FC Index/NFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023	1	162,014	256.75	8,412			3,259		595			(2,109)		710		0001
Purchased Call/Nasdaq FC Index/NFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	1	433,623	281.29	20,225			14,099		846			(5,049)		2,550		0001
Purchased Call/Nasdaq FC Index/NFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2023	1	528,325	281.29	24,530			17,147		1,031			(6,132)		3,107		0001
Purchased Call/Nasdaq FC Index/NFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/17/2023	1	99,914	281.29	4,571			3,209		195			(1,144)		588		0001
Purchased Call/Nasdaq FC Index/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	1	152,899	269.26	7,507			4,331		474			(1,861)		821		0001
Purchased Call/Nasdaq FC Index/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	1	1,439,615	269.26	68,008			39,398		4,467			(16,885)		7,731		0001
Purchased Call/Nasdaq FC Index/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	1	384,528	269.26	19,965			11,582		1,193			(4,964)		2,065		0001
Purchased Call/Nasdaq FC Index/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023	1	339,801	269.26	19,409			11,275		1,054			(4,846)		1,825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/27/2024	1	217,171	229.67		7,186		7,186		7,194					1,534		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	1,070,678	237.3		51,071		47,831		33,983			(3,433)		7,307		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024	1	1,251,542	237.3		64,713		60,691		39,723			(4,267)		8,541		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/10/2024	1	582,707	237.3		29,712		27,904		18,495			(1,844)		3,977		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/10/2024	1	1,093,675	237.3		57,334		53,919		34,713			(3,484)		7,464		0001
Purchased Call/Nasdaq FC Index/NFC061AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/18/2022	1	663,209	242.82	36,545			7,096		3,717			(9,136)		2,061		0001
Purchased Call/Nasdaq FC Index/NFC061AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/18/2022	1	871,862	242.82	43,733			8,468		4,887			(10,918)		2,709		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2029	1	1,411,142	2925.69		76,061		75,852		79,377			(238)		18,646		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029	1	121,533	2925.69		6,533		6,530		6,836			(5)		1,606		0001
Purchased Call/Nasdaq FC Index/NFC0614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	1	543,030	232.08	29,505			1,141		3,208			(7,336)		765		0001
Purchased Call/Nasdaq FC Index/NFC0614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	07/29/2022	1	406,678	232.08	23,341			904		2,403			(5,827)		573		0001
Purchased Call/Nasdaq FC Index/NFC0614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	07/29/2022	1	144,600	232.08	8,436			327		854			(2,109)		204		0001
Purchased Call/Nasdaq FC Index/NFC0614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2020	07/29/2022	1	80,495	232.08	5,140			200		476			(1,289)		113		0001
Purchased Call/Nasdaq FC Index/NFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	09/01/2023	1	1,768,922	274.85	85,148			50,218		3,906			(21,141)		9,578		0001
Purchased Call/Nasdaq FC Index/NFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/15/2023	1	455,172	269	19,188			11,720		1,606			(4,797)		2,504		0001
Purchased Call/Nasdaq FC Index/NFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	09/15/2023	1	84,929	269	4,827			3,126		300			(1,279)		467		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/21/2024	1	158,403	288.86		6,054		6,054		6,051					1,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/25/2023	1	328,660	243.39	10,398			6,468		2,525			(2,589)		1,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023	1	989,239	246.5	32,867			18,626		4,816			(8,160)		5,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/17/2023	1	408,119	246.5	14,090			8,018		1,987			(3,503)		2,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/17/2023	1	94,489	246.5	3,979			2,293		460			(1,004)		503		0001
Purchased Call/Nasdaq FC Index/NFC0614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	07/29/2022	1	617,363	234.45	32,626			1,264		1,824			(8,145)		870		0001
Purchased Call/Nasdaq FC Index/NFC0614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	07/29/2022	1	237,828	234.45	13,005			505		703			(3,256)		335		0001
Purchased Call/Nasdaq FC Index/NFC0614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	07/29/2022	1	811,164	234.45	43,525			1,688		2,396			(10,881)		1,143		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/15/2022	1	378,289	241.89	17,797			1,860		794			(4,419)		869		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/15/2022	1	97,165	241.89	4,330			455		204			(1,077)		223		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/15/2022	1	441,161	241.89	18,585			1,954		926			(4,627)		1,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	85,125	238.44	3,370			1,659		846			(837)		422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/23/2023	1	74,087	238.44	2,989			1,480		736			(748)		367		0001
Purchased Call/Nasdaq FC Index/NFC1611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/29/2024	1	198,392	241.8		9,928		9,585		5,272			(382)		1,373		0001
Purchased Call/Nasdaq FC Index/NFC1611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/29/2024	1	115,805	241.8		5,489		5,321		3,077			(175)		801		0001
Purchased Call/Nasdaq FC Index/NFC1611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/29/2024	1	92,554	241.8		3,162		3,087		2,460			(88)		640		0001
Purchased Call/Nasdaq FC Index/NFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/01/2022	1	54,834	274.94	2,226			784					(1,148)		160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2020	09/23/2022	1	8,303	236.96	341			40		1,825			(85)		20		0001
Purchased Call/Citi Grandmaster Index/CGM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2021	07/13/2023	1	708,331	327.35	18,306			9,493		7,624			(4,545)		3,604		0001
Purchased Call/Nasdaq FC Index/NFC1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	1	530,104	230.05		23,803		23,803		24,065					3,746		0001
Purchased Call/Nasdaq FC Index/NFC1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1	295,290	230.05		13,978		13,978		13,405			(19)		2,087		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	1	1,241,999	230.05		58,622		58,542		56,383			(160)		8,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			3,368		1,510			(406)		677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023	1	380,409	245.95	13,549			9,183		2,506			(3,383)		2,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/03/2023	1	55,975	245.95	1,955			1,329		369			(489)		325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/12/2023	1	991,894	240.69	37,336			24,035		10,344			(9,270)		5,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	07/27/2022	1	112,837	498.94	10,311			390		12,914			(2,697)		153		0001
Purchased Call/S&P 500 INDEX/SPXB17U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/24/2023	1	3,241,000	4384.65		78,756		52,067		24,379			(27,045)		13,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/27/2023	1	1,743,936	605.44	128,702			69,125		47,973			(31,911)		9,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2023	1	5,729,752	599.91	424,002			216,078		165,697			(105,129)		28,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/12/2022	1	96,390	509.69	7,229			726		9,213			(1,790)		217		0001
Purchased Call/S&P 500 INDEX/SPXB17RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/23/2022	1	1,523,000	100	38,075			18,457		34			(18,881)		5,288		0001
Purchased Call/S&P 500 INDEX/SPX715MSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/19/2021	11/17/2022	1	1,594,148	4689	39,566			15,319		1,368			(19,728)		4,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/02/2022	1	157,612	512.91	11,931			1,040		13,847			(2,966)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/25/2023	1	428,133	621.77	32,452			18,723		9,233			(8,046)		2,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2020	07/11/2022	1	281,054	492.55	28,753			425		35,858			(7,665)		244		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	121,870	526.39	9,421			1,822		9,034			(2,342)		379		0001
Purchased Call/S&P 500 INDEX/SPXB17LSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2022	1	2,947,000	4411.79	58,056			3,838		295			(28,632)		3,856		0001
Purchased Call/S&P 500 INDEX/SPXF139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	2,019,000	4605.38	34,929			11,739		1,642			(17,226)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXC001S6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/24/2021	09/23/2022	1	1,624,000	4455.48	34,754			8,109		6			(17,281)		3,918		0001
Purchased Call/S&P 500 INDEX/SPX715NS2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2021	12/16/2022	1	9,591,000	4668.67	224,429			104,444		13,551			(111,292)		32,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	1	3,382,699	553.87	243,893			79,734		174,757			(60,472)		13,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	89,430	587.5	9,095			8,269		5,805			(858)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2022	1	229,959	494.08	18,190			850		28,691			(4,510)		356		0001
Purchased Call/S&P 500 INDEX/SPX721USC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	4,592,000	100		43,165		42,083		46,406			(1,542)		22,515		0001
Purchased Call/S&P 500 INDEX/SPX715RSF	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/09/2023	1	1,534,000	3991.24	50,929			43,774		39,408			(7,256)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXG131SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	1	1,283,000	100	31,947			21,210		1,584			(10,881)		5,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/12/2023	1	293,885	240.69	12,112			7,829		3,065			(3,011)		1,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/12/2023	1	750,179	240.69	33,069			21,465		7,823			(8,279)		4,252		0001
Purchased Call/Nasdaq FC Index/NFC061NSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/30/2023	1	3,987,587	274.86	189,035			110,509		8,346			(46,935)		21,540		0001
Purchased Call/Nasdaq FC Index/NFC061NSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/30/2023	1	1,995,800	274.86	96,355			56,406		4,177			(23,957)		10,781		0001
Purchased Call/Nasdaq FC Index/NFC061PS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023	1	380,330	259.73	18,846			11,877		2,695			(4,711)		2,126		0001
Purchased Call/Nasdaq FC Index/NFC061PS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/29/2023	1	874,249	259.73	40,762			25,653		6,195			(10,176)		4,886		0001
Purchased Call/Nasdaq FC Index/NFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/11/2023	1	430,020	268.4	17,928			10,095		1,408			(4,488)		2,270		0001
Purchased Call/Nasdaq FC Index/NFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	1	742,341	268.4	35,789			20,098		2,430			(8,935)		3,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023	1	1,445,995	244.92	52,367			36,232		10,922			(13,002)		8,496		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173@P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/16/2023	1	338,280	244.92	11,920			8,281		2,555			(2,964)		1,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173@P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/16/2023	1	69,490	244.92	2,244			1,564		525			(561)		408		0001
Purchased Call/Nasdaq FC Index/NFC061K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/07/2023	1	191,143	266.78	9,508			4,892		635			(2,380)		965		0001
Purchased Call/Nasdaq FC Index/NFC061F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/15/2023	1	2,351,729	250.09	118,014			41,719		13,604			(29,301)		9,886		0001
Purchased Call/Nasdaq FC Index/NFC061F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/15/2023	1	657,264	250.09	33,876			11,992		3,802			(8,423)		2,763		0001
Purchased Call/Nasdaq FC Index/NFC061F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/15/2023	1	87,309	250.09	3,854			1,378		505			(968)		367		0001
Purchased Call/Nasdaq FC Index/NFC061D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2021	02/08/2023	1	2,731,679	263.18	133,065			40,633		2,742			(33,038)		10,676		0001
Purchased Call/Nasdaq FC Index/NFC061D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/08/2023	1	606,656	263.18	29,229			8,938		609			(7,267)		2,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024	1	2,326,357	235.96		82,619		73,086		47,126			(9,620)		15,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024	1	54,333	235.96	1,941			1,724		1,101			(224)		361		0001
Purchased Call/Nasdaq FC Index/NFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	1	831,522	277.57	40,023			27,087		1,969			(9,951)		4,822		0001
Purchased Call/Nasdaq FC Index/NFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2023	1	281,717	277.57	13,620			9,231		667			(3,400)		1,634		0001
Purchased Call/Nasdaq FC Index/NFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2023	1	568,963	277.57	27,262			18,528		1,347			(6,816)		3,300		0001
Purchased Call/Nasdaq FC Index/NFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/03/2023	1	189,106	277.57	8,298			5,663		448			(2,077)		1,097		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/14/2024	1	446,521	326.66		10,484		10,339		10,443			(201)		3,125		0001
Purchased Call/Nasdaq FC Index/NFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023	1	88,559	265.14	3,774			2,342		422			(944)		491		0001
Purchased Call/Nasdaq FC Index/NFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023	1	322,591	265.14	16,194			10,034		1,538			(4,043)		1,789		0001
Purchased Call/Nasdaq FC Index/NFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	1	195,941	265.14	10,280			6,361		934			(2,556)		1,087		0001
Purchased Call/Nasdaq FC Index/NFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2023	1	1,088,893	265.14	56,757			35,072		5,193			(14,092)		6,039		0001
Purchased Call/Nasdaq FC Index/NFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	1	137,252	265.14	6,835			4,206		655			(1,695)		761		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/08/2024	1	1,638,515	333.89		38,866		34,637		23,128			(4,271)		10,916		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/08/2024	1	163,197	333.89		3,969		3,542		2,304			(431)		1,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/28/2023	1	1,692,899	243.5	65,283			35,395		10,776			(16,298)		8,783		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/29/2023	1	2,334,542	240.78	79,795			56,636		26,663			(19,812)		13,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/29/2023	1	2,399,999	240.78	79,341			56,391		27,410			(19,726)		14,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	11/29/2023	1	419,474	240.78	14,634			10,444		4,791			(3,643)		2,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	11/29/2023	1	80,489	240.78	2,765			1,976		919			(689)		479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	11/29/2023	1	97,457	240.78		3,469		2,602		1,113			(877)		580		0001
Purchased Call/Citi Grandmaster Index/CGM0403$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/21/2023	1	990,491	327.61	26,576			19,667		19,297			(6,598)		6,018		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	1	114,279	251.52	5,577			4,604		1,738			(978)		734		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/22/2024	1	1,989,415	251.52	86,610			71,599		30,252			(15,088)		12,775		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/22/2024	1	674,164	251.52	33,370			27,701		10,252			(5,776)		4,329		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/22/2024	1	138,774	251.52	7,261			6,036		2,110			(1,248)		891		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/22/2024	1	53,559	251.52	2,775			2,310		814			(468)		344		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/22/2024	1	71,319	251.52	3,542			2,952		1,085			(593)		458		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/22/2023	1	1,262,761	328.9	33,057			20,484		20,502			(8,253)		7,003		0001
Purchased Call/Nasdaq FC Index/NFC0613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2020	07/13/2022	1	281,806	233.36	14,056			232		421			(3,495)		266		0001
Purchased Call/Nasdaq FC Index/NFC0613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/13/2022	1	90,028	233.36	4,440			74		134			(1,107)		85		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/19/2021	02/17/2023	1	201,470	253.07	8,264			2,637		28,415			(2,055)		803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	1	3,168,931	239.46	113,415			80,654		40,628			(28,159)		18,876		0001
Purchased Call/Nasdaq FC Index/NFC061E$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	02/17/2023	1	50,402	262.8	1,469			494		60			(386)		201		0001
Purchased Call/Nasdaq FC Index/NFC061E$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/17/2023	1	67,237	262.8	2,487			797		80			(623)		268		0001
Purchased Call/Nasdaq FC Index/NFC061E$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	367,245	262.8	17,119			5,462		435			(4,256)		1,464		0001
Purchased Call/Nasdaq FC Index/NFC061D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	02/08/2023	1	54,618	263.18	1,845			580		55			(472)		213		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	02/08/2023	1	71,206	263.18	2,094			659		71			(536)		278		0001
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2021	11/16/2023	1	832,055	331.47	20,985			14,520		11,893			(5,210)		4,889		0001
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2021	11/16/2023	1	491,344	331.47	12,437			8,640		7,023			(3,092)		2,887		0001
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/16/2023	1	88,121	331.47	2,172			1,513		1,260			(543)		518		0001
Purchased Call/Citi Grandmaster Index/CGM0404$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/18/2024	1	4,718,602	324.82		119,556		93,079		112,496			(26,568)		29,405		0001
Purchased Call/Citi Grandmaster Index/CGM0404$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2022	01/18/2024	1	744,946	324.82		18,852		14,738		17,760			(4,169)		4,642		0001
Purchased Call/Nasdaq FC Index/NFC061DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	02/01/2023	1	630,651	258.54	32,369			9,586		1,050			(8,048)		2,426		0001
Purchased Call/Nasdaq FC Index/NFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/03/2023	1	884,516	260.74	42,676			26,981		5,945			(10,610)		4,965		0001
Purchased Call/Nasdaq FC Index/NFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/03/2023	1	327,216	260.74	16,164			10,233		2,199			(4,024)		1,837		0001
Purchased Call/Nasdaq FC Index/NFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/03/2023	1	76,272	260.74	3,902			2,484		513			(973)		428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2021	12/01/2023	1	798,692	238.89	31,127			22,239		10,799			(7,728)		4,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/08/2022	1	235,550	244.9	6,266			656		1			(3,090)		385		0001
Purchased Call/Nasdaq FC Index/NFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/21/2023	1	54,189	247.81	2,624			952		435			(653)		230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/08/2024	1	121,027	235.97	4,206			3,758		2,462			(452)		806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	04/08/2024	1	73,226	235.97	1,486			1,486		1,489					488		0001
Purchased Call/Nasdaq FC Index/NFC061XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	643,426	257.49	29,919			25,999		7,587			(4,022)		4,230		0001
Purchased Call/Nasdaq FC Index/NFC061XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/22/2024	1	1,392,779	257.49	64,692			56,293		16,423			(8,620)		9,156		0001
Purchased Call/Nasdaq FC Index/NFC061XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/22/2024	1	503,210	257.49	24,878			21,678		5,934			(3,226)		3,308		0001
Purchased Call/Nasdaq FC Index/NFC061XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/22/2024	1	51,972	257.49	2,569			2,245		613			(327)		342		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	1	142,154	323.58	3,554			2,886		3,706			(679)		903		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024	1	206,161	326.66		4,784		4,724		4,822			(85)		1,443		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/14/2024	1	1,078,229	326.66		25,581		25,332		25,217			(283)		7,545		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/14/2024	1	1,076,586	326.66		25,772		25,629		25,178			(250)		7,534		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/14/2024	1	154,597	326.66		3,800		3,784		3,616			(32)		1,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	1	1,657,197	234.55		51,790		47,570		37,942			(4,411)		11,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/26/2024	1	188,097	234.55		5,838		5,370		4,307			(475)		1,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	04/26/2024	1	72,456	234.55		2,184		2,023		1,659			(169)		489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024	1	6,431,889	236.35		224,234		198,053		126,540			(26,417)		42,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/04/2024	1	334,841	236.35		11,617		10,275		6,588			(1,355)		2,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/04/2024	1	331,468	236.35		11,556		10,263		6,521			(1,333)		2,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/04/2024	1	74,905	236.35		2,608		2,320		1,474			(298)		497		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/04/2024	1	59,925	236.35		2,003		1,784		1,179			(221)		398		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/26/2024	1	245,884	242.1		11,883		10,945		6,296			(952)		1,661		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/26/2024	1	160,277	242.1		7,918		7,283		4,104			(644)		1,083		0001
Purchased Call/Nasdaq FC Index/NFC0611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	05/31/2023	1	149,633	251.73	7,763			3,601		1,253			(1,946)		717		0001
Purchased Call/Nasdaq FC Index/NFC1612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1	1,287,568	230.23		60,516		60,516		58,055			(83)		9,098		0001
Purchased Call/Nasdaq FC Index/NFC1612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	1	336,573	230.23		14,999		14,999		15,176					2,378		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	238,307	329.79		4,935		4,826		4,608			(116)		1,660		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/07/2024	1	1,208,577	329.79		23,710		23,218		23,371			(524)		8,416		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/07/2024	1	436,445	329.79		8,814		8,643		8,440			(183)		3,039		0001
Purchased Call/Citi Grandmaster Index/CGM0404$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024	1	2,231,669	325.19		55,382		43,100		51,951			(12,324)		13,895		0001
Purchased Call/Citi Grandmaster Index/CGM0403$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/20/2023	1	3,005,537	327.21	78,993			58,349		60,093			(19,613)		18,245		0001
Purchased Call/Citi Grandmaster Index/CGM0403$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/20/2023	1	2,851,639	327.21	78,173			57,822		57,016			(19,436)		17,310		0001
Purchased Call/Citi Grandmaster Index/CGM0403$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/20/2023	1	232,550	327.21	6,716			5,002		4,650			(1,681)		1,412		0001
Purchased Call/Citi Grandmaster Index/CGM0403$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/20/2023	1	109,999	327.21	3,046			2,275		2,199			(765)		668		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/15/2022	1	220,788	241.89	10,287			1,084		463			(2,575)		507		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/15/2022	1	223,165	241.89	9,106			965		468			(2,286)		513		0001
Purchased Call/Nasdaq FC Index/NFC0616$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	09/15/2022	1	109,961	241.89	5,623			630		231			(1,497)		253		0001
Purchased Call/Nasdaq FC Index/NFC061F$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/21/2023	1	611,605	247.81	32,060			11,614		4,908			(7,971)		2,601		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	1	2,243,548	334.58		55,053		48,428		29,857			(6,815)		14,819		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	03/28/2024	1	186,522	334.58	4,661			4,105		2,482			(560)		1,232		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2022	03/28/2024	1	357,315	334.58	8,672			7,649		4,755			(1,031)		2,360		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	03/28/2024	1	167,367	334.58	3,437			3,145		2,227			(305)		1,106		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/09/2024	1	5,031,576	329.57		125,344		116,735		96,571			(8,757)		34,313		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/09/2024	1	1,139,718	329.57		29,326		27,462		21,875			(1,974)		7,772		0001
Purchased Call/Nasdaq FC Index/NFC061JSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/02/2023	1	67,912	252.19	4,222			2,007		573			(1,078)		326		0001
Purchased Call/Nasdaq FC Index/NFC061EST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	02/28/2023	1	896,370	251.16	46,503			15,501		4,365			(11,562)		3,657		0001
Purchased Call/Nasdaq FC Index/NFC061EST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	02/28/2023	1	206,215	251.16	9,138			3,067		1,004			(2,281)		841		0001
Purchased Call/Nasdaq FC Index/NFC061T$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/26/2023	1	914,098	280.79	47,302			35,427		2,178			(11,777)		5,580		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00009$R	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	1,015,019	3199.06	62,728			56,308		25,045			(4,444)		12,712		0001
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2022	04/05/2024	1	235,019	334.25		5,653		5,022		3,227			(651)		1,562		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	04/05/2024	1	952,980	334.25		18,105		16,824		13,084			(1,302)		6,334		0001
Purchased Call/Citi Grandmaster Index/CGM0404$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/31/2024	1	8,297,713	324.08		216,096		172,104		208,770			(44,168)		52,299		0001
Purchased Call/Citi Grandmaster Index/CGM0404$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2022	01/31/2024	1	332,569	324.08		9,020		7,194		8,367			(1,834)		2,096		0001
Purchased Call/Citi Grandmaster Index/CGM0404$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	01/31/2024	1	1,052,371	324.08		26,692		21,406		26,478			(5,368)		6,633		0001
Purchased Call/Citi Grandmaster Index/CGM0404$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	01/31/2024	1	239,587	324.08		5,818		4,679		6,028			(1,144)		1,510		0001
Purchased Call/Citi Grandmaster Index/CGM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2021	09/01/2023	1	3,309,962	328.6	87,231			51,447		53,625			(21,658)		17,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/01/2024	1	1,628,157	236.25		58,440		51,518		32,184			(6,984)		10,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/01/2024	1	706,818	236.25		24,742		21,841		13,972			(2,927)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXC000$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/08/2021	12/08/2022	1	351,309	4701.21	21,360			682		682	(22,422)				1,167		0001
Purchased Call/Nasdaq FC Index/NFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	12/29/2023	1	380,888	283.11		7,514		5,852		776			(1,667)		2,331		0001
Purchased Call/Nasdaq FC Index/NFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	673,538	283.11	29,455			22,213		1,372			(7,323)		4,123		0001
Purchased Call/Nasdaq FC Index/NFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1	1,805,048	283.11	84,554			63,678		3,676			(20,993)		11,049		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/31/2024	1	109,706	330.57		2,721		2,627		2,012			(105)		760		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024	1	1,522,769	330.57		37,313		36,076		27,926			(1,384)		10,552		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	1	944,745	330.57		23,435		22,721		17,326			(744)		6,546		0001
Purchased Call/Nasdaq FC Index/NFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/18/2022	1	55,675	240.3	3,339			223		57			(837)		102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			5,088		2,559			(416)		944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/27/2024	1	461,554	235.87		17,670		15,434		9,315			(2,254)		3,046		0001
Purchased Call/Nasdaq FC Index/NFC061W$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/04/2024	1	95,659	250.58		4,592		3,920		1,566			(677)		620		0001
Purchased Call/Nasdaq FC Index/NFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2023	1	118,360	283.11	5,764			4,323		241			(1,429)		724		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/11/2023	1	330,065	327.73	8,490			4,768		5,576			(2,120)		1,743		0001
Purchased Call/Citi Grandmaster Index/CGM0401$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2021	08/11/2023	1	205,880	327.73	5,158			2,900		3,478			(1,289)		1,087		0001
Purchased Call/Citi Grandmaster Index/CGM0401$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	08/11/2023	1	1,148,562	327.73	27,932			15,729		19,403			(6,993)		6,064		0001
Purchased Call/Nasdaq FC Index/NFC061S$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/02/2022	1	2,433,899	274.34	96,382			41,230		13			(47,926)		7,930		0001
Purchased Call/Nasdaq FC Index/NFC061S$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/02/2022	1	915,160	274.34	38,296			16,428		5			(19,201)		2,982		0001
Purchased Call/Nasdaq FC Index/NFC061S$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/02/2022	1	795,188	274.34	38,406			16,521		4			(19,310)		2,591		0001
Purchased Call/Citi Grandmaster Index/CGM0402$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/18/2023	1	1,569,582	330.16	41,027			26,749		23,898			(10,186)		8,953		0001
Purchased Call/Citi Grandmaster Index/CGM0402$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2021	10/18/2023	1	2,143,444	330.16	57,195			37,342		32,636			(14,220)		12,226		0001
Purchased Call/Citi Grandmaster Index/CGM0402$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2021	10/18/2023	1	712,591	330.16	18,238			11,957		10,850			(4,541)		4,065		0001
Purchased Call/Citi Grandmaster Index/CGM0402$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/18/2023	1	289,085	330.16	7,469			4,903		4,402			(1,862)		1,649		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2021	09/14/2023	1	42,722	328.99	1,139			689		682			(283)		235		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2021	09/14/2023	1	79,762	328.99	2,071			1,258		1,274			(515)		438		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/14/2023	1	1,038,649	328.99	25,888			15,755		16,590			(6,445)		5,708		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024	1	2,416,045	323.58		64,063		52,101		62,986			(12,017)		15,346		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/09/2024	1	556,345	323.58		13,875		11,300		14,504			(2,587)		3,534		0001
Purchased Call/Nasdaq FC Index/NFC061I$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/19/2023	1	348,389	246.78	18,536			8,244		3,957			(4,609)		1,639		0001
Purchased Call/Nasdaq FC Index/NFC061I$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	1	723,329	246.78	39,511			17,548		8,215			(9,810)		3,402		0001
Purchased Call/Nasdaq FC Index/NFC061I$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2023	1	116,837	246.78	5,818			2,574		1,327			(1,443)		550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2028	1	446,571	242.68	31,707			28,989		15,053			(2,244)		5,650		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/09/2024	1	285,816	323.58		8,073		6,621		7,451			(1,487)		1,815		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/30/2024	1	617,277	241.8		28,030		26,951		16,470			(1,115)		4,274		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2021	08/02/2023	1	2,796,067	327.57	72,897			39,807		47,307			(18,099)		14,599		0001
Purchased Call/Citi Grandmaster Index/CGM0400$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/02/2023	1	348,429	327.57	8,967			4,903		5,895			(2,229)		1,819		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/30/2024	1	1,436,490	241.8		71,230		68,771		38,328			(2,740)		9,947		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/30/2024	1	394,100	241.8		18,222		17,617		10,515			(677)		2,729		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/30/2024	1	186,853	241.8		8,779		8,511		4,986			(279)		1,294		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/30/2024	1	313,366	241.8		10,705		10,451		8,361			(297)		2,170		0001
Purchased Call/Nasdaq FC Index/NFC061S$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/05/2022	1	53,587	274.34	2,451			1,078					(1,229)		176		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/03/2024	1	351,685	241.68		15,236		14,181		9,171			(1,073)		2,388		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024	1	1,174,410	241.68		50,732		47,153		30,627			(3,639)		7,974		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024	1	1,577,810	241.68		73,446		68,171		41,147			(5,549)		10,712		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	1	650,852	241.68		30,915		28,655		16,973			(2,375)		4,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,399,155	237.02		110,572		86,594		57,796			(24,302)		21,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	1	494,405	237.02		16,270		12,760		8,406			(3,523)		3,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01715X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023	1	229,764	247.24	7,946			4,770		1,106			(1,984)		1,254		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	1,076,462	236.9		59,980		57,491		34,993			(2,801)		7,422		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	348,290	236.9		19,407		18,627		11,322			(804)		2,401		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024	1	766,028	236.9		40,937		39,347		24,901			(1,642)		5,281		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/24/2024	1	84,310	236.9		4,893		4,723		2,741			(190)		581		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/24/2024	1	100,834	236.9		5,465		5,282		3,278			(205)		695		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/24/2024	1	125,813	236.9		6,830		6,629		4,090			(210)		867		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/14/2023	1	444,656	328.99	10,367			6,318		7,102			(2,592)		2,444		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/22/2024	1	455,389	326.46		11,606		9,594		10,035			(2,022)		2,924		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/22/2024	1	1,187,995	326.46		33,115		27,489		26,180			(5,731)		7,628		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/22/2024	1	323,224	326.46		8,138		6,765		7,123			(1,399)		2,076		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	02/22/2024	1	121,425	326.46		4,701		4,031		2,676			(675)		780		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	02/22/2024	1	63,076	326.46		2,375		2,077		1,390			(300)		405		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2021	08/09/2023	1	3,832,650	326.83	101,435			56,368		69,218			(25,185)		20,186		0001
Purchased Call/Citi Grandmaster Index/CGM0403$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2021	12/22/2023	1	2,139,056	328.39	55,367			41,162		39,564			(13,747)		13,009		0001
Purchased Call/Citi Grandmaster Index/CGM0403$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/22/2023	1	890,237	328.39	24,127			17,987		16,466			(6,023)		5,414		0001
Purchased Call/Citi Grandmaster Index/CGM0403$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/22/2023	1	162,488	328.39	4,221			3,155		3,005			(1,057)		988		0001
Purchased Call/Citi Grandmaster Index/CGM0402$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2021	10/19/2023	1	1,203,189	330.35	31,796			20,775		18,082			(7,895)		6,870		0001
Purchased Call/Citi Grandmaster Index/CGM0402$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2021	10/19/2023	1	1,360,411	330.35	34,469			22,614		20,444			(8,570)		7,768		0001
Purchased Call/Citi Grandmaster Index/CGM0402$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/19/2023	1	51,865	330.35	1,371			902		779			(343)		296		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2023	1	11,491	264.67	572			307		47			(142)		60		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/27/2023	1	776,505	264.67	40,165			21,602		3,168			(9,972)		4,024		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/27/2023	1	475,496	264.67	25,044			13,525		1,940			(6,227)		2,464		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/27/2023	1	55,435	264.67	2,784			1,507		226			(696)		287		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	07/27/2023	1	117,302	264.67	6,267			3,399		479			(1,569)		608		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	07/27/2023	1	70,296	264.67	3,846			2,089		287			(964)		364		0001
Purchased Call/Nasdaq FC Index/NFC061L$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	07/27/2023	1	66,302	264.67	3,161			1,911		270			(879)		344		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	4,518,715	236.46		176,682		158,032		98,821			(19,901)		21,254		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	05/30/2024	1	58,854	241.8		1,650		1,613		1,570			(39)		408		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024	1	129,817	262.01		6,322		5,037		1,093			(1,290)		819		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/01/2024	1	1,151,518	262.01		57,398		45,792		9,693			(11,653)		7,264		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/01/2024	1	1,131,095	262.01		49,473		39,633		9,521			(9,990)		7,135		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/01/2024	1	205,791	262.01		9,472		7,599		1,732			(1,902)		1,298		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/01/2024	1	59,057	262.01		2,694		2,167		497			(529)		373		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/01/2024	1	79,248	262.01		3,515		2,843		667			(682)		500		0001
Purchased Call/Citi Grandmaster Index/CGM0404SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	01/17/2024	1	97,514	325.19		3,976		3,378		2,270			(602)		607		0001
Purchased Call/Citi Grandmaster Index/CGM0404SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	01/17/2024	1	156,572	325.19		5,195		4,712		3,645			(490)		975		0001
Purchased Call/Citi Grandmaster Index/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	12/01/2023	1	916,352	327.2	23,413			16,751		18,039			(5,821)		5,463		0001
Purchased Call/Citi Grandmaster Index/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/01/2023	1	252,588	327.2	6,971			5,008		4,972			(1,745)		1,506		0001
Purchased Call/Citi Grandmaster Index/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/01/2023	1	4,279,400	327.2	117,841			85,016		84,244			(29,542)		25,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			24,736		13,419			(1,952)		4,820		0001
Purchased Call/Nasdaq FC Index/NFC061BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/20/2022	1	690,841	253.11	33,108			7,844		1,228			(8,231)		2,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	1	1,697,247	248.56	64,460			38,017		6,897			(16,004)		9,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	1	511,951	248.56	19,155			11,313		2,080			(4,762)		2,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023	1	125,691	248.56	4,440			2,626		511			(1,110)		681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	1	1,935,949	234.5		63,982		58,357		44,416			(5,697)		13,066		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/25/2024	1	1,538,591	234.5		51,505		47,042		35,299			(4,522)		10,384		0001
Purchased Call/Nasdaq FC Index/NFC0613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/08/2022	1	131,300	235.03	6,486			63		36			(1,613)		97		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/25/2024	1	112,231	234.5		4,006		3,674		2,575			(347)		757		0001
Purchased Call/Citi Grandmaster Index/CGM0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/01/2023	1	671,584	328.6	17,883			10,562		10,880			(4,446)		3,636		0001
Purchased Call/Citi Grandmaster Index/CGM0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023	1	203,690	328.6	5,312			3,142		3,300			(1,328)		1,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/24/2023	1	1,186,346	244.83	44,579			29,474		8,480			(11,084)		6,809		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024	1	87,001	231.1		3,170		2,982		2,556			(191)		596		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/25/2024	1	2,574,432	331.95		61,811		56,377		42,004			(5,504)		17,375		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/25/2024	1	2,203,310	331.95		53,631		48,983		35,949			(4,708)		14,870		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/25/2024	1	72,567	331.95		1,764		1,620		1,184			(150)		490		0001
Purchased Call/Citi Grandmaster Index/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/18/2024	1	56,070	324.82		1,283		1,007		1,337			(277)		349		0001
Purchased Call/Citi Grandmaster Index/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2022	01/18/2024	1	606,401	324.82		14,132		11,110		14,457			(3,034)		3,779		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1	1,809,571	240.86		85,050		81,779		50,161			(3,379)		12,539		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1	55,210	240.86		2,810		2,713		1,530			(108)		383		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/31/2024	1	919,567	240.86		43,523		42,081		25,490			(1,614)		6,372		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2024	1	451,576	240.86		21,748		21,056		12,518			(720)		3,129		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/31/2024	1	442,616	240.86		21,409		20,756		12,269			(680)		3,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/09/2024	1	503,209	231.08		17,138		16,049		14,721			(1,154)		3,432		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	1	309,732	233.35		14,712		14,369		11,854			(401)		2,164		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/12/2024	1	425,586	233.35		16,888		16,540		16,288			(371)		2,974		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/12/2024	1	120,950	233.35		5,199		5,099		4,629			(107)		845		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/12/2024	1	892,414	233.35		34,037		33,565		34,153			(655)		6,236		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/12/2024	1	1,057,029	233.35		40,632		40,125		40,453			(728)		7,387		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/12/2024	1	227,446	233.35		9,484		9,392		8,705			(105)		1,589		0001
Purchased Call/Nasdaq FC Index/NFC061SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/02/2022	1	175,092	274.34	8,540			3,757		1			(4,391)		571		0001
Purchased Call/Nasdaq FC Index/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/11/2023	1	1,011	259.25	51			32		8			(13)		6		0001
Purchased Call/Nasdaq FC Index/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/11/2023	1	942,433	259.25	45,949			29,516		7,159			(11,409)		5,336		0001
Purchased Call/Nasdaq FC Index/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/11/2023	1	310,789	259.25	15,932			10,248		2,361			(3,961)		1,760		0001
Purchased Call/Nasdaq FC Index/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/11/2023	1	228,778	259.25	13,413			8,664		1,738			(3,340)		1,295		0001
Purchased Call/Nasdaq FC Index/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/11/2023	1	66,259	259.25	4,450			2,890		503			(1,117)		375		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/21/2023	1	1,841,032	242.18	71,763			44,124		15,812			(17,818)		10,198		0001
Purchased Call/Nasdaq FC Index/NFC061W$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024	1	499,957	250.58		24,448		20,586		8,142			(3,941)		3,242		0001
Purchased Call/Nasdaq FC Index/NFC0613$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/14/2022	1	117,396	233.55	5,760			104		187			(1,434)		115		0001
Purchased Call/Nasdaq FC Index/NFC0613$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2020	07/14/2022	1	606,424	233.55	29,653			532		967			(7,372)		594		0001
Purchased Call/Nasdaq FC Index/NFC0613$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2020	07/14/2022	1	422,214	233.55	20,862			373		673			(5,180)		413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	09/08/2023	1	1,070,303	247.24		13,074		10,586		5,152			(2,542)		5,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/18/2024	1	2,194,588	235.11		78,501		67,688		46,391			(10,891)		14,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/18/2024	1	593,790	235.11		21,846		18,863		12,552			(3,005)		3,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	3,355,720	244.4	124,260			85,183		26,225			(30,852)		19,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	772,176	244.4	29,952			20,561		6,035			(7,447)		4,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	1	184,571	240.38	6,435			4,554		2,158			(1,609)		1,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/24/2023	1	279,649	240.38	9,447			6,695		3,269			(2,365)		1,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/06/2024	1	1,700,000	231.93		57,099		53,088		46,911			(4,079)		11,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/06/2024	1	1,998,378	231.93		66,777		62,171		55,145			(4,684)		13,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/06/2024	1	719,364	231.93		23,356		21,775		19,851			(1,609)		4,895		0001
Purchased Call/Nasdaq FC Index/NFC061W$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/04/2024	1	2,163,162	250.58		89,002		75,027		35,422			(14,059)		14,017		0001
Purchased Call/Nasdaq FC Index/NFC061W$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024	1	187,374	250.58		9,144		7,697		3,068			(1,476)		1,214		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	05/31/2024	1	138,737	330.57		3,370		3,272		2,544			(103)		961		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	05/31/2024	1	503,213	330.57		9,666		9,477		9,228			(203)		3,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/02/2023	1	417,035	241.52	15,247			9,645		3,920			(3,801)		2,338		0001
Purchased Call/Citi Grandmaster Index/CGM0408S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/28/2024	1	186,433	326.39		4,467		4,467		4,463					1,317		0001
Purchased Call/Citi Grandmaster Index/CGM0401SM	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2021	09/08/2023	1	2,371,373	328.92	62,218			37,348		37,804			(15,533)		12,944		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/25/2024	1	114,752	331.95		2,752		2,531		1,872			(224)		774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024	1	1,503,613	240.59		55,434		42,283		18,686			(13,307)		9,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2028	1	533,892	241.12	38,227			35,399		19,219			(2,706)		6,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2028	1	112,552	241.12	8,057			7,470		4,052			(571)		1,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	858,822	240.59		31,769		24,266		10,673			(7,593)		5,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/05/2024	1	66,418	240.59		1,574		1,236		825			(342)		409		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	04/25/2024	1	220,793	331.95		5,215		4,836		3,602			(398)		1,490		0001
Purchased Call/Nasdaq FC Index/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/12/2024	1	50,348	233.35		2,183		2,171		1,927			(21)		352		0001
Purchased Call/Citi Grandmaster Index/CGM0404SU	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024	1	2,092,832	324.1		50,949		41,054		52,783			(9,938)		13,259		0001
Purchased Call/Citi Grandmaster Index/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2021	07/06/2023	1	181,799	326.64	4,753			2,419		3,202			(1,180)		916		0001
Purchased Call/Citi Grandmaster Index/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/06/2023	1	570,004	326.64	14,432			7,375		10,038			(3,588)		2,873		0001
Purchased Call/Citi Grandmaster Index/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/06/2023	1	211,026	326.64	5,621			2,876		3,716			(1,399)		1,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000BSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/10/2020	12/09/2022	1	159,103	248.62	6,380			1,417		25,765			(1,584)		530		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			41,825		19,757			(3,346)		8,070		0001
Purchased Call/Nasdaq FC Index/NFC0619$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/18/2022	1	64,471	242.9	3,225			624		352			(805)		200		0001
Purchased Call/Nasdaq FC Index/NFC0619$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/18/2022	1	203,239	242.9	11,170			2,169		1,110			(2,793)		632		0001
Purchased Call/Nasdaq FC Index/NFC061U$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024	1	460,061	259.53		22,681		17,783		4,315			(4,964)		2,877		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/27/2023	1	1,798,003	329.13	44,632			27,810		28,860			(11,081)		10,026		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2021	09/27/2023	1	589,514	329.13	14,347			8,952		9,462			(3,567)		3,287		0001
Purchased Call/Citi Grandmaster Index/CGM0402$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2021	10/20/2023	1	1,453,392	330.75	35,989			23,628		21,217			(8,935)		8,307		0001
Purchased Call/Citi Grandmaster Index/CGM0402$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/20/2023	1	413,721	330.75	10,357			6,809		6,039			(2,575)		2,365		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/25/2024	1	128,189	234.5		3,985		3,665		2,941			(325)		865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	04/25/2024	1	150,009	234.5		4,516		4,188		3,442			(345)		1,012		0001
Purchased Call/Citi Grandmaster Index/CGM0404$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024	1	161,256	323.48		4,332		3,444		4,195			(892)		1,012		0001
Purchased Call/Nasdaq FC Index/NFC0613$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/08/2022	1	333,204	235.03	15,538			150		91			(3,879)		247		0001
Purchased Call/Nasdaq FC Index/NFC0613$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2020	07/08/2022	1	107,035	235.03	5,032			49		29			(1,260)		79		0001
Purchased Call/Citi Grandmaster Index/CGM0404$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	1	3,854,924	323.48		101,177		80,326		100,294			(20,933)		24,192		0001
Purchased Call/Citi Grandmaster Index/CGM0404$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	01/26/2024	1	156,326	323.48		4,407		3,599		4,067			(828)		981		0001
Purchased Call/Nasdaq FC Index/NFC061E$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/03/2023	1	526,348	248.13	24,416			8,251		3,906			(6,062)		2,161		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			64,527		64,527	(64,334)				5,398		0001
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/06/2023	1	705,010	277.62	33,420			22,757		1,665			(8,320)		4,101		0001
Purchased Call/Nasdaq FC Index/NFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/06/2023	1	128,394	277.62	5,781			3,953		303			(1,441)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/19/2022	04/19/2023	1	775,201	241.55		28,605		23,010		6,034			(5,643)		3,473		0001
Purchased Call/Nasdaq FC Index/NFC0613$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2020	07/15/2022	1	338,954	233.65	16,465			318		591			(4,088)		344		0001
Purchased Call/Nasdaq FC Index/NFC0613$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/15/2022	1	338,837	233.65	16,619			321		591			(4,132)		343		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	1	2,998,823	332.25		71,755		65,907		48,026			(6,111)		20,254		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/26/2024	1	823,873	332.25		19,416		17,858		13,194			(1,580)		5,564		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2022	04/26/2024	1	109,879	332.25		2,609		2,403		1,760			(209)		742		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	04/26/2024	1	463,665	332.25		11,094		10,275		7,426			(861)		3,132		0001
Purchased Call/Nasdaq FC Index/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023	1	81,642	236.46		3,168		2,836		1,797			(354)		386		0001
Purchased Call/Nasdaq FC Index/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2023	1	903,946	236.46		34,367		30,940		19,898			(3,503)		4,271		0001
Purchased Call/Nasdaq FC Index/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2023	1	1,672,739	236.46		66,567		60,095		36,820			(6,620)		7,904		0001
Purchased Call/Citi Grandmaster Index/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/08/2024	1	329,185	333.89		8,370		7,480		4,646			(899)		2,193		0001
Purchased Call/Citi Grandmaster Index/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/08/2024	1	90,568	333.89		2,281		2,067		1,278			(222)		603		0001
Purchased Call/Citi Grandmaster Index/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/08/2024	1	83,790	333.89		1,784		1,624		1,183			(163)		558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2021	07/28/2023	1	734,576	266.22	32,118			17,366		65,322			(7,974)		3,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	07/28/2023	1	200,057	266.22	8,860			4,797		17,790			(2,203)		1,038		0001
Purchased Call/Citi Grandmaster Index/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	04/08/2024	1	79,320	333.89		1,630		1,544		1,120			(88)		528		0001
Purchased Call/Citi Grandmaster Index/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	04/08/2024	1	94,942	333.89		1,342		1,342		1,340					633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2021	09/21/2023	1	282,404	242.18	11,160			6,909		2,426			(2,790)		1,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/10/2024	1	140,507	230.52		4,797		4,518		4,266			(285)		959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/10/2024	1	66,348	230.52		2,259		2,137		2,014			(131)		453		0001
Purchased Call/Citi Grandmaster Index/CGM0401SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/15/2023	1	1,017,566	328.31	24,671			15,048		17,134			(6,159)		5,599		0001
Purchased Call/Citi Grandmaster Index/CGM0401SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/15/2023	1	1,628,395	328.31	39,480			24,115		27,419			(9,870)		8,960		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/15/2023	1	63,818	328.31	1,720			1,060		1,075			(434)		351		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	158,827	252.25		7,544		6,483		2,423			(1,087)		1,038		0001
Purchased Call/Nasdaq FC Index/NFC061B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/09/2022	1	254,198	246.95	13,052			2,898		1,022			(3,241)		847		0001
Purchased Call/Nasdaq FC Index/NFC061B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1	280,249	246.95	14,231			3,165		1,127			(3,538)		934		0001
Purchased Call/Nasdaq FC Index/NFC061B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/09/2022	1	222,087	246.95	12,510			2,790		893			(3,127)		740		0001
Purchased Call/Nasdaq FC Index/NFC0615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/25/2022	1	848,319	244.44	43,589			3,298		366			(10,823)		1,661		0001
Purchased Call/Nasdaq FC Index/NFC0615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/25/2022	1	566,257	244.44	28,609			2,173		244			(7,113)		1,109		0001
Purchased Call/Nasdaq FC Index/NFC0615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/25/2022	1	139,028	244.44	7,121			542		60			(1,773)		272		0001
Purchased Call/S&P 500 INDEX/SPXB17U$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	190,050	4170.7		10,947		4,977		4,977	(5,970)				788		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/01/2024	1	82,840	262.01	3,064			2,485		697			(581)		523		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/07/2024	1	102,156	331.26		2,310		2,151		1,227			(162)		696		0001
Purchased Call/Nasdaq FC Index/NFC061U$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/01/2024	1	128,914	262.01	3,793			3,116		1,085			(680)		813		0001
Purchased Call/Nasdaq FC Index/NFC061V$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024	1	278,106	252.72		13,544		11,159		3,982			(2,442)		1,783		0001
Purchased Call/Nasdaq FC Index/NFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/22/2022	1	122,620	230.87	5,917			172		802			(1,471)		151		0001
Purchased Call/Nasdaq FC Index/NFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/22/2022	1	300,937	230.87	15,459			449		1,969			(3,860)		369		0001
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	1	1,496,934	242.82		58,081		48,801		19,972			(9,388)		6,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023	1	445,278	238.89	17,092			12,229		6,021			(4,250)		2,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/01/2023	1	60,673	238.89	2,428			1,742		820			(607)		362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/14/2023	1	1,724,180	245.54	67,691			40,968		10,252			(16,807)		9,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/14/2023	1	351,704	245.54	13,364			8,122		2,091			(3,323)		1,933		0001
Purchased Call/Citi Grandmaster Index/CGM0402$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/20/2023	1	2,554,448	330.02	66,566			43,764		39,400			(16,550)		14,601		0001
Purchased Call/Citi Grandmaster Index/CGM0402$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023	1	933,816	330.02	25,126			16,542		14,403			(6,273)		5,338		0001
Purchased Call/Nasdaq FC Index/NFC061A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/02/2022	1	826,922	251.91	40,606			8,637		1,491			(10,096)		2,694		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/02/2023	1	2,159,461	242.82		84,842		71,483		28,811			(13,519)		9,886		0001
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/02/2023	1	1,209,518	242.82		54,693		46,209		16,137			(8,588)		5,537		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2022	02/01/2024	1	400,001	324.48		10,614		8,468		9,827			(2,155)		2,523		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	02/01/2024	1	1,556,774	324.48		39,101		31,324		38,245			(7,895)		9,821		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/01/2024	1	141,293	324.48		3,501		2,809		3,471			(703)		891		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2022	02/01/2024	1	636,920	324.48		15,605		12,536		15,647			(3,082)		4,018		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/01/2024	1	127,353	324.48		3,026		2,434		3,129			(594)		803		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/22/2023	1	995,102	328.9	24,931			15,470		16,156			(6,233)		5,518		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/22/2023	1	57,639	328.9	1,407			878		936			(353)		320		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	02/02/2024	1	900,002	325.21		21,697		17,387		21,150			(4,375)		5,682		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024	1	1,889,681	325.21		44,974		36,091		44,407			(9,020)		11,931		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/10/2024	1	1,641,539	330.27		40,955		38,462		30,185			(2,542)		11,203		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024	1	2,405,266	330.27		58,771		55,118		44,228			(3,875)		16,415		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/10/2024	1	387,332	330.27		9,476		8,912		7,122			(576)		2,643		0001
Purchased Call/Nasdaq FC Index/NFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2023	1	1,702,055	270.65		67,572		34,996		185			(32,582)		6,124		0001
Purchased Call/Nasdaq FC Index/NFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2023	1	464,733	270.65		18,545		9,684		50			(8,916)		1,672		0001
Purchased Call/Nasdaq FC Index/NFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2023	1	914,080	270.65		33,672		17,633		99			(16,140)		3,289		0001
Purchased Call/Nasdaq FC Index/NFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2023	1	250,170	270.65		8,911		4,679		27			(4,233)		900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/22/2024	1	397,091	234.08		13,520		11,177		8,804			(2,355)		2,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/22/2024	1	1,134,665	234.08		39,651		32,914		25,157			(6,863)		7,286		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/22/2024	1	157,302	234.08		5,987		4,977		3,488			(1,029)		1,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/25/2023	1	3,899,294	245.06	144,638			95,696		27,368			(35,911)		22,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/25/2023	1	548,395	245.06	18,999			12,588		3,849			(4,724)		3,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/25/2023	1	56,469	245.06	2,083			1,390		396			(521)		324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	3,297,256	240.62		121,685		92,945		40,836			(29,084)		20,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/05/2024	1	170,121	240.62		6,186		4,732		2,107			(1,459)		1,048		0001
Purchased Call/AI Powered Multi-Asset Index/AIMO000$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2022	1	99,981	3286	2,290			820		1			(1,135)		299		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/19/2024	1	1,953,425	334.49		47,888		43,463		26,770			(4,598)		13,124		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/19/2024	1	3,200,001	334.49		71,369		64,863		43,853			(6,764)		21,499		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/19/2024	1	853,241	334.49		18,239		16,599		11,693			(1,660)		5,732		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/19/2024	1	843,832	334.49		17,684		16,139		11,564			(1,565)		5,669		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/19/2024	1	125,999	334.49		2,641		2,423		1,727			(227)		847		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2022	06/07/2024	1	113,642	330.37		2,707		2,640		2,121			(78)		791		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	488,767	330.37		9,779		9,563		9,122			(229)		3,404		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/07/2024	1	107,976	330.37		2,049		2,007		2,015			(45)		752		0001
Purchased Call/Nasdaq FC Index/NFC061N$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/30/2023	1	132,109	274.86	6,354			3,740		277			(1,582)		714		0001
Purchased Call/Nasdaq FC Index/NFC061N$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	08/30/2023	1	213,289	274.86		3,119		2,668		446			(456)		1,152		0001
Purchased Call/Nasdaq FC Index/NFC061E$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/16/2023	1	904,268	264.11	42,798			13,540		884			(10,626)		3,597		0001
Purchased Call/Nasdaq FC Index/NFC061E$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/16/2023	1	148,707	264.11	6,847			2,175		145			(1,702)		592		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061E$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/16/2023	1	517,996	264.11	23,182			7,375		507			(5,772)		2,060		0001
Purchased Call/Nasdaq FC Index/NFC061R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	1	1,453,821	279.91	69,390			48,650		3,239			(17,229)		8,593		0001
Purchased Call/Nasdaq FC Index/NFC061R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2023	1	3,286,409	279.91	158,503			111,588		7,322			(39,408)		19,424		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/07/2024	1	375,000	330.37		7,321		7,179		6,999			(152)		2,611		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/07/2024	1	1,044,045	330.37		19,372		19,129		19,486			(349)		7,270		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/13/2024	1	2,452,513	330.05		61,972		58,216		45,825			(3,831)		16,774		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/13/2024	1	647,789	330.05		16,075		15,121		12,104			(973)		4,431		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/13/2024	1	263,905	330.05		6,765		6,399		4,931			(392)		1,805		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024	1	201,558	330.05		4,971		4,683		3,766			(294)		1,379		0001
Purchased Call/Citi Grandmaster Index/CGM0403$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023	1	2,733,168	330.69	70,667			49,750		41,681			(17,570)		16,154		0001
Purchased Call/Citi Grandmaster Index/CGM0406$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024	1	1,593,455	331.78		38,133		35,394		26,469			(2,881)		10,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2027	1	72,042	234.29		3,977		3,833		2,912			(150)		790		0001
Purchased Call/Nasdaq FC Index/NFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/15/2022	1	52,573	233.11	2,501			49		115			(627)		53		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/03/2024	1	100,496	231.91		3,584		3,470		2,843			(118)		698		0001
Purchased Call/Nasdaq FC Index/NFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/15/2022	1	77,996	233.11	4,172			81		171			(1,045)		79		0001
Purchased Call/Nasdaq FC Index/NFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2020	07/15/2022	1	124,656	233.11	6,513			126		273			(1,628)		126		0001
Purchased Call/Nasdaq FC Index/NFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/15/2022	1	389,774	233.11	21,185			410		853			(5,289)		395		0001
Purchased Call/Nasdaq FC Index/NFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/15/2022	1	398,875	233.11	19,951			386		873			(4,960)		404		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	1	776,180	233.35		36,713		35,855		29,500			(1,004)		5,417		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/10/2024	1	114,057	233.35		4,516		4,417		4,335			(105)		796		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/10/2024	1	807,797	233.35		32,644		31,969		30,701			(718)		5,637		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/10/2024	1	1,096,906	233.35		46,208		45,314		41,689			(955)		7,655		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/10/2024	1	69,975	233.35		2,606		2,570		2,659			(50)		488		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/03/2024	1	1,807,423	331.78		39,114		36,355		30,023			(2,805)		12,271		0001
Purchased Call/Citi Grandmaster Index/CGM0405SE	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	03/01/2024	1	2,597,649	335.06		71,170		59,537		32,421			(11,699)		16,791		0001
Purchased Call/Citi Grandmaster Index/CGM0405SE	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024	1	976,755	335.06		27,548		23,140		12,191			(4,497)		6,314		0001
Purchased Call/Citi Grandmaster Index/CGM0405SE	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2022	03/01/2024	1	998,916	335.06		30,528		25,679		12,467			(4,948)		6,457		0001
Purchased Call/Citi Grandmaster Index/CGM0401S9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2021	08/24/2023	1	2,702,608	327.62	70,119			40,412		46,752			(17,409)		14,495		0001
Purchased Call/Citi Grandmaster Index/CGM0401S9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2021	08/24/2023	1	166,935	327.62	4,627			2,707		2,888			(1,161)		895		0001
Purchased Call/Citi Grandmaster Index/CGM0401S9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	08/24/2023	1	653,767	327.62	18,079			10,684		11,310			(4,590)		3,506		0001
Purchased Call/Citi Grandmaster Index/CGM0406S6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2022	04/04/2024	1	9,456,109	334.73		228,262		201,611		125,492			(26,891)		62,803		0001
Purchased Call/Nasdaq FC Index/NFC061BSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/20/2022	1	91,218	253.11	4,249			1,012		162			(1,058)		314		0001
Purchased Call/Nasdaq FC Index/NFC061CSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1	776,948	252.57	41,036			10,712		1,941			(10,203)		2,803		0001
Purchased Call/Nasdaq FC Index/NFC061CSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	01/06/2023	1	193,582	252.57	9,573			2,502		484			(2,390)		698		0001
Purchased Call/Nasdaq FC Index/NFC061CSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/06/2023	1	98,805	252.57	4,851			1,270		247			(1,213)		356		0001
Purchased Call/Citi Grandmaster Index/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/06/2023	1	2,899,928	327.37	80,522			57,927		56,679			(19,993)		17,373		0001
Purchased Call/Citi Grandmaster Index/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/06/2023	1	237,252	327.37	6,501			4,683		4,637			(1,616)		1,421		0001
Purchased Call/Citi Grandmaster Index/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/06/2023	1	137,870	327.37	3,769			2,727		2,695			(938)		826		0001
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/03/2024	1	71,234	331.78		1,593		1,497		1,183			(98)		484		0001
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/03/2024	1	227,681	331.78		5,263		4,975		3,782			(309)		1,546		0001
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/03/2024	1	99,788	331.78		2,274		2,180		1,658			(97)		678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/03/2024	1	653,331	231.91		23,748		23,028		18,480			(751)		4,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/03/2024	1	106,154	231.91		3,442		3,356		3,003			(100)		737		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/03/2024	1	116,486	231.91		3,220		3,188		3,295			(36)		809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023	1	2,133,649	241.58	75,515			55,489		23,405			(18,775)		12,892		0001
Purchased Call/Nasdaq FC Index/NFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/09/2022	1	63,192	239.48	3,100			302		200			(777)		139		0001
Purchased Call/Nasdaq FC Index/NFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/09/2022	1	135,893	239.48	6,991			679		431			(1,750)		300		0001
Purchased Call/Nasdaq FC Index/NFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/09/2022	1	334,182	239.48	18,141			1,759		1,059			(4,535)		737		0001
Purchased Call/Nasdaq FC Index/NFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/09/2022	1	96,051	239.48	5,038			488		304			(1,258)		212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/01/2023	1	911,174	248.6	32,107			18,988		3,665			(8,027)		4,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1	2,547,458	274.68	96,803			1,882					(48,136)		1,886		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024	1	805,670	235.83		38,592		36,686		27,393			(1,953)		5,555		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	1	151,396	235.83		7,492		7,132		5,147			(369)		1,044		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	2,550,968	235.83		135,429		129,630		86,733			(6,502)		17,588		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	881,627	235.83		50,917		48,804		29,975			(2,378)		6,078		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	840,531	235.83		48,544		46,594		28,578			(2,011)		5,795		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024	1	83,130	235.83		4,607		4,428		2,826			(185)		573		0001
Purchased Call/Citi Grandmaster Index/CGM0406S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	04/01/2024	1	900,000	334.38		22,771		20,073		12,196			(2,721)		5,963		0001
Purchased Call/Citi Grandmaster Index/CGM0406S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2022	04/01/2024	1	898,827	334.38		22,096		19,505		12,180			(2,614)		5,956		0001
Purchased Call/Nasdaq FC Index/NFC061HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	05/02/2023	1	770,113	257.37	30,371			12,759		3,454			(7,551)		3,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/13/2022	06/13/2023	1	672,866	215.49		24,560		23,477		25,698			(1,144)		3,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024	1	6,482,390	236.19		243,718		212,918		128,171			(31,049)		42,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/28/2024	1	312,033	236.19		11,441		10,009		6,170			(1,444)		2,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024	1	76,143	236.19		2,685		2,359		1,506			(336)		503		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024	1	189,235	236.19		6,778		5,963		3,742			(839)		1,250		0001
Purchased Call/Nasdaq FC Index/NFC061HST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/02/2023	1	70,046	257.37	2,841			1,200		314			(708)		321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/06/2024	1	257,617	231.93		8,875		8,343		7,109			(542)		1,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/09/2021	07/11/2023	1	700,000	265.91	29,260			15,072		62,867			(7,235)		3,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/04/2021	06/05/2023	1	546,956	269.19	22,699			10,584		42,646			(5,620)		2,639		0001
Purchased Call/Citi Grandmaster Index/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	1	4,418,360	325.99		114,392		94,270		99,851			(20,224)		28,230		0001
Purchased Call/Citi Grandmaster Index/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/16/2024	1	58,604	325.99		1,528		1,261		1,324			(268)		374		0001
Purchased Call/Citi Grandmaster Index/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/16/2024	1	118,453	325.99		3,383		2,803		2,677			(590)		757		0001
Purchased Call/Citi Grandmaster Index/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/16/2024	1	83,569	325.99		2,153		1,787		1,889			(373)		534		0001
Purchased Call/Citi Grandmaster Index/CGM0403S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/24/2023	1	1,745,004	330.82	39,087			27,587		26,419			(9,718)		10,334		0001
Purchased Call/Citi Grandmaster Index/CGM0403S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/29/2021	11/24/2023	1	594,551	330.82	13,479			9,527		9,002			(3,365)		3,521		0001
Purchased Call/Citi Grandmaster Index/CGM0403S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/24/2023	1	464,604	330.82	9,761			6,908		7,034			(2,440)		2,751		0001
Purchased Call/Nasdaq FC Index/NFC061ISH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/16/2023	1	511,352	248.21	24,248			10,654		5,172			(6,029)		2,394		0001
Purchased Call/Nasdaq FC Index/NFC061ISH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/16/2023	1	192,688	248.21	9,789			4,331		1,949			(2,444)		902		0001
Purchased Call/Nasdaq FC Index/NFC061ISH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	05/16/2023	1	90,262	248.21	5,087			2,295		913			(1,295)		423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	60,474	232.46		2,089		2,009		1,644			(83)		419		0001
Purchased Call/Nasdaq FC Index/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	1	248,547	260.42	12,006			7,672		1,714			(2,997)		1,400		0001
Purchased Call/Nasdaq FC Index/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/06/2023	1	129,194	260.42	6,147			3,933		891			(1,537)		728		0001
Purchased Call/Nasdaq FC Index/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	1	1,375,718	260.42	71,211			45,441		9,488			(17,681)		7,747		0001
Purchased Call/Citi Grandmaster Index/CGM0401SM	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/08/2023	1	741,198	328.92	19,244			11,568		11,816			(4,811)		4,046		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2021	09/08/2023	1	104,870	328.92	2,799			1,685		1,672			(701)		572		0001
Purchased Call/Citi Grandmaster Index/CGM0401$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/08/2023	1	673,973	328.92	16,823			10,183		10,744			(4,223)		3,679		0001
Purchased Call/Citi Grandmaster Index/CGM0400$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/21/2023	1	154,619	325.36	4,106			2,005		1,983			(1,019)		764		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/18/2023	1	195,254	180.47		4,825		2,732		4,491			(2,095)		726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2022	1	252,552	178.08	6,743			2,582		6,314			(3,344)		782		0001
Purchased Call/Nasdaq FC Index/NFC061L$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023	1	102,427	266.71	5,603			2,984		349			(1,399)		527		0001
Purchased Call/Nasdaq FC Index/NFC061L$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	756,622	266.71	41,305			21,965		2,579			(10,269)		3,890		0001
Purchased Call/Nasdaq FC Index/NFC061L$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	1	124,138	266.71	6,349			3,371		423			(1,576)		638		0001
Purchased Call/Citi Grandmaster Index/CGM0406$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024	1	1,099,999	331.26		24,606		22,878		18,940			(1,758)		7,485		0001
Purchased Call/Citi Grandmaster Index/CGM0406$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/06/2024	1	2,707,687	331.26		61,142		56,925		46,621			(4,289)		18,424		0001
Purchased Call/Citi Grandmaster Index/CGM0403$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023	1	2,115,047	328.5	55,178			40,012		38,327			(13,719)		12,695		0001
Purchased Call/Citi Grandmaster Index/CGM0403$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023	1	96,750	328.5	2,527			1,835		1,753			(631)		581		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/22/2024	1	2,857,456	334.56		74,563		64,526		37,833			(10,112)		18,785		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024	1	230,252	334.56	6,043			5,251		3,049			(812)		1,514		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	03/22/2024	1	315,872	334.56	8,072			7,024		4,182			(1,076)		2,077		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/22/2024	1	52,562	334.56	1,306			1,146		696			(165)		346		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	03/22/2024	1	185,917	334.56	4,307			3,832		2,462			(479)		1,222		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/22/2023	1	197,423	236.46	8,600			7,851		4,346			(834)		933		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/22/2023	1	123,382	236.46	6,001			5,494		2,716			(567)		583		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/22/2023	1	144,818	236.46	6,878			6,314		3,188			(580)		684		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/22/2023	1	58,708	236.46		2,761		2,578		1,292			(189)		277		0001
Purchased Call/Nasdaq FC Index/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	05/22/2023	1	76,396	236.46		1,993		1,946		1,682			(54)		361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/21/2023	1	2,042,096	240.43	78,480			58,077		25,056			(19,485)		12,408		0001
Purchased Call/Citi Grandmaster Index/CGM0402SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/03/2023	1	608,447	331.3	15,794			10,704		8,669			(3,943)		3,528		0001
Purchased Call/Nasdaq FC Index/NFC061RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/22/2023	1	267,169	279.91	12,160			8,573		595			(3,032)		1,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/24/2023	1	649,740	247.4	24,031			13,850		2,915			(5,966)		3,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/24/2023	1	128,444	247.4	5,171			3,001		576			(1,293)		689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/24/2023	1	1,145,183	247.4	45,363			26,399		5,138			(11,372)		6,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/24/2023	1	53,933	247.4	2,171			1,271		242			(545)		289		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/05/2023	1	924,093	239.55	35,683			25,656		11,882			(8,872)		5,531		0001
Purchased Call/Nasdaq FC Index/NFC061RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/22/2023	1	77,398	279.91	3,467			2,465		172			(872)		457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/19/2024	1	548,829	235.79		17,643		16,035		11,429			(1,672)		3,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2022	04/22/2024	1	1,408,673	290.81		53,811		48,926		47,188			(5,079)		9,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/22/2024	1	889,274	290.81		31,252		28,454		29,789			(2,833)		5,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/26/2022	04/22/2024	1	646,289	290.81		23,691		21,600		21,649			(2,118)		4,352		0001
Purchased Call/Citi Grandmaster Index/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	1	3,560,948	330.75		87,961		83,344		63,883			(4,954)		24,427		0001
Purchased Call/Citi Grandmaster Index/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2022	05/17/2024	1	220,182	330.75		5,459		5,179		3,950			(286)		1,510		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/17/2024	1	661,910	330.75		16,710		15,877		11,875			(854)		4,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/18/2024	1	910,440	237.64		30,227		23,631		14,711			(6,685)		5,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/18/2024	1	297,636	237.64		9,406		7,374		4,809			(2,040)		1,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2022	01/18/2024	1	268,714	237.64		7,983		6,276		4,342			(1,714)		1,675		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	01/18/2024	1	173,856	237.64		4,346		3,904		2,809			(447)		1,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	04/22/2022	04/23/2024	1	941,179	290.81		35,953		32,694		31,551			(3,389)		6,342		0001
Purchased Call/Nasdaq FC Index/NFC1611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024	1	977,717	228.36		45,855		45,286		44,297			(815)		6,856		0001
Purchased Call/Nasdaq FC Index/NFC1611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/17/2024	1	321,558	228.36		16,179		16,001		14,569			(200)		2,255		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/10/2024	1	193,752	330.27		4,898		4,632		3,563			(285)		1,322		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/10/2024	1	70,745	330.27		1,720		1,620		1,301			(102)		483		0001
Purchased Call/Citi Grandmaster Index/CGM0405$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	1	1,873,728	325.61		49,546		40,831		43,354			(8,760)		11,972		0001
Purchased Call/Citi Grandmaster Index/CGM0405$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/16/2024	1	125,890	325.61		3,352		2,766		2,913			(589)		804		0001
Purchased Call/Citi Grandmaster Index/CGM0405$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/16/2024	1	268,527	325.61		10,770		8,963		6,213			(1,818)		1,716		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1	2,837,818	264.81	109,824			31,943		21			(54,460)		7,646		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	1	639,762	264.81	26,116			7,617		5			(12,986)		1,724		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023	1	362,617	246.31	14,943			8,668		1,855			(3,715)		1,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/25/2023	1	82,713	246.31	3,479			2,027		423			(871)		444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/29/2021	07/28/2023	1	2,108,361	267.2	87,919			47,537		180,308			(21,829)		10,939		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024	1	1,011,723	233.35		47,855		46,737		38,577			(1,308)		7,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2029	1	478,156	240.67		33,614		31,364		17,583			(2,287)		6,110		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/30/2021	07/28/2023	1	1,227,957	267.2	51,838			28,067		105,016			(12,888)		6,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/09/2021	07/07/2023	1	1,547,900	265.91	64,547			33,076		138,917			(16,048)		7,813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/21/2023	1	337,813	243.37	12,590			6,713		2,124			(3,147)		1,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/21/2023	1	367,948	243.37	13,667			7,298		2,313			(3,422)		1,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023	1	1,996,723	240.02	81,359			41,691		17,387			(20,228)		10,079		0001
Purchased Call/Citi Grandmaster Index/CGM0400$K	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/20/2023	1	707,411	325.67	19,658			10,427		8,360			(4,888)		3,633		0001
Purchased Call/Nasdaq FC Index/NFC0615$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/19/2022	1	69,936	242.47	3,888			266		40			(980)		129		0001
Purchased Call/Nasdaq FC Index/NFC0615$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/19/2022	1	135,781	242.47	7,493			509		77			(1,876)		251		0001
Purchased Call/Nasdaq FC Index/NFC0615$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/19/2022	1	407,791	242.47	20,888			1,418		232			(5,222)		755		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	04/04/2024	1	416,456	334.73	9,729			8,605		5,527			(1,134)		2,766		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2022	04/04/2024	1	193,579	334.73	4,575			4,068		2,569			(522)		1,286		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/04/2024	1	171,785	334.73	3,880			3,455		2,280			(429)		1,141		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/04/2024	1	154,935	334.73	3,124			2,866		2,056			(262)		1,029		0001
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/02/2023	1	273,272	242.82	10,084			8,591		3,646			(1,560)		1,251		0001
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2023	1	516,519	242.82	18,400			15,720		6,891			(2,803)		2,365		0001
Purchased Call/Nasdaq FC Index/NFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/02/2023	1	80,298	242.82	2,341			2,034		1,071			(323)		368		0001
Purchased Call/Nasdaq FC Index/NFC0619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/09/2022	1	113,908	243.32	5,814			1,055		529			(1,450)		343		0001
Purchased Call/Nasdaq FC Index/NFC0619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/09/2022	1	289,108	243.32	14,258			2,583		1,341			(3,550)		869		0001
Purchased Call/Nasdaq FC Index/NFC0619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/09/2022	1	472,527	243.32	23,828			4,300		2,192			(5,924)		1,421		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0619$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/09/2022	1	2,745,693	243.32	129,882			23,404		12,739			(32,248)		8,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			4,376		2,152			(512)		872		0001
Purchased Call/Nasdaq FC Index/NFC061W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	1	200,263	251.98		9,733		8,082		3,007			(1,682)		1,287		0001
Purchased Call/Nasdaq FC Index/NFC061W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1	1,233,860	251.98		63,020		52,401		18,525			(10,821)		7,930		0001
Purchased Call/Citi Grandmaster Index/CGM0405$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	02/16/2024	1	285,359	325.99		12,264		10,220		6,449			(2,055)		1,823		0001
Purchased Call/Citi Grandmaster Index/CGM0405$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2022	02/16/2024	1	199,557	325.99		9,421		7,895		4,510			(1,557)		1,275		0001
Purchased Call/Citi Grandmaster Index/CGM0406$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2022	04/05/2024	1	3,510,918	333.66		88,178		78,435		50,182			(10,053)		23,336		0001
Purchased Call/Citi Grandmaster Index/CGM0406$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/05/2024	1	1,069,884	333.66		25,684		22,878		15,292			(2,834)		7,111		0001
Purchased Call/Citi Grandmaster Index/CGM0406$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/05/2024	1	51,931	333.66		1,365		1,228		742			(139)		345		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/22/2024	1	1,824,879	330.76		46,124		43,840		32,846			(2,341)		12,564		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/22/2024	1	1,174,725	330.76		29,834		28,395		21,144			(1,475)		8,087		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/14/2022	1	706,563	264.81	31,805			9,302		5			(15,946)		1,904		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/14/2022	1	778,512	264.81	37,131			10,890		6			(18,669)		2,098		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	1	63,258	264.81	2,929			871					(1,485)		170		0001
Purchased Call/Nasdaq FC Index/NFC061P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/14/2022	1	107,603	264.81	6,445			1,973		1			(3,381)		290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	2,389,398	233.38		85,182		72,376		56,618			(13,087)		15,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	1	105,000	233.38		3,635		3,093		2,488			(554)		683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/08/2024	1	144,091	233.38		4,939		4,208		3,414			(736)		937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	2,068,424	232.46		75,456		72,854		56,236			(2,898)		14,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	1	241,757	232.46		8,268		7,994		6,573			(307)		1,675		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	12/22/2028	1	90,856	241.12		6,300		5,880		3,271			(422)		1,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	12/22/2028	1	90,856	241.12		4,951		4,787		3,271			(170)		1,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	05/31/2024	1	321,687	232.46		11,085		10,732		8,746			(367)		2,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/31/2024	1	335,576	232.46		11,794		11,435		9,124			(375)		2,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024	1	96,279	227.84		3,507		3,440		3,537			(72)		674		0001
Purchased Call/Citi Grandmaster Index/CGM0403SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/22/2023	1	2,692,546	330.69	60,742			42,822		41,061			(15,144)		15,914		0001
Purchased Call/Citi Grandmaster Index/CGM0403SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2021	11/22/2023	1	208,745	330.69	4,362			3,101		3,183			(1,097)		1,234		0001
Purchased Call/Nasdaq FC Index/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	1	1,709,359	237.3		66,323		57,872		34,851			(8,904)		7,952		0001
Purchased Call/Nasdaq FC Index/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	648,617	237.3		28,126		24,610		13,224			(3,709)		3,018		0001
Purchased Call/Nasdaq FC Index/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/12/2023	1	937,750	237.3		39,399		34,570		19,119			(4,911)		4,363		0001
Purchased Call/Nasdaq FC Index/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/12/2023	1	849,368	237.3		38,155		33,572		17,317			(4,663)		3,952		0001
Purchased Call/Nasdaq FC Index/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/12/2023	1	77,749	237.3		2,942		2,618		1,585			(345)		362		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/06/2024	1	306,081	330.57		7,611		7,381		5,639			(240)		2,130		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/06/2024	1	2,346,350	330.57		57,209		55,556		43,224			(1,726)		16,328		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2022	06/06/2024	1	634,033	330.57		14,922		14,551		11,680			(430)		4,412		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/06/2024	1	1,191,570	330.57		26,277		25,660		21,951			(723)		8,292		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/06/2024	1	78,226	330.57		1,545		1,511		1,441			(36)		544		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/06/2024	1	746,077	330.57		13,970		13,680		13,744			(309)		5,192		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/06/2024	1	217,836	330.57		3,987		3,937		4,013			(72)		1,516		0001
Purchased Call/Nasdaq FC Index/NFC061W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2024	1	672,018	251.98		35,124		29,245		10,090			(5,910)		4,319		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/23/2024	1	101,578	251.98		5,224		4,362		1,525			(867)		653		0001
Purchased Call/Nasdaq FC Index/NFC061W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	02/23/2024	1	63,897	251.98		2,980		2,502		959			(488)		411		0001
Purchased Call/Citi Grandmaster Index/CGM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2021	06/23/2023	1	105,918	325.9	2,802			1,380		1,282			(696)		524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/17/2023	1	2,771,607	243.08	99,769			69,548		24,971			(24,908)		16,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/17/2023	1	69,851	243.08	2,718			1,908		629			(681)		411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	1,527,896	241.59	56,476			36,088		14,419			(14,041)		8,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	1	440,717	231.68		11,415		10,754		8,351			(688)		2,136		0001
Purchased Call/Nasdaq FC Index/NFC0615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/25/2022	1	69,793	244.44	3,777			288		30			(946)		137		0001
Purchased Call/Nasdaq FC Index/NFC061DSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1	533,035	262.43	27,197			8,415		619			(6,753)		2,093		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/16/2023	1	58,284	267.32	3,024			1,729		213			(759)		310		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/16/2023	1	267,836	267.32	11,843			6,732		978			(2,948)		1,423		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/16/2023	1	976,023	267.32	42,098			23,832		3,563			(10,467)		5,185		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2023	1	2,049,668	267.32	94,003			53,143		7,481			(23,340)		10,888		0001
Purchased Call/Citi Grandmaster Index/CGM0406$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/24/2024	1	56,181	332.77		1,288		1,175		587			(115)		379		0001
Purchased Call/Citi Grandmaster Index/CGM0402$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/29/2023	1	1,603,289	328.03	41,301			25,920		27,997			(10,254)		8,960		0001
Purchased Call/Citi Grandmaster Index/CGM0402$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2023	1	876,812	328.03	22,667			14,245		15,311			(5,636)		4,900		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023	1	1,486,243	331.17	38,192			26,587		21,750			(9,496)		8,741		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/17/2023	1	896,446	331.17	22,495			15,681		13,119			(5,616)		5,272		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/17/2023	1	70,767	331.17	1,438			1,015		1,036			(364)		416		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	11/17/2023	1	78,215	331.17	1,571			1,115		1,145			(398)		460		0001
Purchased Call/Nasdaq FC Index/NFC061A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2020	12/02/2022	1	351,092	251.91	17,700			3,770		633			(4,419)		1,144		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/02/2022	1	219,970	251.91	11,264			2,403		397			(2,816)		717		0001
Purchased Call/Citi Grandmaster Index/CGM0402$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/20/2023	1	415,111	330.02	11,170			7,364		6,403			(2,792)		2,373		0001
Purchased Call/Citi Grandmaster Index/CGM0408$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/28/2024	1	772,230	326.35		18,954		18,954		18,530			(26)		5,457		0001
Purchased Call/Citi Grandmaster Index/CGM0408$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/28/2024	1	1,249,011	326.35		29,929		29,929		29,971					8,826		0001
Purchased Call/Citi Grandmaster Index/CGM0402$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/15/2021	10/13/2023	1	1,073,175	330.15	28,377			18,382		16,255			(7,055)		6,089		0001
Purchased Call/Citi Grandmaster Index/CGM0402$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023	1	478,657	330.15	12,352			8,013		7,250			(3,084)		2,716		0001
Purchased Call/Nasdaq FC Index/NFC061N$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	580,574	274.85	28,812			17,016		1,282			(7,163)		3,143		0001
Purchased Call/Nasdaq FC Index/NFC061N$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	817,409	274.85	41,012			24,255		1,805			(10,253)		4,426		0001
Purchased Call/Nasdaq FC Index/NFC061N$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	09/01/2023	1	119,005	274.85	3,568			2,221		263			(939)		644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	1	714,919	245.09	26,369			14,532		3,880			(6,556)		3,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/28/2023	1	1,763,359	240.38	61,694			43,764		20,834			(15,339)		10,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/01/2023	1	140,000	243.5	5,462			3,042		903			(1,387)		730		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2024	1	2,107,140	323.93		51,845		41,790		53,728			(10,099)		13,361		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	1	684,066	242.1		31,703		29,119		17,517			(2,700)		4,620		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	1,544,286	242.1		81,392		74,656		39,545			(7,034)		10,430		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1	478,789	242.1		22,886		20,906		12,261			(2,006)		3,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/10/2021	12/11/2023	1	262,979	264.98	10,861			7,888		24,950			(2,689)		1,583		0001
Purchased Call/Citi Grandmaster Index/CGM0406$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	05/03/2024	1	3,321,404	331.63		85,933		79,323		55,710			(6,710)		22,550		0001
Purchased Call/Citi Grandmaster Index/CGM0406$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/03/2024	1	186,091	331.63		4,629		4,291		3,121			(356)		1,263		0001
Purchased Call/Citi Grandmaster Index/CGM0406$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024	1	549,771	331.63		13,279		12,325		9,221			(1,003)		3,733		0001

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

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	493,889	227.84		16,692		16,461		18,144			(321)		3,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	1	658,093	227.84		22,674		22,392		24,176			(405)		4,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/14/2024	1	57,458	227.84		2,060		2,038		2,111			(26)		402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/14/2024	1	661,435	227.84		24,386		24,250		24,299			(236)		4,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	574,860	230.07		20,189		19,103		18,065			(1,163)		3,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	1	1,016,580	230.07		35,658		33,787		31,947			(2,008)		6,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/17/2024	1	239,247	230.07		8,694		8,249		7,518			(456)		1,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/17/2024	1	77,208	230.07		2,759		2,621		2,426			(141)		530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/17/2024	1	359,996	230.07		14,615		14,022		11,313			(611)		2,469		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/17/2024	1	102,242	230.07		4,035		3,877		3,213			(163)		701		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	1	293,427	3129.58		17,195		16,434		9,361			(767)		3,796		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2029	1	103,902	3129.58		5,590		5,353		3,315			(243)		1,344		0001
Purchased Call/Nasdaq FC Index/NFC061S\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023	1	68,586	276.51	3,395			2,491		208			(843)		414		0001
Purchased Call/Nasdaq FC Index/NFC061S\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	2,041,841	276.51	99,393			73,035		6,185			(24,712)		12,337		0001
Purchased Call/Nasdaq FC Index/NFC1611\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/31/2024	1	112,932	240.86		5,350		5,194		3,130			(163)		783		0001
Purchased Call/Nasdaq FC Index/NFC1611\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/31/2024	1	271,018	240.86		9,666		9,436		7,513			(268)		1,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/07/2023	1	1,200,313	247.65	44,396			26,442		5,525			(11,023)		6,544		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/07/2023	1	1,512,590	247.65	55,091			32,948		6,963			(13,697)		8,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/07/2023	1	117,698	247.65	3,850			2,305		542			(958)		642		0001
Purchased Call/Citi Grandmaster Index/CGM0404S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024	1	776,491	325.36		20,668		15,892		17,810			(4,791)		4,809		0001
Purchased Call/Citi Grandmaster Index/CGM0404S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/11/2024	1	136,328	325.36		3,490		2,699		3,127			(805)		844		0001
Purchased Call/AI Powered Multi-Asset Index/AIMO001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,138,775	3138.44		66,277		62,982		35,269			(3,318)		14,688		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2024	1	94,089	228.36		4,432		4,377		4,528			(78)		661		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/20/2024	1	402,398	228.36		20,106		19,912		19,366			(221)		2,828		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/20/2024	1	136,721	228.36		7,867		7,834		6,580			(65)		961		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/20/2024	1	1,077,786	228.36		59,185		59,021		51,871			(245)		7,574		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/20/2024	1	545,767	228.36		27,150		27,112		26,266			(75)		3,835		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/20/2024	1	130,955	228.36		6,606		6,606		6,302			(9)		920		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2023	1	48,760	267.32	2,419			1,365		178			(600)		259		0001
Purchased Call/Nasdaq FC Index/NFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1	57,273	273.09	2,829			1,694		145			(702)		313		0001
Purchased Call/Nasdaq FC Index/NFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023	1	842,166	273.09	39,134			23,459		2,133			(9,730)		4,597		0001
Purchased Call/Nasdaq FC Index/NFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023	1	313,018	273.09	14,396			8,642		793			(3,594)		1,709		0001
Purchased Call/Nasdaq FC Index/NFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/08/2023	1	336,329	273.09	15,062			9,054		852			(3,766)		1,836		0001
Purchased Call/Citi Grandmaster Index/CGM0405SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2022	03/01/2024	1	1,568,228	337.06		43,177		36,319		16,929			(6,998)		10,137		0001
Purchased Call/Citi Grandmaster Index/CGM0405SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/01/2024	1	88,215	337.06		2,547		2,145		952			(404)		570		0001
Purchased Call/Nasdaq FC Index/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/17/2024	1	207,255	228.36		10,510		10,408		9,390			(116)		1,453		0001
Purchased Call/Nasdaq FC Index/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/17/2024	1	878,140	228.36		45,261		45,009		39,785			(437)		6,158		0001
Purchased Call/Nasdaq FC Index/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/17/2024	1	187,892	228.36		10,614		10,570		8,513			(88)		1,318		0001
Purchased Call/Nasdaq FC Index/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/17/2024	1	59,627	228.36		2,995		2,995		2,701			(4)		418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/11/2024	1	2,019,065	232.64		72,469		61,788		50,511			(10,751)		13,157		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/11/2024	1	112,112	232.64		4,491		3,840		2,805			(656)		731		0001
Purchased Call/Nasdaq FC Index/NFC061B$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/21/2022	1	504,850	251.63	25,360			6,035		1,205			(6,296)		1,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/06/2023	1	624,377	241.59	22,045			14,087		5,893			(5,504)		3,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/06/2023	1	808,371	241.59	28,475			18,221		7,629			(7,119)		4,552		0001
Purchased Call/Citi Grandmaster Index/CGM0406$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024	1	1,649,684	334.51		41,228		36,217		22,061			(5,154)		10,897		0001
Purchased Call/Citi Grandmaster Index/CGM0406$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	1	1,596,641	334.51		39,330		34,597		21,352			(4,869)		10,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/06/2023	1	156,602	241.59	6,255			4,031		1,478			(1,570)		882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/29/2024	1	2,171,632	232.63		75,988		69,917		56,851			(6,158)		14,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	04/29/2024	1	93,287	232.63		3,172		2,939		2,442			(245)		631		0001
Purchased Call/Citi Grandmaster Index/CGM0407$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/17/2024	1	505,281	330.75		12,802		12,181		9,065			(637)		3,466		0001
Purchased Call/Citi Grandmaster Index/CGM0407$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/17/2024	1	75,850	330.75		1,839		1,767		1,361			(74)		520		0001
Purchased Call/Nasdaq FC Index/NFC061T$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/03/2024	1	165,058	282.91		5,053		3,856		343			(1,211)		1,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/30/2024	1	499,803	232.62		17,081		16,423		13,450			(680)		3,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/30/2024	1	290,170	232.62		10,478		10,116		7,809			(403)		2,009		0001
Purchased Call/Citi Grandmaster Index/CGM0401$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023	1	1,806,602	328.2	47,284			27,468		29,930			(11,805)		9,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023	1	662,147	242.07	23,415			12,225		4,705			(5,822)		3,374		0001
Purchased Call/Nasdaq FC Index/NFC0615$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	112,218	242.47	5,591			379		64			(1,396)		208		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/07/2023	1	58,263	240.02	2,430			1,256		507			(609)		294		0001
Purchased Call/Nasdaq FC Index/NFC061B$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/19/2022	1	627,579	253.11	29,952			7,065		1,166			(7,457)		2,154		0001
Purchased Call/Nasdaq FC Index/NFC1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	5,218,976	239.58		203,540		178,098		91,234			(26,840)		24,280		0001
Purchased Call/Nasdaq FC Index/NFC1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/12/2023	1	1,694,513	239.58		63,939		56,102		29,622			(7,970)		7,883		0001
Purchased Call/Nasdaq FC Index/NFC1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/12/2023	1	868,525	239.58		35,092		30,877		15,183			(4,289)		4,041		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	1	2,832,226	339.18		57,366		49,285		26,351			(8,275)		18,412		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2022	03/08/2024	1	72,432	339.18		1,328		1,167		674			(162)		471		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	03/08/2024	1	72,341	339.18		1,013		954		673			(63)		470		0001
Purchased Call/Citi Grandmaster Index/CGM0403$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023	1	2,136,701	328.9	52,816			38,809		37,911			(13,131)		12,910		0001
Purchased Call/Citi Grandmaster Index/CGM0403$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	12/15/2023	1	439,854	328.9	10,244			7,538		7,804			(2,557)		2,658		0001
Purchased Call/Citi Grandmaster Index/CGM0402$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/24/2023	1	2,090,570	330.21	55,776			36,877		31,942			(13,868)		11,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/10/2023	1	608,088	244.38	22,867			12,739		3,658			(5,678)		3,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/10/2023	1	77,908	244.38	3,009			1,683		469			(748)		411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	03/28/2024	1	201,434	236.19		6,968		6,268		3,983			(708)		1,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/27/2023	1	3,007,659	243.28	96,060			59,856		23,489			(23,850)		16,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/27/2023	1	524,899	243.28	17,023			10,622		4,099			(4,232)		2,927		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/10/2024	1	117,210	237.3		5,423		5,136		3,720			(308)		800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	957,174	244.53	34,524			24,000		7,516			(8,572)		5,629		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023	1	88,158	244.53	2,996			2,086		692			(745)		518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/17/2023	1	140,048	244.53	4,897			3,423		1,100			(1,224)		824		0001
Purchased Call/Nasdaq FC Index/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2023	1	148,579	267.97		5,854		3,225		35			(2,657)		551		0001
Purchased Call/Nasdaq FC Index/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/17/2023	1	1,547,669	267.97		51,056		28,286		365			(22,785)		5,742		0001
Purchased Call/Nasdaq FC Index/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/17/2023	1	829,766	267.97		25,701		14,358		196			(11,431)		3,079		0001
Purchased Call/Nasdaq FC Index/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/17/2023	1	200,463	267.97		5,409		3,030		47			(2,397)		744		0001
Purchased Call/Nasdaq FC Index/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023	1	120,562	267.97		3,302		1,855		28			(1,448)		447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/07/2024	1	2,914,391	232.68		102,831		86,870		72,520			(16,059)		18,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/07/2024	1	630,074	232.68		23,856		20,181		15,678			(3,698)		4,093		0001
Purchased Call/Nasdaq FC Index/NFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/05/2023	1	205,177	270.65		7,922		4,184		22			(3,740)		738		0001
Purchased Call/Citi Grandmaster Index/CGM0404$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024	1	163,221	324.94		4,440		3,411		2,870			(1,032)		1,009		0001
Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	02/08/2024	1	1,641,602	323.39		44,569		35,986		43,263			(8,620)		10,418		0001
Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2022	02/08/2024	1	4,793,024	323.39		122,274		99,136		126,315			(23,514)		30,417		0001
Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/08/2024	1	101,115	323.39		2,883		2,363		2,665			(532)		642		0001
Purchased Call/Citi Grandmaster Index/CGM0406$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/01/2024	1	72,461	331.71		1,573		1,462		835			(113)		491		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/11/2022	1	2,588,791	259.25	102,516			28,806		128			(50,837)		6,876		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2022	05/22/2024	1	325,346	330.76		8,400		8,051		5,856			(393)		2,240		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/22/2024	1	288,804	330.76		7,046		6,763		5,198			(293)		1,988		0001
Purchased Call/Citi Grandmaster Index/CGM0402$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2021	09/28/2023	1	2,272,762	328.37	57,793			36,091		38,660			(14,349)		12,688		0001
Purchased Call/Citi Grandmaster Index/CGM0402$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/28/2023	1	471,909	328.37	11,928			7,480		8,027			(2,966)		2,634		0001
Purchased Call/Nasdaq FC Index/NFC061G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2023	1	164,078	250.97	8,089			3,033		1,060			(2,006)		711		0001

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Purchased Call/Nasdaq FC Index/NFC061G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	1	431,874	250.97	23,145			8,715		2,790			(5,747)		1,871		0001
Purchased Call/Nasdaq FC Index/NFC061G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/31/2023	1	183,825	250.97	10,621			4,010		1,188			(2,652)		796		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/11/2022	1	123,750	259.25	4,740			1,336		6			(2,357)		329		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/11/2022	1	1,120,266	259.25	46,496			13,137		55			(23,184)		2,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	1,256,118	233.51	47,984			41,063		29,694			(6,968)		8,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	650,920	233.51	25,367			21,798		15,388			(3,654)		4,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/15/2024	1	50,984	233.51	1,974			1,706		1,205			(270)		333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	745,746	244.06	26,064			18,144		6,111			(6,480)		4,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/17/2023	1	248,703	244.06	8,468			5,903		2,038			(2,114)		1,463		0001
Purchased Call/Nasdaq FC Index/NFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	1	277,367	256.75	14,346			5,536		1,018			(3,572)		1,215		0001
Purchased Call/Nasdaq FC Index/NFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	1	275,564	256.75	13,824			5,327		1,011			(3,437)		1,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024	1	1,806,229	239.54	56,931			44,306		24,959			(12,669)		11,246		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	09/29/2023	1	884,195	241.52	31,118			19,583		8,237			(7,769)		4,941		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023	1	95,122	241.52	3,427			2,159		886			(857)		532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	09/29/2023	1	110,768	241.52	4,091			2,600		1,032			(1,027)		619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/16/2024	1	4,995,322	230.98		183,397		172,564		147,928			(11,054)		34,241		0001
Purchased Call/Nasdaq FC Index/NFC061R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	11/22/2023	1	196,357	279.91	8,179			5,823		437			(2,059)		1,161		0001
Purchased Call/Citi Grandmaster Index/CGM0403$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/19/2023	1	1,769,169	328.21	43,877			32,394		33,036			(10,909)		10,730		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	12/19/2023	1	156,252	328.21		3,213		2,440		2,918			(776)		948		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/25/2024	1	2,245,567	335.04		54,088		47,159		28,849			(6,984)		14,798		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/25/2024	1	57,028	335.04		1,336		1,167		733			(171)		376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/08/2024	1	1,479,671	236.45		57,072		46,082		27,034			(11,039)		9,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2022	02/08/2024	1	1,863,299	236.45		66,983		54,308		34,043			(12,881)		11,825		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024	1	438,173	252.25		22,425		19,297		6,686			(3,204)		2,865		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/15/2024	1	854,464	252.25		43,731		37,682		13,038			(6,092)		5,586		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/15/2024	1	210,465	252.25		11,197		9,662		3,211			(1,547)		1,376		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/15/2024	1	62,500	252.25		3,184		2,751		954			(436)		409		0001
Purchased Call/Citi Grandmaster Index/CGM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/08/2023	1	1,143,836	328.87	29,737			17,801		18,306			(7,383)		6,244		0001
Purchased Call/Citi Grandmaster Index/CGM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	09/08/2023	1	168,912	328.87	4,397			2,635		2,703			(1,093)		922		0001
Purchased Call/Citi Grandmaster Index/CGM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/08/2023	1	95,889	328.87	2,499			1,502		1,535			(625)		523		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	11/17/2023	1	71,251	331.17	1,553			1,107		1,043			(397)		419		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/31/2024	1	2,586,847	330.61		63,692		61,242		47,324			(2,530)		17,925		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/31/2024	1	4,226,459	330.61		104,572		100,966		77,319			(4,017)		29,286		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	05/31/2024	1	1,130,834	330.61		27,740		26,858		20,687			(918)		7,836		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	1	527,961	330.61		13,063		12,665		9,659			(415)		3,658		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	05/31/2024	1	176,693	330.61		3,469		3,391		3,232			(82)		1,224		0001
Purchased Call/Citi Grandmaster Index/CGM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	09/08/2023	1	2,040,955	328.89	53,058			31,806		32,612			(13,192)		11,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/14/2023	1	1,983,393	245.54	68,175			41,489		11,793			(16,973)		10,901		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/14/2023	1	296,268	245.54	9,086			5,537		1,762			(2,271)		1,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2028	1	396,185	245.27	28,446			25,852		12,050			(2,014)		4,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023	1	1,819,479	242.96	68,224			44,256		15,277			(17,032)		10,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/13/2023	1	129,030	242.96	5,290			3,460		1,083			(1,328)		732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/07/2024	1	1,104,130	236.24		40,802		32,888		20,471			(7,948)		7,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/07/2024	1	322,152	236.24		12,586		10,159		5,973			(2,438)		2,043		0001
Purchased Call/Nasdaq FC Index/NFC0061E$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	1	527,997	262.8	25,235			8,040		625			(6,265)		2,105		0001
Purchased Call/Nasdaq FC Index/NFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/21/2022	1	768,096	244.71	38,482			5,945		2,157			(9,554)		2,137		0001
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024	1	2,142,687	335.35		53,862		46,804		26,844			(7,241)		14,086		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/14/2024	1	3,196,530	232.53		122,620		104,766		80,830			(17,973)		20,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/14/2024	1	66,874	232.53		2,738		2,365		1,691			(375)		437		0001
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/22/2024	1	65,666	335.35		1,551		1,351		823			(201)		432		0001
Purchased Call/Citi Grandmaster Index/CGM0405SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/15/2024	1	1,882,364	335.67		46,713		40,197		22,867			(6,673)		12,306		0001
Purchased Call/Citi Grandmaster Index/CGM0401SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2021	09/08/2023	1	550,458	328.89	14,461			8,680		8,796			(3,610)		3,005		0001
Purchased Call/Citi Grandmaster Index/CGM0401SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2021	09/08/2023	1	90,480	328.89	2,418			1,456		1,446			(605)		494		0001
Purchased Call/Nasdaq FC Index/NFC061J$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	06/01/2023	1	2,476,909	251.11	124,679			57,452		21,618			(30,956)		11,882		0001
Purchased Call/Nasdaq FC Index/NFC061J$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/01/2023	1	309,611	251.11	14,401			6,663		2,702			(3,580)		1,485		0001
Purchased Call/Nasdaq FC Index/NFC061J$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2021	06/01/2023	1	235,601	251.11	12,216			5,668		2,056			(3,054)		1,130		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2029	1	324,298	3185.12		19,134		17,957		8,693			(1,197)		4,156		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029	1	352,816	3185.12		20,553		19,297		9,458			(1,263)		4,522		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	01/22/2029	1	264,652	3185.12		13,528		12,797		7,094			(746)		3,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/26/2023	1	1,743,723	243.53	64,585			34,647		10,955			(16,036)		9,024		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/26/2023	1	471,715	243.53	17,414			9,354		2,964			(4,329)		2,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/26/2023	1	2,044,431	243.53	76,227			41,118		12,844			(18,978)		10,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	07/26/2023	1	206,922	243.53	7,953			4,302		1,300			(1,991)		1,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024	1	1,202,280	232.09		42,219		39,187		32,739			(3,190)		8,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/03/2024	1	769,681	232.09		25,536		23,734		20,959			(1,832)		5,226		0001
Purchased Call/S&P 500 INDEX/SPX715S$Q	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023	1	479,339	4115.77		25,309		17,424		17,424	(7,885)				2,323		0001
Purchased Call/Nasdaq FC Index/NFC061T$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/02/2024	1	110,649	278.91		4,257		3,229		299			(1,031)		680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	1,650,000	240.82		58,376		45,153		20,350			(13,453)		10,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	95,308	240.82		3,245		2,514		1,175			(744)		591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	1	365,335	240.82		10,968		8,507		4,506			(2,469)		2,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/12/2024	1	119,763	240.82		3,083		2,412		1,477			(674)		742		0001
Purchased Call/Nasdaq FC Index/NFC061T$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/02/2024	1	1,417,660	278.91		67,958		51,483		3,829			(16,523)		8,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	1	542,998	241.52	18,526			9,480		4,024			(4,600)		2,741		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/07/2023	1	55,824	241.52	2,039			1,048		414			(510)		282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	07/07/2023	1	92,291	241.52	4,601			2,567		684			(1,249)		466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/20/2023	1	2,885,962	240.16	108,270			79,974		36,170			(26,882)		17,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/20/2023	1	1,039,365	240.16	40,551			29,994		13,026			(10,082)		6,309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/20/2023	1	57,087	240.16	2,332			1,737		715			(584)		347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/20/2023	1	60,951	240.16	2,507			1,873		764			(629)		370		0001
Purchased Call/Citi Grandmaster Index/CGM0400SY	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/09/2023	1	54,895	326.83	1,495			836		991			(373)		289		0001
Purchased Call/Citi Grandmaster Index/CGM0400SY	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/09/2023	1	296,616	326.83	7,986			4,525		5,357			(2,022)		1,562		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/23/2024	1	278,523	330.82	7,022			6,674		4,998			(356)		1,919		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/23/2024	1	2,461,636	330.82	62,355			59,353		44,174			(3,079)		16,960		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/23/2024	1	797,007	330.82	20,213			19,346		14,302			(972)		5,491		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	05/23/2024	1	180,639	330.82	4,357			4,217		3,242			(146)		1,245		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/23/2024	1	236,204	330.82	5,748			5,571		4,239			(185)		1,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/07/2024	1	214,409	232.68	7,657			6,523		5,335			(1,142)		1,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/07/2024	1	76,728	232.68	2,905			2,478		1,909			(430)		498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/07/2024	1	140,171	232.68	5,892			5,075		3,488			(823)		910		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/07/2024	1	105,443	232.68		4,264		3,678		2,624			(590)		685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	02/01/2024	1	557,040	237.21		21,558		17,199		9,511			(4,377)		3,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/01/2024	1	1,555,306	237.21		54,159		43,387		26,555			(10,936)		9,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/01/2024	1	188,391	237.21		6,568		5,269		3,217			(1,319)		1,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/16/2024	1	1,081,647	230.98		36,059		33,975		32,031			(2,127)		7,414		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/16/2024	1	340,746	230.98		11,315		10,706		10,091			(653)		2,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/16/2024	1	117,454	230.98		3,895		3,690		3,478			(220)		805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/16/2024	1	64,473	230.98		2,378		2,275		1,909			(115)		442		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2022	03/15/2024	1	3,104,693	335.38		76,187		65,198		38,551			(11,063)		20,297		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024	1	269,659	335.38		6,875		5,907		3,348			(990)		1,763		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/15/2024	1	370,871	335.38		9,235		7,979		4,605			(1,264)		2,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2028	1	167,454	242.97	12,207			10,870		5,500			(864)		2,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	09/22/2028	1	112,561	242.97	7,375			6,785		3,697			(539)		1,405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/13/2024	1	1,406,096	231.1		49,526		46,525		41,251			(3,061)		9,617		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/13/2024	1	469,127	231.1		17,072		16,059		13,763			(1,033)		3,209		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/13/2024	1	94,244	231.1		3,116		2,935		2,765			(185)		645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/13/2024	1	59,326	231.1		1,954		1,848		1,740			(113)		406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/13/2024	1	131,803	231.1		4,409		4,188		3,867			(227)		901		0001
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	1	4,222,352	331.52		98,452		94,628		72,570			(3,949)		29,111		0001
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/24/2024	1	620,869	331.52		14,533		14,027		10,671			(564)		4,281		0001
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	05/24/2024	1	120,939	331.52		2,112		2,067		2,079			(48)		834		0001
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	05/24/2024	1	256,793	331.52		4,384		4,328		4,414			(81)		1,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	1	1,124,370	245.89	37,908			23,090		6,448			(9,425)		6,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/15/2023	1	370,511	245.89	11,135			6,792		2,125			(2,780)		2,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/15/2023	1	276,537	245.89	8,255			5,042		1,586			(2,064)		1,522		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/19/2023	1	468,825	236.46	19,410			17,410		10,253			(2,043)		2,205		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/19/2023	1	1,835,750	236.46	69,483			62,496		40,146			(7,141)		8,635		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/19/2023	1	204,614	236.46	8,108			7,313		4,475			(813)		962		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/19/2023	1	335,296	236.46	14,634			13,348		7,333			(1,431)		1,577		0001
Purchased Call/Citi Grandmaster Index/CGM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023	1	151,146	327.11	3,964			2,034		1,653			(990)		763		0001
Purchased Call/Citi Grandmaster Index/CGM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2021	07/07/2023	1	60,928	327.11	1,589			818		666			(398)		308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	1	5,500,001	234.78		209,427		189,002		122,986			(20,656)		36,923		0001
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/20/2024	1	1,179,831	325.99		30,618		25,262		26,735			(5,383)		7,563		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/20/2024	1	171,890	325.99		4,492		3,712		3,895			(785)		1,102		0001
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2022	02/20/2024	1	75,484	325.99		2,207		1,836		1,710			(373)		484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21		4,026		3,848		2,921			(180)		749		0001
Purchased Call/Nasdaq FC Index/NFC061B$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/20/2022	1	74,511	253.11	3,765			906		132			(947)		256		0001
Purchased Call/Nasdaq FC Index/NFC061B$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	12/20/2022	1	71,043	253.11	3,539			865		126			(907)		245		0001
Purchased Call/Nasdaq FC Index/NFC061B$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	12/20/2022	1	99,452	253.11		5,568		3,002		177			(2,567)		342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/13/2023	1	793,873	241.22	30,870			16,008		6,187			(7,665)		4,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	07/13/2023	1	73,146	241.22	3,718			2,089		570			(1,000)		372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			7,740		5,507			(984)		1,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/06/2024	1	530,929	232		19,246		18,664		14,966			(606)		3,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/06/2024	1	2,043,903	232		70,742		68,699		57,616			(2,135)		14,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/06/2024	1	265,121	232		8,571		8,357		7,474			(247)		1,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/06/2024	1	677,753	232		19,689		19,227		19,105			(542)		4,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/18/2024	1	1,174,748	234.78		46,183		41,736		26,269			(4,498)		7,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/18/2024	1	120,505	234.78		4,116		3,741		2,695			(391)		809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	04/18/2024	1	152,142	234.78		4,225		3,921		3,402			(309)		1,021		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/19/2023	1	122,770	236.46		5,841		5,358		2,685			(496)		577		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2020	10/06/2022	1	457,012	241.04	24,364			3,251		1,851			(6,049)		1,184		0001
Purchased Call/Nasdaq FC Index/NFC0617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/06/2022	1	484,269	241.04	26,259			3,523		1,961			(6,529)		1,255		0001
Purchased Call/Nasdaq FC Index/NFC0617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/06/2022	1	219,990	241.04	12,586			1,691		891			(3,133)		570		0001
Purchased Call/Citi Grandmaster Index/CGM0408$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/26/2024	1	123,367	326.81		2,948		2,948		2,880			(4)		871		0001
Purchased Call/Citi Grandmaster Index/CGM0407$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2022	05/20/2024	1	249,643	330.76		6,189		5,874		4,094			(323)		1,716		0001
Purchased Call/Citi Grandmaster Index/CGM0407$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/20/2024	1	5,119,380	330.76		129,394		122,969		83,963			(6,585)		35,194		0001
Purchased Call/Citi Grandmaster Index/CGM0407$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/20/2024	1	409,789	330.76		9,949		9,560		6,721			(401)		2,817		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	1	132,168	239.49	4,895			2,414		1,170			(1,217)		654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024	1	2,359,829	235.98		85,602		75,301		47,301			(10,597)		15,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	03/28/2024	1	177,253	235.98		6,452		5,684		3,553			(775)		1,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023	1	2,037,326	240.3	76,557			55,591		24,644			(19,113)		12,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/08/2023	1	496,615	240.3	18,290			13,299		6,007			(4,572)		2,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/08/2023	1	202,139	240.3	7,714			5,617		2,445			(1,931)		1,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	1	751,296	244.83	28,201			18,566		5,339			(7,040)		4,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/20/2023	1	1,169,878	244.83	43,817			28,888		8,314			(10,954)		6,687		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	1	270,605	239.54		8,789		6,817		3,717			(1,979)		1,677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/12/2024	1	349,005	239.54		10,971		8,521		4,794			(2,458)		2,163		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/14/2022	1	61,931	248.24	2,729			397		75			(682)		167		0001
Purchased Call/Nasdaq FC Index/NFC0618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/19/2022	1	641,245	244.15	32,673			4,944		1,916			(8,112)		1,768		0001
Purchased Call/Nasdaq FC Index/NFC0618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/19/2022	1	871,772	244.15	44,490			6,741		2,604			(11,061)		2,404		0001
Purchased Call/Nasdaq FC Index/NFC0618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/19/2022	1	341,856	244.15	17,446			2,654		1,021			(4,344)		943		0001
Purchased Call/Nasdaq FC Index/NFC0618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/19/2022	1	154,545	244.15	8,001			1,219		462			(1,995)		426		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	1	2,505,222	337.33		56,516		48,555		26,756			(8,152)		16,286		0001
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/21/2024	1	532,834	325.99		13,828		11,412		12,082			(2,428)		3,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/08/2024	1	92,408	236.45		3,166		2,577		1,688			(591)		586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/08/2024	1	64,969	236.45		2,105		1,726		1,187			(388)		412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/30/2023	1	2,034,214	248.82	74,559			43,587		7,930			(18,512)		10,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	08/30/2023	1	825,603	248.82	30,360			17,773		3,218			(7,548)		4,460		0001
Purchased Call/Citi Grandmaster Index/CGM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2021	06/23/2023	1	55,974	326.5	1,438			710		639			(359)		277		0001
Purchased Call/Citi Grandmaster Index/CGM0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/30/2024	1	434,681	331.52		10,162		9,770		5,264			(404)		3,010		0001
Purchased Call/Citi Grandmaster Index/CGM0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/30/2024	1	428,474	331.52		10,068		9,721		5,189			(387)		2,967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/28/2023	1	781,242	242.14	28,909			21,672		8,357			(7,178)		4,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/28/2023	1	3,295,247	242.14	123,162			92,712		35,247			(30,621)		20,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	12/28/2023	1	617,527	242.14		20,428		15,571		6,605			(4,872)		3,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/02/2023	1	1,924,483	244.12	75,759			41,371		11,589			(18,810)		10,048		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/02/2023	1	208,604	244.12	8,050			4,402		1,256			(2,001)		1,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/25/2024	1	1,449,999	235.87		52,869		46,097		29,201			(6,826)		9,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/25/2024	1	222,134	235.87		8,495		7,417		4,473			(1,087)		1,464		0001
Purchased Call/Citi Grandmaster Index/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/07/2023	1	600,012	326.76	15,112			7,733		6,841			(3,752)		3,029		0001
Purchased Call/Citi Grandmaster Index/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2021	07/07/2023	1	57,256	326.76	1,531			787		653			(383)		289		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	1	1,409,018	267.6	76,980			44,657		4,975			(19,139)		7,566		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023	1	1,123,144	267.6	67,405			39,157		3,966			(16,828)		6,031		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/25/2023	1	82,137	267.6	4,856			2,825		290			(1,214)		441		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/25/2023	1	371,999	267.6	22,395			13,046		1,313			(5,606)		1,998		0001
Purchased Call/Nasdaq FC Index/NFC0618SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/26/2022	1	2,103,156	242.51	110,574			17,795		9,105			(27,454)		5,979		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	1,242,003	233.05		46,205		38,366		29,684			(7,986)		7,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	02/23/2024	1	80,900	233.05		2,850		2,396		1,934			(456)		520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	02/23/2024	1	78,415	233.05		3,254		2,814		1,874			(451)		504		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00005B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			31,923		12,327			(2,625)		7,186		0001
Purchased Call/Citi Grandmaster Index/CGM0401SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/20/2023	1	3,742,207	327.2	96,987			59,500		68,797			(24,080)		20,706		0001
Purchased Call/Citi Grandmaster Index/CGM0401SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/20/2023	1	264,794	327.2	7,203			4,425		4,868			(1,791)		1,465		0001
Purchased Call/Citi Grandmaster Index/CGM0401SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/20/2023	1	140,103	327.2	3,982			2,460		2,576			(993)		775		0001
Purchased Call/Citi Grandmaster Index/CGM0401SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	09/20/2023	1	104,019	327.2	3,274			2,170		1,912			(875)		576		0001
Purchased Call/Nasdaq FC Index/NFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	1	501,504	266.74	24,875			13,599		1,791			(6,168)		2,622		0001
Purchased Call/Nasdaq FC Index/NFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/03/2023	1	1,063,719	266.74	53,876			29,495		3,798			(13,377)		5,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/03/2023	1	589,143	266.74	32,180			17,690		2,104			(8,001)		3,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2029	1	214,494	235.51		14,371		13,814		9,654			(562)		2,783		0001
Purchased Call/Citi Grandmaster Index/CGM0404$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/29/2023	1	221,338	328.67	5,664			4,265		4,042			(1,406)		1,355		0001
Purchased Call/Citi Grandmaster Index/CGM0404$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/31/2021	12/29/2023	1	711,467	328.67	18,118			13,664		12,993			(4,505)		4,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/19/2024	1	77,403	237.02		2,479		1,947		1,316			(534)		483		0001
Purchased Call/Nasdaq FC Index/NFC061L$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022	1	2,183,215	267.22	85,145			3,049					(42,223)		2,138		0001
Purchased Call/Nasdaq FC Index/NFC061L$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2022	1	669,899	267.22	24,869			898					(12,366)		656		0001
Purchased Call/Citi Grandmaster Index/CGM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2021	07/28/2023	1	428,309	328.18	10,806			5,851		4,379			(2,687)		2,222		0001
Purchased Call/Citi Grandmaster Index/CGM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023	1	351,988	328.18	8,816			4,780		3,599			(2,201)		1,826		0001
Purchased Call/Nasdaq FC Index/NFC061L$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2022	1	755,613	267.22	26,750			969					(13,338)		740		0001
Purchased Call/Nasdaq FC Index/NFC061L$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2022	1	246,294	267.22	8,959			326					(4,517)		241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/03/2024	1	201,209	232.09		6,650		6,189		5,479			(468)		1,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/03/2024	1	147,204	232.09		4,858		4,560		4,009			(305)		999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/03/2024	1	111,750	232.09		3,433		3,245		3,043			(202)		759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/03/2024	1	110,706	232.09		3,954		3,791		3,015			(169)		752		0001
Purchased Call/Citi Grandmaster Index/CGM0404$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/24/2024	1	3,894,714	323.05	99,221			78,066		103,868			(21,232)		24,399		0001
Purchased Call/Citi Grandmaster Index/CGM0404$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	01/24/2024	1	173,046	323.05	4,505			3,569		4,615			(949)		1,084		0001
Purchased Call/Citi Grandmaster Index/CGM0404$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	01/24/2024	1	114,658	323.05	3,109			2,484		3,058			(635)		718		0001
Purchased Call/Nasdaq FC Index/NFC061B$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/21/2022	1	526,558	251.63	25,906			6,199		1,257			(6,441)		1,818		0001
Purchased Call/Nasdaq FC Index/NFC061B$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/21/2022	1	62,807	251.63	3,385			813		150			(848)		217		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/21/2022	1	76,775	251.63	4,177			1,009		183			(1,049)		265		0001
Purchased Call/Citi Grandmaster Index/CGM0403$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/05/2023	1	1,633,415	327.1	46,041			33,104		32,485			(11,447)		9,776		0001
Purchased Call/Nasdaq FC Index/NFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/28/2022	1	701,193	254.06	34,775			8,610		1,318			(8,634)		2,469		0001
Purchased Call/Nasdaq FC Index/NFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/28/2022	1	837,481	254.06	41,633			10,365		1,574			(10,351)		2,949		0001
Purchased Call/Nasdaq FC Index/NFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/28/2022	1	372,864	254.06	16,173			4,038		701			(4,049)		1,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	1,170,164	242.17	43,682			32,897		12,186			(10,846)		7,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	1,000,509	242.17	37,762			28,478		10,420			(9,389)		6,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	12/29/2023	1	58,532	242.17		2,139		1,618		610			(523)		358		0001
Purchased Call/Nasdaq FC Index/NFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/03/2023	1	59,158	266.74	3,615			2,052		211			(931)		309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023	1	1,413,672	245.06	49,035			32,510		9,922			(12,175)		8,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/26/2023	1	97,250	245.06	3,591			2,391		683			(893)		559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	10/26/2023	1	130,936	245.06	4,836			3,228		919			(1,209)		753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/25/2024	1	223,464	235.87		8,337		7,289		4,500			(1,057)		1,473		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	1	327,455	269.68	16,275			9,836		1,085			(4,035)		1,800		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/14/2023	1	184,518	269.68	9,853			5,963		611			(2,446)		1,014		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/14/2023	1	977,965	269.68	52,691			32,022		3,240			(13,100)		5,375		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/14/2023	1	102,174	269.68	5,024			3,057		338			(1,251)		562		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/14/2023	1	60,454	269.68	2,715			1,668		200			(682)		332		0001
Purchased Call/Citi Grandmaster Index/CGM0402$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/12/2023	1	1,303,392	328.41	35,005			22,534		22,446			(8,691)		7,387		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2022	02/02/2024	1	90,342	324.1		2,266		1,821		2,273			(447)		570		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024	1	978,709	324.1		23,766		19,125		24,625			(4,661)		6,179		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/02/2024	1	146,216	324.1		3,749		3,042		3,679			(710)		923		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/02/2024	1	63,640	324.1		1,740		1,424		1,601			(324)		402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/15/2023	1	924,159	240.92	35,482			26,037		10,540			(8,810)		5,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023	1	1,265,637	240.92	46,597			34,239		14,435			(11,585)		7,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/15/2023	1	372,858	240.92	13,340			9,830		4,253			(3,335)		2,253		0001
Purchased Call/Citi Grandmaster Index/CGM0402$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/03/2023	1	308,638	331.3	7,844			5,331		4,397			(1,961)		1,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/01/2023	1	1,278,344	248.88	46,948			27,727		4,982			(11,672)		6,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/01/2023	1	411,776	248.88	14,279			8,445		1,605			(3,570)		2,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/01/2023	1	83,022	248.88	2,809			1,670		324			(704)		450		0001
Purchased Call/Nasdaq FC Index/NFC061B$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/23/2022	1	292,655	251.98	15,528			3,764		709			(3,882)		1,016		0001
Purchased Call/Nasdaq FC Index/NFC061B$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	12/23/2022	1	78,950	251.98	4,239			1,045		191			(1,075)		274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/05/2024	1	3,379,069	235.95		120,583		107,259		68,597			(13,748)		22,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/15/2023	1	315,632	241.58	10,701			7,874		3,462			(2,671)		1,907		0001
Purchased Call/Citi Grandmaster Index/CGM0402$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/25/2023	1	2,433,757	330.82	62,827			41,568		35,560			(15,599)		13,984		0001
Purchased Call/Citi Grandmaster Index/CGM0402$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2021	10/25/2023	1	430,564	330.82	10,894			7,217		6,291			(2,708)		2,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023	1	2,381,340	240.88	97,079			62,800		24,418			(24,103)		13,511		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023	1	498,080	240.88	20,781			13,462		5,107			(5,167)		2,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023	1	117,392	240.88	4,947			3,209		1,204			(1,235)		666		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	1,011,542	3286	62,716			56,996		19,476			(4,439)		12,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/15/2023	1	100,559	240.92	3,953			2,945		1,147			(999)		608		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2022	12/15/2023	1	50,618	240.92	1,969			1,479		577			(491)		306		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024	1	650,029	233.35	23,316			21,299		16,185			(2,044)		4,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	230,013	233.35	8,793			8,065		5,727			(760)		1,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024	1	70,601	233.35	2,372			2,179		1,758			(202)		477		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	04/26/2024	1	88,344	233.35	2,991			2,755		2,200			(240)		597		0001
Purchased Call/Nasdaq FC Index/NFC061USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/30/2024	1	1,080,982	259.26	57,747			45,975		10,406			(11,819)		6,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/17/2024	1	1,500,000	229.88	53,244			50,450		47,698			(2,999)		10,289		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/17/2024	1	303,327	229.88	11,136			10,567		9,645			(584)		2,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/17/2024	1	162,992	229.88	5,892			5,598		5,183			(301)		1,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/17/2024	1	187,500	229.88	6,965			6,627		5,962			(347)		1,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/17/2024	1	52,765	229.88		2,107		2,024		1,678			(85)		362		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0402$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/12/2023	1	321,624	328.41	9,147			5,913		5,539			(2,274)		1,823		0001
Purchased Call/Citi Grandmaster Index/CGM0402$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/12/2023	1	1,166,517	328.41	33,424			21,696		20,089			(8,368)		6,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/05/2024	1	592,352	235.95		20,259		18,046		12,025			(2,236)		3,937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/05/2024	1	127,445	235.95		4,213		3,789		2,587			(428)		847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/05/2024	1	112,691	235.95		3,978		3,583		2,288			(400)		749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/14/2023	1	830,009	240.31	31,776			23,209		10,155			(7,890)		5,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/14/2023	1	2,042,439	240.31	81,168			59,530		24,988			(20,180)		12,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/14/2023	1	294,755	240.31	11,223			8,243		3,606			(2,794)		1,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/20/2023	1	2,561,884	242.33	94,725			58,112		21,567			(23,519)		14,175		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			2,958		1,083			(242)		663		0001
Purchased Call/Citi Grandmaster Index/CGM0402$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/25/2023	1	69,322	330.82	1,758			1,170		1,013			(438)		398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024	1	207,419	231.68		6,849		6,679		5,968			(197)		1,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/07/2024	1	1,441,396	231.68		39,445		38,572		41,472			(925)		10,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/07/2024	1	60,308	231.68		1,650		1,616		1,735			(36)		420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/07/2024	1	131,009	231.68		3,834		3,834		3,769			(5)		912		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023	1	427,979	241.48	15,207			9,717		4,076			(3,796)		2,410		0001
Purchased Call/Nasdaq FC Index/NFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2023	1	54,372	270.2	2,653			1,416		150			(657)		281		0001
Purchased Call/Nasdaq FC Index/NFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/25/2023	1	360,229	270.92	19,240			11,192		981			(4,810)		1,934		0001
Purchased Call/Nasdaq FC Index/NFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	08/25/2023	1	79,569	270.92	4,197			2,479		217			(1,062)		427		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/07/2022	1	69,799	3199.06	1,598			436		3			(795)		182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/27/2023	1	2,025,908	242.01	75,426			56,517		21,849			(18,753)		12,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	2,131,082	243.52	79,459			43,022		13,477			(19,756)		11,057		0001
Purchased Call/Nasdaq FC Index/NFC0618ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/25/2022	1	673,173	245.22	32,311			5,163		1,836			(8,033)		1,906		0001
Purchased Call/Citi Grandmaster Index/CGM0405SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/15/2024	1	170,710	335.67		3,941		3,429		2,074			(516)		1,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/05/2023	1	1,520,511	248.6	53,272			31,669		6,239			(13,263)		8,271		0001
Purchased Call/Nasdaq FC Index/NFC0618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	1	745,311	244.71	38,041			5,885		2,093			(9,458)		2,073		0001
Purchased Call/Nasdaq FC Index/NFC0618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	312,752	244.71	14,570			2,257		878			(3,637)		870		0001
Purchased Call/Nasdaq FC Index/NFC0618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/21/2022	1	67,768	244.71	3,290			510		190			(822)		189		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	701,970	3070.24		39,521		38,282		26,602			(1,284)		9,134		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	1,227,751	3236.66	75,261			67,944		27,222			(5,332)		15,423		0001
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/15/2023	1	1,540,460	328.21	38,158			28,116		28,662			(9,540)		9,308		0001
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/15/2023	1	632,880	328.21	16,352			12,065		11,775			(4,094)		3,824		0001
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2021	12/15/2023	1	1,048,689	328.21	27,319			20,242		19,512			(6,849)		6,336		0001
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	12/15/2023	1	451,394	328.21		8,183		6,337		8,399			(1,853)		2,727		0001
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	12/15/2023	1	342,854	328.21		7,448		6,059		6,379			(1,415)		2,072		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023	1	342,734	240.34	13,690			7,212		2,995			(3,399)		1,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/19/2023	1	324,295	240.34	13,385			7,091		2,834			(3,332)		1,663		0001
Purchased Call/Nasdaq FC Index/NFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/01/2023	1	1,077,698	264.74	57,398			31,308		4,568			(14,271)		5,620		0001
Purchased Call/Nasdaq FC Index/NFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/01/2023	1	62,442	264.74	3,460			1,900		265			(864)		326		0001
Purchased Call/Nasdaq FC Index/NFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/01/2023	1	92,400	264.74	5,263			2,895		392			(1,319)		482		0001
Purchased Call/Citi Grandmaster Index/CGM0402SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/03/2023	1	182,206	331.3	4,647			3,172		2,596			(1,165)		1,057		0001
Purchased Call/Citi Grandmaster Index/CGM0402SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/03/2023	1	51,802	331.3	1,332			910		738			(334)		300		0001
Purchased Call/Citi Grandmaster Index/CGM0403SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/08/2023	1	3,394,193	328.54	86,989			62,992		61,336			(21,598)		20,373		0001
Purchased Call/Citi Grandmaster Index/CGM0403SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023	1	390,611	328.54	10,165			7,371		7,059			(2,527)		2,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/12/2024	1	506,032	239.54		14,894		11,616		6,950			(3,321)		3,137		0001
Purchased Call/Citi Grandmaster Index/CGM0401SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/18/2023	1	83,894	328.31	2,039			1,249		934			(508)		463		0001
Purchased Call/Citi Grandmaster Index/CGM0400SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	07/14/2023	1	991,197	327.27	25,169			13,122		16,771			(6,249)		5,050		0001
Purchased Call/Citi Grandmaster Index/CGM0400SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/14/2023	1	153,786	327.27	3,980			2,104		2,602			(1,005)		784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/12/2024	1	628,792	239.54		17,404		13,593		8,636			(3,862)		3,898		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	1	601,610	3289.97	37,781			33,641		11,164			(2,674)		7,511		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	09/22/2028	1	120,051	3289.97	6,632			6,101		2,228			(485)		1,499		0001
Purchased Call/Nasdaq FC Index/NFC061VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2023	1	3,536,790	257.72		137,935		87,017		6,704			(51,017)		14,038		0001
Purchased Call/Nasdaq FC Index/NFC061VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2023	1	2,014,023	257.72		67,598		43,240		3,817			(24,767)		7,994		0001
Purchased Call/Nasdaq FC Index/NFC061VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/15/2023	1	827,866	257.72		26,019		16,690		1,569			(9,488)		3,286		0001
Purchased Call/Nasdaq FC Index/NFC061DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1	603,516	260.58	28,603			8,020		622			(7,112)		2,256		0001
Purchased Call/Nasdaq FC Index/NFC061DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/20/2023	1	466,219	260.58	22,919			6,435		481			(5,722)		1,743		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/20/2023	1	238,115	260.58	11,724			3,296		245			(2,931)		890		0001
Purchased Call/Nasdaq FC Index/NFC061D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/20/2023	1	606,724	260.58	27,707			7,801		625			(6,936)		2,268		0001
Purchased Call/Nasdaq FC Index/NFC061U$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/30/2024	1	320,233	259.26	15,082			12,074		3,083			(3,054)		2,017		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	1	72,511	274.38	3,539			2,426		225			(877)		423		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	1	1,469,999	274.38	72,595			49,765		4,569			(18,024)		8,585		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	1	1,142,963	330.04		29,367		27,787		21,434			(1,692)		7,840		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	1	1,323,737	330.04		34,012		32,227		24,824			(1,916)		9,080		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2022	05/17/2024	1	118,376	330.04		3,052		2,896		2,220			(160)		812		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/17/2024	1	57,147	330.04		1,510		1,445		1,072			(73)		392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/01/2024	1	62,248	237.21		2,136		1,716		1,063			(422)		393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97		20,572		19,927		13,992			(668)		4,099		0001
Purchased Call/Citi Grandmaster Index/CGM0406$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024	1	3,543,242	334.33		88,599		79,556		48,737			(9,358)		23,678		0001
Purchased Call/Citi Grandmaster Index/CGM0406$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/12/2024	1	167,531	334.33		4,159		3,750		2,304			(414)		1,120		0001
Purchased Call/Citi Grandmaster Index/CGM0406$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/12/2024	1	424,673	334.33		10,784		9,710		5,841			(1,086)		2,838		0001
Purchased Call/Nasdaq FC Index/NFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/22/2022	1	74,924	230.87	3,670			107		490			(918)		92		0001
Purchased Call/Nasdaq FC Index/NFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	07/22/2022	1	53,908	230.87	3,208			94		353			(809)		66		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/06/2023	1	1,359,033	241.48	48,176			30,827		12,944			(12,044)		7,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/06/2023	1	297,646	241.48	10,662			6,832		2,835			(2,669)		1,676		0001
Purchased Call/Nasdaq FC Index/NFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/27/2022	1	944,059	243.83	37,982			6,165		3,362			(9,430)		2,695		0001
Purchased Call/Nasdaq FC Index/NFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/27/2022	1	832,923	243.83	36,278			5,913		2,966			(9,020)		2,378		0001
Purchased Call/Nasdaq FC Index/NFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/27/2022	1	195,710	243.83	7,657			1,250		697			(1,906)		559		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/21/2024	1	490,536	234.47		17,406		14,366		10,565			(3,056)		3,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2024	1	1,994,068	234.47		66,250		54,752		42,948			(11,557)		12,794		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/17/2024	1	539,994	330.04		13,678		13,123		10,127			(572)		3,704		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/17/2024	1	153,364	330.04		3,871		3,719		2,876			(157)		1,052		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/17/2024	1	447,909	330.04		11,359		10,960		8,400			(445)		3,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	1,424,965	234.64		49,919		41,138		30,122			(8,826)		9,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/16/2024	1	87,409	234.64		2,865		2,364		1,848			(503)		558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/24/2023	1	1,750,703	244.05	51,220			36,151		14,634			(12,735)		10,367		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2023	1	281,687	274.38	14,691			10,085		875			(3,653)		1,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/28/2024	1	1,661,879	237.01		58,129		50,853		30,922			(7,336)		10,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024	1	52,507	237.01		1,763		1,549		977			(220)		347		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	1	2,187,800	3033.14		118,798		115,724		91,964			(3,208)		28,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/29/2023	1	62,982	239.86	2,353			1,175		546			(584)		314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/29/2023	1	81,985	239.86	3,206			1,610		711			(797)		409		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/17/2023	1	1,120,389	331.11	28,221			19,672		16,470			(7,045)		6,589		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/17/2023	1	735,401	331.11	18,412			12,871		10,810			(4,603)		4,325		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/22/2024	1	139,473	235.49		5,437		4,744		2,878			(698)		917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	03/22/2024	1	669,948	235.49		25,007		22,003		13,826			(3,030)		4,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	03/22/2024	1	570,884	235.49		20,194		17,995		11,782			(2,222)		3,753		0001
Purchased Call/Nasdaq FC Index/NFC1611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/20/2024	1	342,478	228.36		16,392		16,392		16,482					2,407		0001
Purchased Call/Citi Grandmaster Index/CGM0408$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/21/2024	1	65,841	326.28		1,661		1,654		1,580			(14)		463		0001
Purchased Call/Citi Grandmaster Index/CGM0408$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024	1	75,616	326.28		1,891		1,886		1,815			(8)		532		0001
Purchased Call/Citi Grandmaster Index/CGM0408$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/21/2024	1	2,848,205	326.28		69,921		69,921		68,351			(97)		20,029		0001
Purchased Call/Citi Grandmaster Index/CGM0402$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/27/2023	1	2,443,514	330.49	63,216			42,115		36,689			(15,696)		14,069		0001
Purchased Call/Citi Grandmaster Index/CGM0402$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	10/27/2023	1	411,247	330.49	10,415			6,948		6,175			(2,590)		2,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024	1	2,303,156	230.95		79,582		74,226		68,014			(5,451)		15,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024	1	214,802	230.95		7,385		6,916		6,343			(496)		1,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/10/2024	1	275,474	230.95		10,091		9,490		8,135			(613)		1,880		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024	1	105,286	230.95		3,501		3,297		3,109			(208)		719		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/10/2024	1	73,420	230.95		2,435		2,303		2,168			(142)		501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/17/2023	1	102,770	244.06	2,990			2,102		842			(751)		604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/15/2024	1	248,455	233.51		10,161		8,829		5,873			(1,367)		1,624		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023	1	322,493	245.43	12,365			7,422		1,905			(3,087)		1,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/08/2023	1	375,596	245.43	14,049			8,445		2,219			(3,512)		2,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/08/2023	1	174,782	245.43	6,879			4,141		1,033			(1,722)		954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2021	09/08/2023	1	1,121,124	245.43	42,711			25,817		6,624			(10,707)		6,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/08/2023	1	438,477	245.43	15,097			9,138		2,591			(3,790)		2,393		0001
Purchased Call/Nasdaq FC Index/NFC0061$SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	1	1,154,988	276.51	54,218			39,895		3,499			(13,536)		6,979		0001
Purchased Call/Nasdaq FC Index/NFC0061$SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/15/2023	1	130,009	276.51	6,747			4,972		394			(1,687)		786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/17/2024	1	262,767	230.07		10,919		10,535		8,258			(428)		1,802		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	05/17/2024	1	78,020	230.07		3,069		2,969		2,452			(104)		535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	05/17/2024	1	77,270	230.07		2,368		2,341		2,428			(31)		530		0001
Purchased Call/Nasdaq FC Index/NFC0061$SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	12/15/2023	1	50,281	276.51	1,873			1,419		152			(455)		304		0001
Purchased Call/Nasdaq FC Index/NFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/08/2022	1	441,762	239.54	23,514			2,232		1,358			(5,838)		967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/08/2023	1	50,139	245.43	1,642			1,004		296			(416)		274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	09/08/2023	1	164,989	245.43	5,425			3,427		975			(1,425)		901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	1,519,276	242.36	56,731			42,783		15,985			(14,105)		9,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	1	1,017,049	234.47		36,089		29,776		21,862			(6,345)		6,520		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/20/2024	1	74,632	234.47		2,476		2,046		1,604			(433)		478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	02/20/2024	1	147,897	234.47		4,630		3,895		3,179			(739)		948		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/11/2022	1	636,827	259.25	31,319			8,923		32			(15,660)		1,691		0001
Purchased Call/Nasdaq FC Index/NFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/08/2022	1	458,293	239.54	22,978			2,193		1,408			(5,721)		1,003		0001
Purchased Call/Nasdaq FC Index/NFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/08/2022	1	144,898	239.54	7,573			724		445			(1,893)		317		0001
Purchased Call/Nasdaq FC Index/NFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/08/2022	1	210,920	239.54	11,482			1,099		648			(2,874)		462		0001
Purchased Call/Nasdaq FC Index/NFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/08/2022	1	57,085	239.54	2,605			251		175			(655)		125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/09/2023	1	3,164,461	244.93	113,826			77,980		23,385			(28,261)		18,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/09/2023	1	166,915	244.93	5,990			4,104		1,234			(1,489)		974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/09/2023	1	77,333	244.93	2,917			2,004		571			(729)		451		0001
Purchased Call/Citi Grandmaster Index/CGM0406$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	05/06/2024	1	1,578,471	331.26	36,501			34,030		27,178			(2,514)		10,741		0001
Purchased Call/Citi Grandmaster Index/CGM0406$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/06/2024	1	170,630	331.26	3,982			3,728		2,938			(269)		1,161		0001
Purchased Call/Citi Grandmaster Index/CGM0406$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/06/2024	1	471,141	331.26	10,881			10,229		8,112			(665)		3,206		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	839,318	3256.74	53,045			46,297		16,872			(3,752)		10,375		0001
Purchased Call/Nasdaq FC Index/NFC061U$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/13/2023	1	3,918,243	267.97	155,946			85,140		865			(71,547)		14,393		0001
Purchased Call/Nasdaq FC Index/NFC061U$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/13/2023	1	455,514	267.97	15,826			8,664		101			(7,166)		1,673		0001
Purchased Call/Nasdaq FC Index/NFC061U$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/13/2023	1	1,278,305	267.97	41,836			22,969		282			(18,879)		4,696		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	02/07/2024	1	1,192,685	323.93	31,407			25,351		30,411			(6,083)		7,563		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2022	02/07/2024	1	431,061	323.93	10,659			8,639		10,991			(2,053)		2,733		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/07/2024	1	422,438	323.93		11,685		9,577		10,771			(2,158)		2,679		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	447,122	228.94		15,488		15,488		15,496					3,159		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2022	01/26/2024	1	935,158	323.3		23,343		18,481		24,595			(4,931)		5,869		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	01/26/2024	1	3,138,930	323.3		80,682		63,966		82,554			(16,956)		19,699		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024	1	197,259	323.3		5,351		4,254		5,188			(1,101)		1,238		0001
Purchased Call/Citi Grandmaster Index/CGM0405SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	03/15/2024	1	390,435	335.38		9,524		8,275		4,848			(1,281)		2,552		0001
Purchased Call/Citi Grandmaster Index/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/23/2024	1	293,317	326.48		11,302		9,424		6,460			(1,889)		1,885		0001
Purchased Call/Citi Grandmaster Index/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	02/23/2024	1	1,151,090	326.48		48,444		40,449		25,353			(8,041)		7,398		0001
Purchased Call/Citi Grandmaster Index/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	02/23/2024	1	545,321	326.48		23,501		19,705		12,011			(3,874)		3,505		0001
Purchased Call/Citi Grandmaster Index/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2022	02/23/2024	1	2,755,930	326.48		78,590		65,437		60,699			(13,225)		17,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/16/2024	1	89,527	230.98		3,349		3,217		2,651			(136)		614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	1	521,078	230.61		16,540		16,152		16,065			(454)		3,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/08/2024	1	79,678	233.38		2,899		2,473		1,888			(428)		518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	1	1,489,920	240.91	52,074			32,681		14,781			(12,929)		8,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	1	642,824	240.91	24,762			15,562		6,377			(6,156)		3,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023	1	181,603	240.91	6,784			4,275		1,802			(1,696)		1,015		0001
Purchased Call/Nasdaq FC Index/NFC061VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2023	1	3,130,776	262.01		121,787		72,133		2,677			(49,716)		12,042		0001
Purchased Call/Nasdaq FC Index/NFC061VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/01/2023	1	468,068	262.01		19,026		11,300		400			(7,736)		1,800		0001
Purchased Call/Nasdaq FC Index/NFC061VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/01/2023	1	618,907	262.01		20,905		12,520		529			(8,466)		2,381		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/11/2022	1	71,421	259.25	3,694			1,056		4			(1,852)		190		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/11/2022	1	103,822	259.25	6,043			1,741		5			(3,072)		276		0001
Purchased Call/Nasdaq FC Index/NFC061P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/11/2022	1	61,403	259.25	3,522			1,026		3			(1,801)		163		0001
Purchased Call/Nasdaq FC Index/NFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	12/02/2022	1	526,967	251.8	25,239			5,361		967			(6,267)		1,717		0001
Purchased Call/Nasdaq FC Index/NFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/02/2022	1	481,195	251.8	23,716			5,045		883			(5,896)		1,568		0001
Purchased Call/Nasdaq FC Index/NFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/02/2022	1	53,382	251.8	2,251			484		98			(565)		174		0001
Purchased Call/Nasdaq FC Index/NFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/02/2022	1	59,191	251.8	3,032			657		109			(768)		193		0001
Purchased Call/Nasdaq FC Index/NFC061G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	03/31/2023	1	52,006	250.97	2,972			1,124		336			(743)		225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2029	1	217,053	231.93		13,848		13,566		11,155			(298)		2,843		0001
Purchased Call/Citi Grandmaster Index/CGM0406$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2022	04/26/2024	1	1,646,661	331.63		42,106		38,621		27,453			(3,639)		11,122		0001
Purchased Call/Citi Grandmaster Index/CGM0406$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	1	1,381,106	331.63		34,233		31,443		23,026			(2,915)		9,328		0001
Purchased Call/Citi Grandmaster Index/CGM0406$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	04/26/2024	1	245,836	331.63		6,338		5,846		4,099			(500)		1,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/12/2024	1	2,327,495	234.85		82,555		74,334		51,436			(8,312)		15,554		0001
Purchased Call/Nasdaq FC Index/NFC0614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	08/03/2022	1	978,086	236.36	49,161			2,232		1,820			(12,206)		1,493		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/12/2023	1	72,208	237.3		2,666		2,379		1,472			(306)		336		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/12/2023	1	80,794	237.3		3,337		3,038		1,647			(333)		376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/05/2023	1	429,662	241	16,224			10,288		4,279			(4,028)		2,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/05/2023	1	301,458	241	11,521			7,356		3,002			(2,868)		1,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/05/2023	1	755,911	241	31,491			20,304		7,528			(7,950)		4,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/06/2024	1	1,385,923	236.45		50,584		40,760		25,263			(9,867)		8,780		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2028	1	1,462,880	3244.5	91,576			77,741		29,649			(6,482)		17,835		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	06/08/2028	1	61,061	3244.5	3,925			3,337		1,238			(278)		744		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/17/2024	1	1,033,747	249.8		54,046		48,768		18,383			(5,338)		6,935		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/17/2024	1	372,851	249.8		18,419		16,643		6,630			(1,796)		2,501		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/22/2023	1	2,176,486	328.72	57,008			35,276		35,821			(14,174)		12,070		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/22/2023	1	441,225	328.72	11,678			7,236		7,262			(2,915)		2,447		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/22/2023	1	437,037	328.72	11,062			6,864		7,193			(2,765)		2,424		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/22/2023	1	59,836	328.72	1,476			921		985			(370)		332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023	1	1,123,519	247.51	41,308			24,728		5,266			(10,256)		6,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/08/2023	1	87,210	247.51	2,970			1,783		409			(742)		476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/08/2023	1	63,147	247.51	2,097			1,261		296			(524)		345		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023	1	2,796,740	330.21	74,532			49,070		42,527			(18,607)		15,986		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/20/2023	1	226,567	330.21	6,031			3,976		3,445			(1,508)		1,295		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2023	1	1,963,981	326.11	51,371			29,304		37,809			(12,772)		10,458		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/18/2023	1	61,215	326.11	1,723			986		1,178			(431)		326		0001
Purchased Call/Nasdaq FC Index/NFC061V\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	1	813,264	257.72		24,046		15,468		1,541			(8,597)		3,228		0001
Purchased Call/Nasdaq FC Index/NFC0610\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/13/2023	1	2,300,583	270.54	111,993			67,627		7,268			(27,806)		12,630		0001
Purchased Call/Nasdaq FC Index/NFC0610\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/13/2023	1	451,631	270.54	23,572			14,253		1,427			(5,861)		2,479		0001
Purchased Call/Nasdaq FC Index/NFC0610\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2023	1	357,259	270.54	18,686			11,346		1,129			(4,652)		1,961		0001
Purchased Call/Nasdaq FC Index/NFC0610\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/13/2023	1	136,601	270.54	6,529			3,970		432			(1,628)		750		0001
Purchased Call/Nasdaq FC Index/NFC0610\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/13/2023	1	50,331	270.54	1,821			1,129		159			(463)		276		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	08/18/2023	1	774,955	326.65	19,501			11,109		14,330			(4,842)		4,127		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/19/2023	1	93,801	240.34	4,168			2,214		820			(1,043)		481		0001
Purchased Call/Nasdaq FC Index/NFC061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/18/2024	1	2,848,799	249.99		148,257		133,798		50,425			(14,623)		19,125		0001
Purchased Call/Nasdaq FC Index/NFC061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/18/2024	1	2,775,246	249.99		135,437		122,397		49,123			(13,191)		18,631		0001
Purchased Call/Nasdaq FC Index/NFC061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/18/2024	1	117,755	249.99		4,800		4,362		2,084			(456)		791		0001
Purchased Call/Nasdaq FC Index/NFC061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/18/2024	1	68,697	249.99		2,754		2,523		1,216			(241)		461		0001
Purchased Call/Citi Grandmaster Index/CGM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/07/2023	1	1,582,496	328.75	41,349			24,628		25,529			(10,266)		8,628		0001
Purchased Call/S&P 500 INDEX/SRM0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			468,075		468,075	(414,153)				15,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/21/2024	1	73,263	234.47		2,500		2,074		1,578			(433)		470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/21/2024	1	294,669	234.47		10,619		8,837		6,347			(1,792)		1,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/21/2024	1	241,019	234.47		8,213		6,844		5,191			(1,376)		1,546		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	1	254,893	260.22		12,413		10,009		2,421			(2,415)		1,618		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/08/2024	1	415,756	260.22		21,761		17,570		3,949			(4,209)		2,638		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/08/2024	1	1,307,397	260.22		61,898		50,185		12,417			(11,903)		8,297		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/08/2024	1	62,239	260.22		2,490		2,022		591			(476)		395		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	2,044,575	100		465,141		303,399		303,399	(161,742)				24,115		0001
Purchased Call/Citi Grandmaster Index/CGM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/07/2023	1	1,410,099	328.75	36,888			22,061		22,748			(9,171)		7,688		0001
Purchased Call/Citi Grandmaster Index/CGM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	09/07/2023	1	386,134	328.75	10,113			6,057		6,229			(2,518)		2,105		0001
Purchased Call/Citi Grandmaster Index/CGM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/27/2023	1	1,742,804	327.32	45,684			24,570		29,849			(11,343)		9,031		0001
Purchased Call/Citi Grandmaster Index/CGM0406$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/03/2024	1	1,780,163	332.53		42,078		39,002		28,168			(3,232)		12,086		0001
Purchased Call/Citi Grandmaster Index/CGM0406$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024	1	272,003	332.53		6,241		5,793		4,304			(472)		1,847		0001
Purchased Call/Citi Grandmaster Index/CGM0406$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/03/2024	1	187,890	332.53		3,893		3,618		2,973			(279)		1,276		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/08/2024	1	239,114	260.22		9,354		7,605		2,271			(1,757)		1,517		0001

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Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/08/2024	1	58,039	260.22		2,567		2,090		551			(479)		368		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/08/2024	1	105,347	260.22		3,781		3,109		1,001			(676)		669		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/13/2024	1	449,296	327.06		10,385		10,171		10,261			(228)		3,142		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/13/2024	1	859,568	327.06		20,447		20,053		19,631			(421)		6,011		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/13/2024	1	4,603,208	327.06		105,559		104,099		105,128			(2,030)		32,191		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/13/2024	1	1,797,734	327.06		40,730		40,222		41,057			(728)		12,572		0001
Purchased Call/Citi Grandmaster Index/CGM0404$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	1	470,164	323.3		12,478		9,906		12,365			(2,582)		2,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	53,084	232.03		1,986		1,917		1,485			(76)		368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	1	711,193	232.03		24,950		24,123		19,892			(925)		4,928		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/23/2024	1	2,058,366	326.61		56,972		47,307		44,969			(9,847)		13,228		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	02/23/2024	1	122,847	326.61		5,871		4,937		2,684			(940)		789		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	02/23/2024	1	118,826	326.61		4,537		3,924		2,596			(629)		764		0001
Purchased Call/Citi Grandmaster Index/CGM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023	1	371,695	326.21	10,255			5,262		6,779			(2,560)		1,876		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	06/03/2024	1	145,880	330.46		3,615		3,501		2,700			(119)		1,013		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/03/2024	1	1,211,626	330.46		30,285		29,366		22,422			(958)		8,414		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/03/2024	1	461,930	330.46		11,309		10,981		8,548			(343)		3,208		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2022	06/03/2024	1	140,249	330.46		3,315		3,232		2,595			(96)		974		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/03/2024	1	312,253	330.46		6,199		6,061		5,779			(146)		2,168		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/03/2024	1	104,606	330.46		1,969		1,950		1,936			(22)		726		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	711,194	234.26		25,533		20,215		15,119			(5,394)		4,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	1	773,396	230.61		22,704		22,202		23,845			(532)		5,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/07/2024	1	881,129	230.61		25,829		25,292		27,166			(571)		6,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/07/2024	1	203,330	230.61		6,225		6,104		6,269			(129)		1,416		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/07/2024	1	263,316	230.61		7,593		7,498		8,118			(137)		1,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	196,467	228.26		7,092		7,053		7,067			(68)		1,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/21/2024	1	149,898	228.26		5,812		5,788		5,392			(48)		1,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/21/2024	1	109,563	228.26		4,008		4,002		3,941			(11)		770		0001
Purchased Call/Citi Grandmaster Index/CGM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	08/11/2023	1	1,694,295	327.53	43,918			24,594		29,067			(10,904)		8,946		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2024	1	993,538	232.64		37,838		32,321		24,941			(5,554)		6,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/13/2024	1	147,513	232.64		6,132		5,274		3,703			(878)		963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	2,029,207	244.56	78,328			44,620		12,280			(19,448)		10,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/24/2024	1	174,861	229.84		6,079		6,062		5,716			(25)		1,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/24/2024	1	160,592	229.84		5,345		5,338		5,250			(15)		1,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/24/2024	1	213,334	229.84		7,091		7,091		6,974			(10)		1,503		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/17/2024	1	574,178	249.8		26,502		24,046		10,211			(2,552)		3,852		0001
Purchased Call/Nasdaq FC Index/NFC061YSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/17/2024	1	85,604	249.8		3,410		3,098		1,522			(324)		574		0001
Purchased Call/Nasdaq FC Index/NFC061PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	1	71,957	261.65	3,583			2,287		458			(890)		405		0001
Purchased Call/Nasdaq FC Index/NFC061PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1	549,564	261.65	26,633			17,018		3,496			(6,622)		3,095		0001
Purchased Call/Citi Grandmaster Index/CGM0407SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/10/2024	1	133,170	328.74		2,937		2,872		2,749			(69)		929		0001
Purchased Call/Citi Grandmaster Index/CGM0407SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/10/2024	1	555,900	328.74		11,634		11,393		11,477			(256)		3,879		0001
Purchased Call/Citi Grandmaster Index/CGM0407SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/10/2024	1	845,532	328.74		18,210		17,858		17,456			(376)		5,900		0001
Purchased Call/Nasdaq FC Index/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/01/2023	1	991,519	262.01		35,421		21,272		848			(14,286)		3,814		0001
Purchased Call/Nasdaq FC Index/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/01/2023	1	132,981	262.01		4,558		2,745		114			(1,815)		511		0001
Purchased Call/Nasdaq FC Index/NFC061CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/13/2023	1	545,661	249.64	37,049			10,114		2,112			(9,288)		2,004		0001
Purchased Call/Nasdaq FC Index/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/01/2023	1	57,626	262.01		1,544		948		49			(597)		222		0001
Purchased Call/Nasdaq FC Index/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/01/2023	1	58,861	262.01		1,110		700		50			(411)		226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/16/2023	1	2,586,971	247.01	93,839			53,050		11,835			(23,299)		13,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/16/2023	1	759,126	247.01	24,463			13,849		3,473			(6,082)		4,033		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2021	08/09/2023	1	2,014,245	244.6	74,196			41,231		11,776			(18,422)		10,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/09/2023	1	73,089	244.6	2,713			1,510		427			(675)		385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/09/2023	1	506,108	244.6	20,526			11,696		2,959			(5,211)		2,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	08/09/2023	1	59,157	244.6		689		539		346			(151)		312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	1	1,790,236	235.32		65,805		53,659		35,832			(12,203)		11,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/13/2024	1	347,831	235.32		12,106		9,940		6,962			(2,218)		2,217		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	1	1,763,370	242.97	68,003			42,021		14,007			(16,884)		9,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/24/2024	1	912,394	229.84		29,812		29,812		29,827					6,429		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	1	1,459,073	239.32		69,890		65,096		42,434			(4,876)		9,958		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	1	613,904	239.32		27,294		25,457		17,854			(1,869)		4,190		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	998,158	239.32		44,252		41,445		29,029			(2,974)		6,812		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024	1	133,407	239.32		6,427		6,028		3,880			(424)		910		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/10/2024	1	106,079	239.32		4,610		4,341		3,085			(274)		724		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14		60,379		59,481		52,262			(967)		14,210		0001
Purchased Call/Nasdaq FC Index/NFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/26/2022	1	2,472,848	242.51	104,722			16,877		10,706			(26,037)		7,030		0001
Purchased Call/Nasdaq FC Index/NFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/26/2022	1	128,928	242.51	5,853			947		558			(1,457)		367		0001
Purchased Call/Nasdaq FC Index/NFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/26/2022	1	75,770	242.51	3,109			504		328			(775)		215		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/18/2024	1	1,593,301	228.36		74,885		73,958		72,336			(1,330)		11,181		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/18/2024	1	114,970	228.36		5,775		5,719		5,220			(64)		807		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/18/2024	1	1,045,934	228.36		58,856		58,611		47,486			(487)		7,340		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/18/2024	1	326,162	228.36		17,968		17,918		14,808			(75)		2,289		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2021	09/22/2023	1	79,677	242.97	3,014			1,867		633			(752)		442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	09/22/2023	1	350,166	242.97	11,919			7,520		2,782			(3,017)		1,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	1	3,870,214	235.03		143,260		123,779		82,498			(19,625)		25,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/21/2024	1	276,763	235.03		9,844		8,517		5,900			(1,337)		1,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/15/2024	1	1,116,442	234.85		39,647		35,715		24,768			(3,976)		7,478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/15/2024	1	252,340	234.85		9,552		8,617		5,598			(946)		1,690		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/15/2024	1	170,619	234.85		6,669		6,024		3,785			(652)		1,143		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/21/2024	1	2,441,255	325.99		63,803		52,730		55,355			(11,131)		15,663		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/21/2024	1	183,075	325.99		5,240		4,348		4,151			(908)		1,175		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2022	02/21/2024	1	96,250	325.99		2,817		2,344		2,182			(475)		618		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	02/21/2024	1	53,029	325.99		2,282		1,905		1,202			(380)		340		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/15/2024	1	552,304	334.44		13,641		12,305		7,563			(1,351)		3,699		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/15/2024	1	4,639,489	334.44		117,359		105,720		63,533			(11,768)		31,075		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/15/2024	1	129,005	334.44		3,167		2,873		1,767			(306)		864		0001
Purchased Call/Citi Grandmaster Index/CGM0400$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	07/07/2023	1	465,126	326.21	12,490			6,454		8,483			(3,131)		2,348		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	1	1,416,945	241.51		66,738		64,083		40,442			(2,739)		9,818		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1	1,726,268	241.51		79,269		76,220		49,271			(3,149)		11,962		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1	1,077,680	241.51		53,636		51,787		30,759			(2,060)		7,467		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/31/2024	1	737,236	241.51		34,159		33,026		21,042			(1,267)		5,108		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2024	1	614,527	241.51		28,957		28,035		17,540			(959)		4,258		0001
Purchased Call/Nasdaq FC Index/NFC1611$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	05/31/2024	1	71,185	241.51		2,237		2,193		2,032			(47)		493		0001
Purchased Call/Citi Grandmaster Index/CGM0404$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	12/29/2023	1	204,858	328.67		5,074		3,837		3,741			(1,240)		1,254		0001
Purchased Call/Citi Grandmaster Index/CGM0404$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	12/29/2023	1	2,047,437	328.67		47,157		35,711		37,390			(11,479)		12,532		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2021	08/10/2023	1	1,279,390	327.19	33,863			18,865		22,504			(8,408)		6,747		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	08/10/2023	1	118,304	327.19	3,124			1,748		2,081			(777)		624		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/10/2023	1	194,329	327.19	5,191			2,908		3,418			(1,292)		1,025		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/12/2023	1	55,512	328.92	1,428			876		575			(360)		304		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023	1	596,649	246.46	21,546			13,106		3,237			(5,350)		3,283		0001
Purchased Call/Citi Grandmaster Index/CGM0401ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/19/2023	1	329,044	328.31	7,998			4,902		3,679			(1,988)		1,819		0001
Purchased Call/Nasdaq FC Index/NFC0613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2020	07/01/2022	1	862,506	229.31	44,158					1,415			(10,964)		226		0001
Purchased Call/Nasdaq FC Index/NFC0613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2020	07/01/2022	1	889,432	229.31	50,191					1,459			(12,530)		233		0001
Purchased Call/Nasdaq FC Index/NFC0613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2020	07/01/2022	1	159,648	229.31	8,744					262			(2,186)		42		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/14/2023	1	2,372,706	241.17	90,021			47,130		18,595			(22,505)		12,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/14/2023	1	300,165	241.17	12,608			6,666		2,352			(3,183)		1,529		0001
Purchased Call/Nasdaq FC Index/NFC0613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/01/2022	1	84,819	229.31	5,023			139					(1,259)		22		0001
Purchased Call/Citi Grandmaster Index/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/13/2024	1	1,059,974	327.06		24,566		24,327		24,208			(272)		7,413		0001
Purchased Call/Citi Grandmaster Index/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/13/2024	1	55,855	327.06		1,306		1,299		1,276			(13)		391		0001
Purchased Call/Citi Grandmaster Index/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/13/2024	1	121,915	327.06		2,785		2,785		2,784					853		0001
Purchased Call/Citi Grandmaster Index/CGM0403SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/22/2023	1	2,046,493	328.53	55,066			41,052		37,492			(13,748)		12,446		0001
Purchased Call/Citi Grandmaster Index/CGM0403SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2021	12/22/2023	1	59,375	328.53	1,612			1,204		1,088			(403)		361		0001
Purchased Call/Nasdaq FC Index/NFC061ASY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/08/2022	1	564,369	253.69	24,093			5,302		907			(5,982)		1,874		0001
Purchased Call/Nasdaq FC Index/NFC061ASY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/08/2022	1	441,286	253.69	18,021			3,983		709			(4,480)		1,465		0001
Purchased Call/Nasdaq FC Index/NFC061YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/18/2024	1	175,248	249.99		6,036		5,538		3,102			(520)		1,176		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/03/2024	1	219,607	332.53		4,603		4,284		3,475			(324)		1,491		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	05/03/2024	1	102,582	332.53		1,752		1,711		1,623			(43)		696		0001
Purchased Call/Citi Grandmaster Index/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/11/2024	1	4,975,872	333.13		126,364		112,825		74,145			(13,675)		33,226		0001
Purchased Call/Citi Grandmaster Index/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/11/2024	1	165,696	333.13		4,402		3,936		2,469			(471)		1,106		0001
Purchased Call/Citi Grandmaster Index/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/11/2024	1	294,258	333.13		7,844		7,042		4,385			(830)		1,965		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061FSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/14/2023	1	539,197	249.03	28,147			9,925		3,685			(6,998)		2,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/07/2024	1	513,191	236.24		18,660		15,124		9,515			(3,593)		3,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/07/2024	1	187,751	236.24		6,159		5,048		3,481			(1,138)		1,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	1,405,111	235.13		51,394		45,958		30,478			(5,491)		9,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,757,506	235.13		61,592		55,305		38,121			(6,506)		11,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	1	751,133	235.13		26,196		23,587		16,292			(2,638)		5,020		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	1	1,596,081	330.73		34,891		34,072		29,136			(959)		11,115		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	221,567	330.73		4,341		4,245		4,045			(102)		1,543		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	1	455,430	240.71	17,880			9,002		3,595			(4,445)		2,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/19/2023	1	1,702,550	240.87	61,353			45,296		20,003			(15,254)		10,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/19/2023	1	357,405	240.87	13,369			9,884		4,199			(3,328)		2,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/13/2023	1	5,122,989	240.63	192,462			140,502		60,889			(47,851)		30,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/13/2023	1	617,904	240.63	22,469			16,540		7,344			(5,633)		3,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/13/2023	1	189,459	240.63	7,157			5,276		2,252			(1,797)		1,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/19/2023	1	868,551	244.19	28,811			17,660		6,047			(7,163)		4,800		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/21/2024	1	291,355	228.26		10,633		10,633		10,480			(15)		2,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	1,544,524	234.47		54,674		45,057		33,068			(9,666)		9,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/16/2024	1	1,299,080	234.47		42,994		35,481		27,813			(7,552)		8,300		0001
Purchased Call/Citi Grandmaster Index/CGM0404$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024	1	2,407,349	325.45		59,842		45,708		54,668			(14,303)		14,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/16/2024	1	58,088	234.47		1,977		1,638		1,244			(345)		371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/16/2024	1	132,084	234.47		4,895		4,062		2,828			(849)		844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	02/16/2024	1	131,416	234.47		4,585		3,842		2,814			(758)		840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/14/2023	1	68,178	242.07	2,724			1,436		484			(684)		347		0001
Purchased Call/Citi Grandmaster Index/CGM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	08/25/2023	1	299,361	328.2	7,853			4,568		4,960			(1,963)		1,608		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/23/2023	1	466,055	239.37	17,854			8,816		4,186			(4,457)		2,308		0001
Purchased Call/Nasdaq FC Index/NFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2020	08/05/2022	1	196,134	237.35	10,313			498		293			(2,561)		308		0001
Purchased Call/Nasdaq FC Index/NFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/05/2022	1	288,038	237.35	14,393			696		430			(3,578)		452		0001
Purchased Call/Nasdaq FC Index/NFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2020	08/16/2022	1	478,242	237.38	24,680			1,566		1,157			(6,144)		858		0001
Purchased Call/Nasdaq FC Index/NFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/16/2022	1	268,565	237.38	15,092			962		650			(3,763)		482		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2023	1	135,346	274.38	7,429			5,114		421			(1,857)		790		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/10/2023	1	52,289	274.38	2,782			1,964		163			(711)		305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/24/2023	1	96,577	244.05	2,940			2,078		807			(734)		572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/24/2023	1	349,401	244.05	9,764			6,911		2,921			(2,441)		2,069		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	1	1,457,825	3298.5	91,843			81,275		26,139			(6,501)		18,146		0001
Purchased Call/Nasdaq FC Index/NFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	920,931	281.36	42,191			31,818		2,080			(10,490)		5,637		0001
Purchased Call/Nasdaq FC Index/NFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/29/2023	1	124,530	281.36	5,586			4,224		281			(1,366)		762		0001
Purchased Call/Nasdaq FC Index/NFC061B$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/27/2022	1	2,257,610	251.98	120,236			29,645		5,568			(29,894)		7,927		0001
Purchased Call/Nasdaq FC Index/NFC061B$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/27/2022	1	61,559	251.98	3,269			810		152			(814)		216		0001
Purchased Call/Citi Grandmaster Index/CGM0403$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/10/2023	1	2,386,265	330.75	63,056			43,226		35,730			(15,656)		13,937		0001
Purchased Call/Citi Grandmaster Index/CGM0403$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/10/2023	1	608,458	330.75	16,189			11,113		9,110			(4,025)		3,554		0001
Purchased Call/Nasdaq FC Index/NFC061B$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/27/2022	1	151,213	251.98	7,093			1,763		373			(1,778)		531		0001
Purchased Call/Nasdaq FC Index/NFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	12/02/2022	1	114,204	251.8	5,071			1,407		210			(1,648)		372		0001
Purchased Call/Nasdaq FC Index/NFC061A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/06/2022	1	933,102	252.63	46,908			10,209		1,572			(11,663)		3,079		0001
Purchased Call/Nasdaq FC Index/NFC061A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/06/2022	1	231,114	252.63	10,219			2,227		389			(2,544)		763		0001
Purchased Call/Nasdaq FC Index/NFC061A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	12/06/2022	1	75,809	252.63	3,670			839		128			(959)		250		0001
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/18/2024	1	462,232	335.5	10,925			9,434		5,703			(1,503)		3,029		0001
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	03/18/2024	1	3,860,907	335.5	94,250			81,268		47,640			(13,076)		25,302		0001
Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/10/2024	1	624,505	328.74	12,956			12,776		12,893			(250)		4,358		0001
Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/10/2024	1	105,299	328.74	2,293			2,284		2,174			(19)		735		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	1	674,385	261.65	31,264			19,978		4,290			(7,805)		3,798		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/06/2023	1	208,454	261.65	9,520			6,092		1,326			(2,380)		1,174		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/06/2023	1	249,802	261.65	11,714			7,506		1,589			(2,933)		1,407		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/06/2023	1	53,010	261.65	3,195			2,062		337			(805)		299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2024	1	603,107	234.82	22,113			19,029		12,970			(3,159)		3,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/15/2024	1	239,301	234.82	8,693			7,490		5,146			(1,211)		1,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/15/2024	1	82,683	234.82	3,134			2,723		1,778			(422)		541		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500S7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027	1	1,971,773	100	408,157			242,633		242,633	(246,065)				22,184		0001
Purchased Call/Nasdaq FC Index/NFC061A$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/05/2022	1	145,826	252.63	7,314			1,584		240			(1,821)		480		0001
Purchased Call/Nasdaq FC Index/NFC1612$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/18/2024	1	71,575	228.36		3,410		3,410		3,250					502		0001
Purchased Call/Nasdaq FC Index/NFC0615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2020	08/10/2022	1	598,909	236.62	26,804			1,475		1,414			(6,655)		1,004		0001
Purchased Call/Nasdaq FC Index/NFC0615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/10/2022	1	729,684	236.62	37,221			2,051		1,722			(9,254)		1,223		0001
Purchased Call/Nasdaq FC Index/NFC0615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/10/2022	1	155,665	236.62	7,940			439		367			(1,977)		261		0001
Purchased Call/Nasdaq FC Index/NFC0615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/10/2022	1	139,613	236.62	7,086			393		330			(1,767)		234		0001
Purchased Call/Nasdaq FC Index/NFC0615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/10/2022	1	53,576	236.62	3,014			167		126			(756)		90		0001
Purchased Call/Citi Grandmaster Index/CGM0400$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/03/2023	1	976,714	327.62	25,072			13,726		16,480			(6,225)		5,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/15/2023	1	921,970	246.46	26,747			16,315		5,001			(6,678)		5,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/15/2023	1	249,221	246.46	7,190			4,391		1,352			(1,797)		1,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/10/2023	1	1,697,814	245.23	63,002			43,308		12,254			(15,729)		9,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/10/2023	1	133,483	245.23	4,839			3,331		963			(1,210)		780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/10/2023	1	53,382	245.23	1,892			1,304		385			(474)		312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/10/2023	1	89,927	245.23	2,219			1,560		649			(566)		525		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			2,135,716		2,135,716	(1,947,105)				160,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	4,076,493	234.26		162,708		128,998		86,662			(34,196)		25,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	197,744	234.26		8,399		6,668		4,204			(1,738)		1,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			4,020		2,129			(465)		802		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	1	1,598,374	324.94		40,336		30,851		37,491			(9,514)		9,846		0001
Purchased Call/Citi Grandmaster Index/CGM0404$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/05/2024	1	803,808	324.94		20,087		15,557		18,854			(4,545)		4,951		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	1	2,546,310	3259.99	160,927			141,338		51,042			(11,382)		31,575		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/22/2028	1	327,270	3259.99	21,614			19,035		6,560			(1,533)		4,058		0001
Purchased Call/Nasdaq FC Index/NFC0614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	08/03/2022	1	509,521	236.36	25,998			1,182		948			(6,464)		778		0001
Purchased Call/Nasdaq FC Index/NFC0614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/03/2022	1	62,999	236.36	3,241			148		117			(808)		96		0001
Purchased Call/Nasdaq FC Index/NFC0614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/03/2022	1	87,574	236.36	4,402			201		163			(1,102)		134		0001
Purchased Call/Nasdaq FC Index/NFC0614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	08/03/2022	1	77,526	236.36	6,563			522		144			(2,835)		118		0001
Purchased Call/S&P 500 INDEX/SPXG130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,684,996	4115.77		238,090		156,071		156,071	(82,019)				11,734		0001
Purchased Call/Nasdaq FC Index/NFC061D$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	01/27/2023	1	1,852,042	255.79	99,919			29,022		4,091			(24,945)		7,041		0001
Purchased Call/Nasdaq FC Index/NFC0614$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	08/02/2022	1	225,358	234.45	12,275			542		745			(3,056)		339		0001
Purchased Call/Nasdaq FC Index/NFC0614$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	08/02/2022	1	941,788	234.45	50,775			2,238		3,112			(12,624)		1,416		0001
Purchased Call/Nasdaq FC Index/NFC0614$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/02/2022	1	55,461	234.45	3,071			136		183			(767)		83		0001
Purchased Call/Nasdaq FC Index/NFC0614$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/02/2022	1	109,634	234.45	6,505			292		362			(1,649)		165		0001
Purchased Call/Nasdaq FC Index/NFC0616$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/02/2022	1	541,963	244.23	24,388			2,131		431			(6,105)		1,135		0001
Purchased Call/Nasdaq FC Index/NFC0616$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/02/2022	1	97,018	244.23	4,175			367		77			(1,048)		203		0001
Purchased Call/Nasdaq FC Index/NFC061A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/08/2022	1	108,513	253.69	5,103			1,134		174			(1,279)		360		0001
Purchased Call/Nasdaq FC Index/NFC061A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/08/2022	1	56,012	253.69	2,619			587		90			(662)		186		0001
Purchased Call/Nasdaq FC Index/NFC061V$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024	1	1,006,372	259.8		49,931		40,234		9,635			(9,739)		6,376		0001
Purchased Call/Nasdaq FC Index/NFC061V$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/06/2024	1	340,330	259.8		18,313		14,777		3,258			(3,552)		2,156		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/22/2023	1	805,935	328.53	20,754			15,515		14,765			(5,196)		4,901		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/22/2023	1	343,949	328.53	8,857			6,649		6,301			(2,220)		2,092		0001
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	1	1,202,775	325.39		30,385		23,535		27,553			(6,970)		7,456		0001
Purchased Call/Nasdaq FC Index/NFC0615$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/16/2022	1	213,457	237.38	12,832			820		516			(3,217)		383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/13/2024	1	474,541	227.9		16,533		16,192		17,366			(362)		3,319		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/13/2024	1	1,500,320	227.9		54,378		53,331		54,905			(1,119)		10,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/13/2024	1	1,061,919	227.9		35,739		35,245		38,861			(687)		7,426		0001
Purchased Call/Citi Grandmaster Index/CGM0400$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023	1	891,474	327.43	22,298			12,306		15,284			(5,567)		4,666		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2021	11/02/2023	1	1,066,122	330.77	27,203			18,298		15,788			(6,754)		6,176		0001
Purchased Call/S&P 500 INDEX/SPX715G$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2021	07/22/2022	1	271,998	4367.48	18,496			8		8	(33,352)				334		0001
Purchased Call/Nasdaq FC Index/NFC1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/12/2023	1	55,504	239.58		1,946		1,741		970			(209)		258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			4,407		2,583			(368)		872		0001
Purchased Call/Nasdaq FC Index/NFC061RS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2022	1	2,070,762	274.38	79,724			29,232					(39,535)		6,250		0001
Purchased Call/Nasdaq FC Index/NFC061RS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2022	1	923,700	274.38	36,156			13,257					(17,979)		2,788		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$J	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24		6,189		5,917		3,805			(281)		1,412		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			12,730		4,512			(1,618)		3,018		0001
Purchased Call/Citi Grandmaster Index/CGM0401$K	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	09/08/2023	1	478,086	328.87		7,777		5,780		7,651			(2,024)		2,610		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/08/2024	1	861,569	240.9		38,805		36,136		23,554			(2,715)		5,871		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/08/2024	1	1,471,786	240.9		62,195		57,997		40,236			(4,272)		10,030		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	05/10/2024	1	1,600,000	329.7		40,474		37,750		30,485			(2,772)		10,919		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/10/2024	1	1,347,691	329.7		34,459		32,273		25,678			(2,316)		9,197		0001
Purchased Call/Citi Grandmaster Index/CGM0403$L	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/07/2023	1	2,923,660	328.8	74,070			53,387		51,836			(18,390)		17,532		0001
Purchased Call/Citi Grandmaster Index/CGM0401$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/05/2023	1	866,237	329.07	22,217			13,208		8,672			(5,531)		4,712		0001
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	1	2,820,789	334.41		70,180		63,432		38,868			(6,826)		18,951		0001
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/19/2024	1	289,563	334.41		7,135		6,476		3,990			(685)		1,945		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/19/2024	1	93,241	334.41		2,002		1,822		1,285			(182)		626		0001
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/19/2024	1	126,545	334.41		2,630		2,397		1,744			(236)		850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/15/2024	1	90,577	234.85		3,379		3,065		2,009			(326)		607		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			2,625,549		2,625,549	(2,539,080)				233,009		0001
Purchased Call/Citi Grandmaster Index/CGM0401$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2023	1	620,126	326.65	15,738			8,978		11,467			(3,913)		3,302		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/21/2022	01/21/2028	1	59,425	100		13,519		8,818		8,818	(4,701)				701		0001
Purchased Call/S&P 500 INDEX/SPX905I$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			1,826,867		1,826,867	(1,728,044)				152,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/06/2023	1	282,296	240.67		7,453		3,913		950			(3,563)		1,018		0001
Purchased Call/S&P 500 INDEX/SPX715T$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023	1	97,745	3759.89		7,517		7,773		7,773	257				483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/04/2024	1	2,467,847	233.92		83,027		69,990		56,020			(13,116)		15,991		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/04/2024	1	98,802	233.92		3,400		2,886		2,243			(525)		640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/04/2024	1	122,859	233.92		4,312		3,675		2,789			(641)		796		0001
Purchased Call/Citi Grandmaster Index/CGM0406$L	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/22/2024	1	2,600,830	332.77		61,510		56,003		40,110			(5,576)		17,513		0001
Purchased Call/Citi Grandmaster Index/CGM0406$L	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/22/2024	1	1,618,273	332.77		37,057		33,786		24,957			(3,313)		10,897		0001
Purchased Call/Citi Grandmaster Index/CGM0406$L	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/22/2024	1	566,690	332.77		13,147		12,003		8,739			(1,159)		3,816		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024	1	512,120	255.92		19,665		16,559		22,172			(3,170)		3,321		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	1	362,700	233.35		14,036		13,379		10,110			(765)		1,768		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/12/2023	1	620,461	233.35		19,330		18,527		17,296			(852)		3,025		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/12/2023	1	344,492	233.35		11,737		11,280		9,603			(486)		1,679		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/12/2023	1	826,276	233.35		23,476		22,817		23,033			(910)		4,028		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/12/2023	1	1,456,356	233.35		43,625		42,519		40,597			(1,575)		7,100		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024	1	2,098,064	232.63		78,644		72,594		55,105			(6,141)		14,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	176,555	232.63		6,018		5,578		4,637			(462)		1,199		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/03/2024	1	313,157	232.63		10,635		9,871		8,225			(803)		2,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/03/2024	1	102,703	232.63		3,316		3,107		2,697			(221)		697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/20/2024	1	620,590	229.85		22,869		21,704		19,818			(1,194)		4,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/20/2024	1	2,869,837	229.85		104,132		98,962		91,646			(5,300)		19,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/20/2024	1	355,775	229.85		14,070		13,464		11,361			(679)		2,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/06/2024	1	231,471	232		6,196		6,067		6,525			(137)		1,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/06/2024	1	728,033	232		19,142		18,901		20,523			(346)		5,066		0001
Purchased Call/Citi Grandmaster Index/CGM0406$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/12/2024	1	250,783	334.44		6,186		5,578		3,424			(615)		1,676		0001
Purchased Call/Citi Grandmaster Index/CGM0406$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/12/2024	1	3,690,818	334.44		93,141		83,866		50,387			(9,378)		24,664		0001
Purchased Call/Citi Grandmaster Index/CGM0406$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/12/2024	1	249,626	334.44		5,158		4,696		3,408			(468)		1,668		0001
Purchased Call/Nasdaq FC Index/NFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/13/2022	1	135,407	249.18	6,363			910		130			(1,580)		363		0001
Purchased Call/Nasdaq FC Index/NFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/13/2022	1	916,135	249.18	42,318			6,079		882			(10,521)		2,457		0001
Purchased Call/Nasdaq FC Index/NFC061F$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/14/2023	1	183,971	249.03	8,629			3,059		1,257			(2,151)		772		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024	1	2,098,005	338.63		55,760		47,004		20,231			(8,808)		13,594		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/04/2024	1	1,185,413	338.63		24,714		21,213		11,431			(3,585)		7,681		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2022	1	241,265	247.51	6,394			1,215		3			(3,170)		528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	05/10/2024	1	98,602	230.95		2,664		2,626		2,912			(54)		673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024	1	346,524	228.48		11,253		11,098		12,254			(216)		2,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/14/2024	1	141,526	228.48		4,683		4,625		5,005			(84)		990		0001
Purchased Call/Nasdaq FC Index/NFC0617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/06/2022	1	74,983	241.04	4,800			645		304			(1,200)		194		0001
Purchased Call/Nasdaq FC Index/NFC0618$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/17/2022	1	301,203	246.94	13,917			2,073		499			(3,465)		823		0001
Purchased Call/Nasdaq FC Index/NFC0618$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/17/2022	1	123,470	246.94	5,695			850		205			(1,420)		337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/14/2024	1	995,799	228.48		34,300		33,920		35,215			(426)		6,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2029	1	115,052	234.08		7,962		7,566		5,421			(399)		1,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023	1	970,599	245.01	38,189			21,415		5,467			(9,495)		5,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/11/2023	1	427,174	245.01	17,749			9,967		2,406			(4,431)		2,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/11/2023	1	176,044	245.01	7,113			4,000		992			(1,778)		929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	1	899,999	232.21		35,038		29,647		23,139			(5,424)		5,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/08/2024	1	60,901	232.21		2,326		1,977		1,566			(357)		396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/08/2024	1	703,849	232.21		25,886		22,055		18,096			(3,856)		4,576		0001
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024	1	1,099,998	325.39		27,112		21,029		25,199			(6,104)		6,819		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2022	01/12/2024	1	227,882	325.39		5,281		4,124		5,220			(1,172)		1,413		0001
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/12/2024	1	58,475	325.39		1,294		1,012		1,340			(283)		362		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$8	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12		5,717		5,224		2,120			(501)		1,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023	1	1,156,238	245.01	42,755			28,523		8,211			(10,630)		6,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/27/2023	1	1,765,853	245.01	65,441			43,718		12,540			(16,338)		10,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	10/27/2023	1	231,170	245.01	8,539			5,744		1,642			(2,141)		1,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/15/2023	1	1,584,210	244.19	52,615			32,093		10,899			(13,136)		8,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023	1	1,069,768	244.19	35,398			21,621		7,360			(8,849)		5,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/15/2023	1	90,867	244.19	2,798			1,746		625			(714)		500		0001
Purchased Call/Nasdaq FC Index/NFC061A$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/07/2022	1	323,750	253.3	15,862			3,469		501			(3,938)		1,072		0001
Purchased Call/Nasdaq FC Index/NFC061A$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/07/2022	1	811,839	253.3	35,256			7,721		1,257			(8,765)		2,688		0001
Purchased Call/Nasdaq FC Index/NFC061A$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/07/2022	1	254,919	253.3	10,497			2,308		395			(2,613)		844		0001
Purchased Call/Citi Grandmaster Index/CGM0403$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023	1	77,915	330.75	2,071			1,423		1,167			(517)		455		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/17/2023	1	54,950	331.11	1,384			972		808			(347)		323		0001
Purchased Call/Nasdaq FC Index/NFC061H$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	1	1,072,027	259.45	50,451			20,975		3,959			(12,543)		4,876		0001
Purchased Call/Nasdaq FC Index/NFC061H$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	04/28/2023	1	295,698	259.45	13,289			5,533		1,092			(3,318)		1,345		0001
Purchased Call/Citi Grandmaster Index/CGM0400$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/25/2021	06/23/2023	1	215,392	326.24	5,665			2,793		2,509			(1,408)		1,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/22/2024	1	1,353,591	234.29		48,762		44,396		31,429			(4,421)		9,115		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/22/2024	1	1,465,766	234.29		48,986		44,662		34,034			(4,380)		9,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024	1	166,273	236.34		5,663		4,600		3,067			(1,081)		1,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024	1	2,291,293	236.34		75,717		61,579		42,269			(14,203)		14,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024	1	2,818,984	235.89		104,089		94,080		58,283			(10,124)		18,939		0001
Purchased Call/Citi Grandmaster Index/CGM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023	1	3,537,286	329.07	89,972			53,211		55,259			(22,493)		19,152		0001
Purchased Call/Citi Grandmaster Index/CGM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/01/2023	1	246,704	329.07	6,312			3,754		3,854			(1,582)		1,336		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2023	1	187,514	2985.47		4,107		3,869		2,699			(248)		909		0001
Purchased Call/Citi Grandmaster Index/CGM0406$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/29/2024	1	2,515,238	331.71		61,268		56,374		41,826			(4,965)		17,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/20/2023	1	165,063	242.33	6,376			3,917		1,390			(1,585)		913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/20/2023	1	74,758	242.33	2,952			1,824		629			(736)		414		0001
Purchased Call/Citi Grandmaster Index/CGM0402$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2021	10/27/2023	1	1,791,934	330.19	46,781			31,252		27,517			(11,679)		10,317		0001
Purchased Call/Citi Grandmaster Index/CGM0402$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	10/27/2023	1	1,046,685	330.19	27,832			18,619		16,073			(6,958)		6,026		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14		4,279		4,192		3,570			(89)		990		0001
Purchased Call/S&P 500 INDEX/SPX721USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	1	166,243	3759.89		17,439		17,872		17,872	433				822		0001
Purchased Call/S&P 500 INDEX/SPXB178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			1,842,233		1,842,233	(1,301,175)				67,286		0001
Purchased Call/Citi Grandmaster Index/CGM0408$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/21/2024	1	280,203	326.28		6,716		6,716		6,724					1,970		0001
Purchased Call/Citi Grandmaster Index/CGM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2021	09/15/2023	1	1,067,143	329.47	26,980			16,411		16,449			(6,699)		5,872		0001
Purchased Call/Citi Grandmaster Index/CGM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/15/2023	1	1,772,832	329.47	42,992			26,187		27,326			(10,689)		9,754		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100		431,466		264,728		264,728	(166,738)				20,411		0001
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	10/06/2023	1	1,222,464	327.97	32,689			20,860		21,602			(8,116)		6,884		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14		3,621		3,489		2,568			(137)		840		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/22/2026	1	163,974	3236.66	8,609			7,437		2,389			(853)		1,703		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	04/29/2024	1	93,213	331.71		2,301		2,132		1,550			(178)		631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	1	90,010	242.68	2,385			946		126			(1,183)		284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024	1	365,660	235.89		12,866		11,677		7,560			(1,235)		2,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/19/2024	1	65,468	235.89		2,137		1,945		1,354			(195)		440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	04/19/2024	1	49,999	235.89		1,282		1,202		1,034			(82)		336		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	04/29/2024	1	489,010	331.71		10,983		10,232		8,132			(764)		3,310		0001
Purchased Call/Citi Grandmaster Index/CGM0404S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/31/2021	12/29/2023	1	2,898,070	328.61	74,081			55,867		53,142			(18,418)		17,739		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	1	73,763	3236.66	3,970			3,433		1,075			(394)		766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	11/01/2023	1	1,893,987	245.05	71,880			48,250		13,526			(17,847)		10,961		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2021	11/01/2023	1	1,450,430	245.05	56,526			37,995		10,358			(14,054)		8,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/01/2023	1	306,837	245.05	11,344			7,657		2,191			(2,824)		1,776		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			3,224,715		3,224,715	(1,948,105)				73,466		0001
Purchased Call/Citi Grandmaster Index/CGM0402S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/04/2023	1	3,157,949	327.87	84,662			53,569		56,095			(21,020)		17,745		0001
Purchased Call/Citi Grandmaster Index/CGM0402S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	10/04/2023	1	1,254,349	327.87	32,671			20,701		22,281			(8,123)		7,048		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0402S5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/04/2023	1	233,089	327.87	6,846			4,417		4,140			(1,733)		1,310		0001
Purchased Call/Citi Grandmaster Index/CGM0402SS	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	11/01/2023	1	1,510,495	330.46	39,676			26,632		22,867			(9,851)		8,742		0001
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2021	11/01/2023	1	3,353,521	330.46	87,071			58,527		50,769			(21,648)		19,408		0001
Purchased Call/Citi Grandmaster Index/CGM0402SS	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/01/2023	1	174,283	330.46	4,604			3,108		2,638			(1,146)		1,009		0001
Purchased Call/Citi Grandmaster Index/CGM0404SY	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024	1	522,670	323.41		13,995		11,382		13,766			(2,625)		3,320		0001
Purchased Call/Citi Grandmaster Index/CGM0403SL	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/07/2023	1	918,851	328.8	23,558			17,074		16,291			(5,865)		5,510		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	1	167,343	270.73	7,982			5,208		592			(1,979)		956		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/19/2023	1	460,157	270.73	21,654			14,148		1,628			(5,376)		2,627		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/19/2023	1	801,743	270.73	39,742			26,074		2,837			(9,881)		4,578		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/19/2023	1	171,662	270.73	7,989			5,249		607			(1,989)		980		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/19/2023	1	88,970	270.73	4,502			2,962		315			(1,126)		508		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/19/2023	1	110,791	270.73	5,627			3,712		392			(1,411)		633		0001
Purchased Call/Nasdaq FC Index/NFC0618ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/25/2022	1	741,849	245.22	28,256			4,521		2,023			(7,035)		2,100		0001
Purchased Call/Nasdaq FC Index/NFC0618ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	10/25/2022	1	66,386	245.22	3,048			499		181			(775)		188		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024	1	948,030	324.28		23,797		19,097		23,593			(4,773)		5,986		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2022	02/02/2024	1	640,301	324.28		15,895		12,773		15,935			(3,135)		4,043		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024	1	51,424	324.28		1,235		994		1,280			(242)		325		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	02/02/2024	1	361,517	324.28		9,309		7,501		8,997			(1,815)		2,283		0001
Purchased Call/Nasdaq FC Index/NFC061VSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/05/2024	1	459,503	259.8		22,993		18,521		4,410			(4,491)		2,909		0001
Purchased Call/Citi Grandmaster Index/CGM0407SO	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/07/2024	1	213,269	330.73		3,869		3,820		3,893			(70)		1,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/23/2024	1	404,534	230.45		14,184		13,482		12,463			(719)		2,787		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/23/2024	1	2,008,955	230.45		72,443		68,955		61,895			(3,577)		13,841		0001

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/23/2024	1	285,381	230.45		10,910		10,442		8,792			(525)		1,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/23/2024	1	95,581	230.45		3,762		3,646		2,945			(121)		659		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2020	12/16/2022	1	568,039	229.3	22,321			5,172		75,806			(5,542)		1,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/08/2027	1	76,136	236.45		4,439		4,096		2,747			(345)		818		0001
Purchased Call/Nasdaq FC Index/NFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2020	08/09/2022	1	186,813	237.57	8,099			435		304			(2,014)		309		0001
Purchased Call/Nasdaq FC Index/NFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/09/2022	1	218,118	237.57	10,724			577		355			(2,670)		361		0001
Purchased Call/Nasdaq FC Index/NFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/09/2022	1	94,451	237.57	5,017			272		154			(1,260)		156		0001
Purchased Call/Nasdaq FC Index/NFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	1	239,160	272.21	11,910			7,245		662			(2,957)		1,316		0001
Purchased Call/Nasdaq FC Index/NFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	1	123,004	272.21	5,608			3,416		341			(1,394)		677		0001
Purchased Call/Nasdaq FC Index/NFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	545,577	272.21	20,303			12,384		1,511			(5,069)		3,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	1	1,678,154	245.15	66,469			37,917		9,515			(16,526)		8,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/18/2023	1	193,891	245.15	8,241			4,708		1,099			(2,057)		1,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/18/2023	1	277,715	245.15	11,691			6,687		1,575			(2,923)		1,479		0001
Purchased Call/Citi Grandmaster Index/CGM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/02/2021	06/30/2023	1	317,088	326.64	8,436			4,247		3,591			(2,097)		1,585		0001
Purchased Call/Citi Grandmaster Index/CGM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2021	06/30/2023	1	124,866	326.64	3,230			1,629		1,414			(808)		624		0001
Purchased Call/Citi Grandmaster Index/CGM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2021	06/28/2023	1	173,298	326.37	4,519			2,250		2,024			(1,122)		864		0001
Purchased Call/Citi Grandmaster Index/CGM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2021	06/28/2023	1	50,773	326.37	1,322			659		593			(329)		253		0001
Purchased Call/Nasdaq FC Index/NFC061V$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/05/2024	1	76,119	259.8	3,071			2,515		731			(569)		482		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2024	1	2,076,430	328.75		71,436		59,645		39,739			(11,857)		13,400		0001
Purchased Call/S&P 500 INDEX/SPXA053$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	06/08/2022	06/07/2024	1	86,292	4115.77		10,648		6,970		6,970	(3,678)				601		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/22/2024	1	1,277,643	229.85		46,415		44,117		40,856			(2,356)		8,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/22/2024	1	2,546,811	229.85		95,071		90,487		81,442			(4,701)		17,534		0001
Purchased Call/Citi Grandmaster Index/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	1	1,518,284	323.79		37,044		29,051		38,601			(8,022)		9,470		0001
Purchased Call/Citi Grandmaster Index/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/19/2024	1	438,021	323.79		10,660		8,372		11,136			(2,297)		2,732		0001
Purchased Call/Citi Grandmaster Index/CGM0405SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024	1	3,034,275	336.52		79,076		66,424		34,078			(12,908)		19,613		0001
Purchased Call/Citi Grandmaster Index/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	06/17/2024	1	1,599,647	325.8		39,770		39,332		39,367			(492)		11,218		0001
Purchased Call/Citi Grandmaster Index/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/17/2024	1	1,368,402	325.8		34,441		34,250		33,676			(333)		9,596		0001
Purchased Call/Citi Grandmaster Index/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/17/2024	1	1,689,812	325.8		43,672		43,490		41,586			(362)		11,850		0001
Purchased Call/Citi Grandmaster Index/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/17/2024	1	286,647	325.8		7,215		7,215		7,054			(10)		2,010		0001
Purchased Call/Nasdaq FC Index/NFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/15/2023	1	365,809	272.21	13,855			8,463		1,013			(3,464)		2,013		0001
Purchased Call/Nasdaq FC Index/NFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/15/2023	1	51,303	272.21	1,723			1,062		142			(435)		282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/20/2023	1	685,515	241.53	26,481			14,045		5,279			(6,584)		3,520		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7		5,379,466		4,138,056		4,138,056	(1,241,410)				281,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	1,376,385	235.5		47,457		39,001		27,294			(8,658)		8,794		0001
Purchased Call/Nasdaq FC Index/NFC061RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2022	1	617,182	274.38	26,318			9,677					(13,123)		1,863		0001
Purchased Call/Nasdaq FC Index/NFC061RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2022	1	132,899	274.38	5,623			2,073					(2,827)		401		0001
Purchased Call/Nasdaq FC Index/NFC061RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2022	1	157,003	274.38	6,998			2,588					(3,528)		474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/25/2023	1	1,352,401	248.18	52,205			30,327		5,558			(13,033)		7,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/25/2023	1	88,217	248.18	3,341			1,944		363			(835)		474		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	08/25/2023	1	70,231	248.18	2,714			1,590		289			(680)		377		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	4398		997,258		672,776		672,776	(324,482)				55,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/13/2024	1	409,679	227.9		14,058		13,882		14,992			(251)		2,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/13/2024	1	695,666	227.9		24,878		24,636		25,458			(276)		4,865		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/02/2023	1	696,009	330.77	18,075			12,208		10,307			(4,494)		4,032		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/12/2023	1	86,342	233.35		2,782		2,720		2,407			(70)		421		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/12/2023	1	177,313	233.35		5,707		5,593		4,943			(129)		864		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/12/2023	1	52,004	233.35		1,926		1,914		1,450			(17)		254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	2,131,054	235.5		73,118		65,655		44,975			(7,723)		14,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	1	96,131	235.5		3,278		2,952		2,029			(330)		642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/12/2024	1	72,667	235.5		2,644		2,384		1,534			(263)		486		0001
Purchased Call/Nasdaq FC Index/NFC1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	4,900,641	233.35		191,615		182,567		137,989			(10,528)		23,788		0001
Purchased Call/Nasdaq FC Index/NFC1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/09/2023	1	386,698	233.35		11,948		11,448		10,888			(531)		1,877		0001
Purchased Call/Nasdaq FC Index/NFC1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/09/2023	1	542,676	233.35		18,442		17,719		15,280			(771)		2,634		0001
Purchased Call/Nasdaq FC Index/NFC1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/09/2023	1	245,683	233.35		6,959		6,762		6,918			(272)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXG131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	1	22,232	4304.76		1,892		448		448	(1,443)				90		0001
Purchased Call/Nasdaq FC Index/NFC061A$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/18/2022	1	119,468	244.53	5,653			1,093		529			(1,405)		371		0001
Purchased Call/Nasdaq FC Index/NFC061A$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/18/2022	1	190,550	244.53	9,008			1,744		844			(2,249)		592		0001
Purchased Call/Nasdaq FC Index/NFC061A$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/18/2022	1	305,472	244.53	16,552			3,227		1,353			(4,144)		949		0001
Purchased Call/Nasdaq FC Index/NFC061A$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	11/18/2022	1	578,519	244.53	35,322			6,955		2,562			(8,942)		1,798		0001
Purchased Call/Nasdaq FC Index/NFC061A$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	11/18/2022	1	86,796	244.53	4,366			986		384			(1,266)		270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	05/31/2024	1	334,404	232.03		9,296		9,113		9,353			(195)		2,317		0001

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			7,852		3,255			(664)		1,817		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	1	1,009,364	3250.17	61,773			56,478		21,816			(4,373)		12,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023	1	287,122	245.09	10,731			7,273		2,062			(2,679)		1,665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/03/2023	1	291,516	245.09	10,681			7,259		2,093			(2,670)		1,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/03/2023	1	115,950	245.09	4,111			2,806		833			(1,031)		672		0001
Purchased Call/Citi Grandmaster Index/CGM0401$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	08/17/2023	1	1,079,188	327.17	27,180			15,403		19,165			(6,748)		5,740		0001
Purchased Call/Citi Grandmaster Index/CGM0402$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023	1	561,944	330.56	14,161			9,186		8,250			(3,535)		3,188		0001
Purchased Call/Citi Grandmaster Index/CGM0402$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/13/2023	1	1,460,469	330.56	37,201			24,165		21,443			(9,300)		8,286		0001
Purchased Call/Citi Grandmaster Index/CGM0402$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/13/2023	1	391,868	330.56	9,875			6,459		5,753			(2,479)		2,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/10/2024	1	3,599,999	240.46		135,343		103,881		45,513			(31,561)		22,276		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/10/2024	1	606,178	240.46		22,764		17,496		7,664			(5,285)		3,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/10/2024	1	378,367	240.46		13,658		10,556		4,784			(3,156)		2,341		0001
Purchased Call/Nasdaq FC Index/NFC0061Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	1	4,513,176	252.74		174,660		140,498		24,964			(34,453)		20,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/16/2023	1	67,417	247.01	2,257			1,283		308			(562)		358		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/16/2023	1	356,055	247.01	12,685			7,221		1,629			(3,162)		1,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/16/2023	1	107,191	247.01	4,387			2,547		490			(1,114)		569		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	1	4,427,016	239.32		171,768		148,109		78,104			(24,000)		20,530		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2023	1	858,158	239.32		30,659		26,509		15,140			(4,211)		3,980		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2023	1	1,884,128	239.32		67,155		58,550		33,241			(9,065)		8,738		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2023	1	836,708	239.32		32,899		28,764		14,762			(4,362)		3,880		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/10/2023	1	58,947	239.32		2,411		2,120		1,040			(296)		273		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/10/2023	1	70,913	239.32		2,424		2,137		1,251			(292)		329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	1	1,155,393	235.51		39,787		32,688		22,861			(7,269)		7,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/15/2024	1	202,136	235.51		6,901		5,677		4,000			(1,253)		1,290		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2028	1	94,238	3298.5	6,022			5,336		1,690			(426)		1,173		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/20/2024	1	78,837	229.85		3,159		3,036		2,518			(127)		542		0001
Purchased Call/Nasdaq FC Index/NFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023	1	975,057	272.61	49,109			32,717		3,196			(12,193)		5,614		0001
Purchased Call/Nasdaq FC Index/NFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	1	660,191	272.61	33,541			22,376		2,164			(8,339)		3,801		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	1	312,218	252.74		14,893		13,442		4,835			(1,467)		2,098		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	1,754,928	252.74		78,116		70,604		27,178			(7,598)		11,790		0001
Purchased Call/Nasdaq FC Index/NFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023	1	330,624	272.61	17,525			11,724		1,084			(4,381)		1,904		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	2,393,615	252.74		98,211		89,135		37,069			(9,430)		16,081		0001
Purchased Call/Citi Grandmaster Index/CGM0407$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/17/2024	1	884,653	325.8		21,750		21,750		21,771					6,204		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2021	07/21/2023	1	775,248	327.52	20,404			10,865		12,973			(5,094)		3,986		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/21/2023	1	177,189	327.52	4,539			2,420		2,965			(1,135)		911		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/21/2023	1	298,237	327.52	7,704			4,114		4,991			(1,929)		1,533		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	07/21/2023	1	55,253	327.52		1,589		1,357		925			(241)		284		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	07/28/2023	1	1,459,643	327.48	39,402			21,304		24,718			(9,783)		7,573		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2021	07/28/2023	1	300,398	327.48	7,889			4,271		5,087			(1,961)		1,559		0001

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Purchased Call/Citi Grandmaster Index/CGM0401$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/17/2023	1	156,696	327.17	3,856			2,197		2,783			(960)		833		0001
Purchased Call/Citi Grandmaster Index/CGM0401$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	08/17/2023	1	196,176	327.17	5,852			3,821		3,484			(1,673)		1,043		0001
Purchased Call/Nasdaq FC Index/NFC061V$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2024	1	1,666,488	258.88		84,650		68,233		16,821			(16,489)		10,567		0001
Purchased Call/Nasdaq FC Index/NFC061V$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/07/2024	1	1,848,703	258.88		101,547		81,965		18,660			(19,668)		11,722		0001
Purchased Call/Nasdaq FC Index/NFC061V$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/07/2024	1	782,931	258.88		39,044		31,645		7,903			(7,519)		4,964		0001
Purchased Call/Nasdaq FC Index/NFC061V$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/07/2024	1	159,483	258.88		6,487		5,265		1,610			(1,242)		1,011		0001
Purchased Call/Nasdaq FC Index/NFC061V$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/07/2024	1	88,555	258.88		3,479		2,855		894			(639)		562		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	139,684	259.55		6,481		5,670		1,487			(818)		923		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	1,247,506	259.55		55,562		48,809		13,280			(6,945)		8,240		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	861,914	259.55		38,721		34,061		9,175			(4,793)		5,693		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2024	1	329,468	259.55		15,512		13,664		3,507			(1,864)		2,176		0001
Purchased Call/Nasdaq FC Index/NFC061V$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/30/2023	1	1,628,187	259.26		72,033		42,502		2,008			(29,567)		6,234		0001
Purchased Call/Nasdaq FC Index/NFC061V$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/30/2023	1	185,902	259.26		8,468		5,010		229			(3,462)		712		0001
Purchased Call/Nasdaq FC Index/NFC061V$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2023	1	2,517,442	260.22		98,432		60,198		3,144			(38,294)		9,839		0001
Purchased Call/Nasdaq FC Index/NFC061V$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/08/2023	1	182,630	260.22		7,952		4,876		228			(3,080)		714		0001
Purchased Call/Nasdaq FC Index/NFC061V$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/08/2023	1	1,121,525	260.22		42,410		26,225		1,401			(16,356)		4,383		0001
Purchased Call/Nasdaq FC Index/NFC061V$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/08/2023	1	351,315	260.22		10,328		6,405		439			(3,966)		1,373		0001
Purchased Call/Nasdaq FC Index/NFC061V$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/08/2023	1	348,713	260.22		10,399		6,467		435			(3,939)		1,363		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/19/2024	1	132,671	252.74		4,997		4,605		2,055			(398)		891		0001
Purchased Call/Nasdaq FC Index/NFC061I$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	199,438	248.21	10,012			4,356		2,031			(2,489)		928		0001
Purchased Call/Nasdaq FC Index/NFC061I$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/12/2023	1	1,057,072	248.21	51,659			22,507		10,766			(12,897)		4,918		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2022	05/02/2024	1	6,208,257	331.49		154,323		142,240		104,982			(12,261)		42,119		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	05/02/2024	1	706,460	331.49		18,392		16,975		11,946			(1,438)		4,793		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/02/2024	1	514,012	331.49		12,870		11,928		8,692			(990)		3,487		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/02/2024	1	173,125	331.49		4,210		3,907		2,928			(318)		1,175		0001
Purchased Call/Citi Grandmaster Index/CGM0401$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2021	08/16/2023	1	2,513,480	327.61	63,602			35,956		43,109			(15,791)		13,352		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	08/16/2023	1	141,021	327.61	3,465			1,962		2,419			(862)		749		0001
Purchased Call/Citi Grandmaster Index/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	08/16/2023	1	622,373	327.61	14,799			8,413		10,674			(3,684)		3,306		0001
Purchased Call/Citi Grandmaster Index/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2021	08/16/2023	1	154,872	327.61	3,999			2,286		2,656			(1,004)		823		0001
Purchased Call/Citi Grandmaster Index/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2021	08/16/2023	1	217,027	327.61	5,995			3,480		3,722			(1,522)		1,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/14/2024	1	573,902	228.48		19,818		19,626		20,295			(219)		4,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024	1	699,902	228.48		24,843		24,705		24,751			(241)		4,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/14/2024	1	108,218	228.48		4,121		4,103		3,827			(34)		757		0001
Purchased Call/Citi Grandmaster Index/CGM0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/03/2023	1	99,342	327.98	2,647			1,674		1,174			(658)		558		0001
Purchased Call/Citi Grandmaster Index/CGM0404SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	1	527,158	324.68		12,210		9,575		12,686			(2,644)		3,288		0001
Purchased Call/Citi Grandmaster Index/CGM0404SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/19/2024	1	341,589	324.68		7,891		6,197		8,220			(1,700)		2,131		0001
Purchased Call/Nasdaq FC Index/NFC0618S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/13/2022	1	1,470,880	249.18	66,880			9,620		1,416			(16,651)		3,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2027	1	285,834	232.21		16,693		15,659		12,445			(1,042)		3,095		0001
Purchased Call/Citi Grandmaster Index/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2022	04/05/2024	1	4,662,158	333.67		115,831		102,890		66,594			(13,347)		30,988		0001
Purchased Call/Citi Grandmaster Index/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/05/2024	1	827,661	333.67		19,844		17,676		11,822			(2,190)		5,501		0001
Purchased Call/Citi Grandmaster Index/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/05/2024	1	90,788	333.67		2,019		1,834		1,297			(187)		603		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			1,266,827		1,266,827	(1,080,250)				85,643		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2023	1	1,617,974	250.94	63,748			29,247		78,210			(15,741)		7,750		0001
Purchased Call/Citi Grandmaster Index/CGM0404SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024	1	191,754	325.19		4,782		3,709		4,449			(1,077)		1,189		0001
Purchased Call/Citi Grandmaster Index/CGM0404SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/12/2024	1	846,988	325.19		20,941		16,265		19,650			(4,692)		5,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17U8L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024	1	1,113,000	4170.7		150,589		83,286		83,286	(67,303)				7,235		0001
Purchased Call/Missing Reference/SBM0171$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	437,416	1124.64		126,151		91,553		91,553	(34,598)				5,333		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$M	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/21/2023	1	157,875	3033.14		3,507		2,872		1,327			(641)		710		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2021	04/07/2023	1	188,433	244.54	7,282			2,812		12,784			(1,808)		827		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/07/2023	1	187,540	244.54	7,263			2,809		12,723			(1,806)		823		0001
Purchased Call/Missing Reference/SBM0170$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	8,738	1220.04		1,928		1,091		1,091	(838)				105		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	11/15/2023	1	6,072,372	331.36	157,235			108,572		87,406			(39,039)		35,642		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2021	11/15/2023	1	1,391,428	331.36	35,273			24,390		20,028			(8,770)		8,167		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2021	11/15/2023	1	157,255	331.36	4,005			2,781		2,264			(997)		923		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/15/2023	1	113,185	331.36	2,272			1,602		1,629			(576)		664		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/22/2024	1	176,253	229.85		7,385		7,077		5,636			(346)		1,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023	1	1,374,470	244.51	52,727			29,527		8,151			(13,091)		7,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023	1	174,148	244.51	7,044			3,950		1,033			(1,751)		919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/11/2023	1	244,260	244.51	10,139			5,702		1,448			(2,535)		1,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/11/2023	1	563,483	244.51	20,902			11,770		3,342			(5,233)		2,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/07/2022	1	64,040	241.48	1,697			463		53			(844)		167		0001
Purchased Call/S&P 500 INDEX/SPX9051$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	1	2,796,000	4436.52	272,330			82,323		82,323	(350,338)				14,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2029	1	55,438	229.85		3,620		3,566		3,066			(58)		728		0001
Purchased Call/Nasdaq FC Index/NFC0616$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/07/2022	1	128,933	242.84	6,132			574		171			(1,525)		280		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2021	12/01/2023	1	2,821,391	327.1	73,575			52,713		55,920			(18,368)		16,822		0001
Purchased Call/Citi Grandmaster Index/CGM0403$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/01/2023	1	695,518	327.1	19,562			14,035		13,785			(4,891)		4,147		0001
Purchased Call/Citi Grandmaster Index/CGM0403$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/01/2023	1	2,097,376	327.1	58,221			41,829		41,570			(14,575)		12,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024	1	328,228	236.48	11,951			9,590		5,941			(2,397)		2,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024	1	566,176	229.01	19,828			19,828		19,538			(27)		4,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024	1	1,058,893	240.17	37,432			28,993		13,800			(8,587)		6,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/12/2024	1	1,335,633	240.17	41,765			32,394		17,407			(9,403)		8,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/12/2024	1	141,508	240.17	3,759			2,936		1,844			(834)		877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/24/2024	1	2,507,815	235.19	89,994			70,807		49,475			(19,258)		15,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2022	01/24/2024	1	111,247	235.19	3,860			3,041		2,195			(822)		697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/24/2024	1	67,021	235.19	2,699			2,141		1,322			(560)		420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/22/2024	1	58,781	234.29	1,990			1,816		1,365			(175)		396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/22/2024	1	231,745	234.29	7,290			6,702		5,381			(597)		1,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	04/22/2024	1	239,183	234.29	6,442			6,109		5,554			(341)		1,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/02/2024	1	1,399,999	236.45	50,328			40,443		25,401			(9,927)		8,839		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024	1	916,385	236.45		33,330		26,821		16,626			(6,537)		5,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/02/2024	1	104,336	236.45		3,411		2,768		1,893			(646)		659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/31/2023	1	2,850,426	248.5	106,676			62,509		11,585			(26,486)		15,415		0001
Purchased Call/Citi Grandmaster Index/CGM0406SC	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/10/2024	1	1,449,725	333.89		35,300		31,512		20,503			(3,825)		9,673		0001
Purchased Call/Citi Grandmaster Index/CGM0406SC	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/10/2024	1	156,399	333.89		3,981		3,559		2,212			(427)		1,044		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			635,470		635,470	(450,107)				22,111		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/02/2024	1	1,300,000	236.48		46,617		37,461		23,529			(9,195)		8,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024	1	372,234	236.48		13,521		10,881		6,737			(2,652)		2,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/02/2024	1	243,630	236.48		9,355		7,538		4,409			(1,824)		1,538		0001
Purchased Call/Nasdaq FC Index/NFC0616SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/07/2022	1	819,170	242.84	37,039			3,484		1,085			(9,221)		1,781		0001
Purchased Call/Nasdaq FC Index/NFC0616SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/07/2022	1	206,091	242.84	9,174			864		273			(2,287)		448		0001
Purchased Call/Nasdaq FC Index/NFC0616SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/07/2022	1	169,184	242.84	7,921			747		224			(1,983)		368		0001
Purchased Call/Nasdaq FC Index/NFC0616SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/07/2022	1	271,818	242.84	13,320			1,258		360			(3,339)		591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/22/2023	1	2,141,673	243.39	79,105			49,017		16,279			(19,749)		11,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/22/2023	1	202,498	243.39	6,390			3,965		1,539			(1,597)		1,123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/22/2023	1	137,607	243.39	4,116			2,568		1,046			(1,032)		763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/22/2023	1	99,647	243.39	3,304			2,064		757			(829)		553		0001
Purchased Call/Nasdaq FC Index/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	1	1,874,738	243.67		69,740		64,911		26,369			(5,350)		9,007		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SBM0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	19,919	1225.76		4,248		2,954		2,954	(1,293)				236		0001
Purchased Call/Missing Reference/SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028	1	287,340	1063.09		82,984		71,218		71,218	(11,766)				3,489		0001
Purchased Call/Missing Reference/SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028	1	24,642	1063.09		7,912		6,108		6,108	(1,804)				299		0001
Purchased Call/Missing Reference/SBM0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	59,503	1029.49		8,985		8,461		8,461	(524)				418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/18/2023	1	2,515,512	243.17	97,033			63,265		20,896			(24,092)		14,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/18/2023	1	2,684,968	243.17	108,538			70,864		22,304			(26,985)		15,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/18/2023	1	197,705	243.17	8,041			5,279		1,642			(2,005)		1,128		0001
Purchased Call/Nasdaq FC Index/NFC0616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/07/2022	1	86,174	242.84	3,864			365		114			(970)		187		0001
Purchased Call/Citi Grandmaster Index/CGM0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/11/2023	1	145,200	328.53	3,735			2,399		2,476			(927)		822		0001
Purchased Call/Citi Grandmaster Index/CGM0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/11/2023	1	1,683,524	328.53	44,890			28,876		28,707			(11,161)		9,532		0001
Purchased Call/Citi Grandmaster Index/CGM0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/11/2023	1	339,551	328.53	9,581			6,189		5,790			(2,385)		1,922		0001
Purchased Call/Citi Grandmaster Index/CGM0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2021	10/11/2023	1	117,314	328.53	3,342			2,192		2,000			(847)		664		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/02/2023	1	261,385	330.77	6,946			4,698		3,871			(1,729)		1,514		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/02/2023	1	65,407	330.77	1,710			1,162		969			(428)		379		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/03/2023	1	62,797	241.52	2,270			1,435		590			(564)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2022	1	495,600	276.13	11,182			4,970		3,300			(5,560)		1,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2022	1	1,331,300	276.13	31,242			13,924		8,866			(15,578)		4,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	01/24/2024	1	68,394	235.19		2,670		2,133		1,349			(545)		428		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/11/2024	1	544,019	240.84		19,991		15,371		6,686			(4,634)		3,369		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000\$7	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	166,275	3244.5	8,912			7,026		2,101			(883)		1,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/11/2024	1	82,179	240.84		2,904		2,245		1,010			(670)		509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/11/2024	1	551,695	240.84		18,738		14,508		6,781			(4,304)		3,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024	1	63,663	235.5		2,176		1,791		1,262			(395)		407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	1	385,827	235.5		12,844		10,585		7,651			(2,271)		2,465		0001
Purchased Call/Missing Reference/SBM0170\$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024	1	128,783	1220.04		18,364		6,335		6,335	(12,030)				858		0001
Purchased Call/Missing Reference/SBM0170\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	845,635	1184.19		218,597		143,076		143,076	(75,521)				10,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2022	01/25/2024	1	1,244,743	234.81		44,159		34,805		25,340			(9,389)		7,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/25/2024	1	405,812	234.81		14,086		11,148		8,261			(2,980)		2,545		0001
Purchased Call/S&P 500 INDEX/SPX6216\$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			480,419		480,419	(325,918)				12,197		0001
Purchased Call/S&P 500 INDEX/SPX621X\$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023	1	1,482,000	4441.67	149,237			44,407		44,407	(184,034)				7,930		0001
Purchased Call/Missing Reference/SBM0170\$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	1	140,049	1220.04		11,008		2,249		2,249	(8,758)				613		0001
Purchased Call/Nasdaq FC Index/NFC061E\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1	1,088,678	252.07	47,724			16,018		4,923			(11,849)		4,460		0001
Purchased Call/Nasdaq FC Index/NFC061E\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/02/2023	1	470,663	252.07	19,083			6,431		2,128			(4,744)		1,928		0001
Purchased Call/Nasdaq FC Index/NFC0610\$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/12/2023	1	509,598	270.68	24,776			14,947		1,612			(6,160)		2,794		0001
Purchased Call/Nasdaq FC Index/NFC0616\$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/02/2022	1	568,476	242.84	25,868			2,270		671			(6,485)		1,190		0001
Purchased Call/Nasdaq FC Index/NFC0616\$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/02/2022	1	426,850	242.84	20,530			1,842		504			(5,278)		894		0001
Purchased Call/Nasdaq FC Index/NFC0616\$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/02/2022	1	92,362	242.84	4,488			404		109			(1,157)		193		0001
Purchased Call/Citi Grandmaster Index/CGM0404\$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2022	01/19/2024	1	2,700,001	324.7		65,359		51,186		64,897			(14,365)		16,841		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	1,891,844	242.13	75,634			40,220		13,673			(18,805)		9,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023	1	906,132	242.13	36,488			19,430		6,549			(9,109)		4,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/21/2023	1	344,711	242.13	13,781			7,349		2,491			(3,445)		1,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/21/2023	1	130,338	242.13	5,232			2,810		942			(1,314)		670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	1,680,170	245.03	62,603			42,370		12,137			(15,565)		9,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/03/2023	1	187,917	245.03	7,048			4,777		1,357			(1,760)		1,090		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1	542,089	260.2	26,625			10,555		1,659			(6,620)		2,408		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023	1	559,867	260.2	26,638			10,574		1,713			(6,650)		2,487		0001
Purchased Call/Nasdaq FC Index/NFC061GSX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/14/2023	1	135,918	260.2	6,258			2,488		416			(1,564)		604		0001
Purchased Call/Nasdaq FC Index/NFC061SST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2022	1	1,693,448	280.26	66,044			30,384		2			(32,751)		5,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	1	482,689	232.62		16,932		16,252		12,927			(702)		3,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/24/2024	1	3,069,229	232.62		104,499		100,441		82,200			(4,192)		21,161		0001
Purchased Call/Nasdaq FC Index/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2023	1	836,873	252.74		29,900		24,118		4,629			(5,832)		3,749		0001
Purchased Call/Nasdaq FC Index/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2023	1	1,215,237	252.74		39,091		31,796		6,722			(7,538)		5,444		0001
Purchased Call/Nasdaq FC Index/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/19/2023	1	246,199	252.74		6,644		5,419		1,362			(1,266)		1,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/10/2024	1	135,586	240.46		4,703		3,640		1,714			(1,082)		839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	10/27/2023	1	227,600	245.01	8,509			5,740		1,616			(2,145)		1,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	10/27/2023	1	221,935	245.01	6,603			4,796		1,576			(1,792)		1,278		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/06/2024	1	54,511	259.8		2,170		1,778		522			(401)		345		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1	4,579,655	242.11		174,027		163,480		72,657			(10,966)		22,165		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2023	1	1,545,625	242.11		49,029		46,571		24,522			(2,836)		7,481		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2023	1	421,756	242.11		10,382		9,889		6,691			(574)		2,041		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2023	1	1,101,000	242.11		20,418		19,503		17,468			(967)		5,329		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/07/2023	1	833,745	242.11		17,322		16,639		13,228			(728)		4,035		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/09/2024	1	1,974,901	323.41		49,767		40,531		52,013			(9,280)		12,544		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			3,750		1,383			(434)		856		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			8,579		2,656			(1,055)		1,993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024	1	518,025	235.11		19,081		16,482		10,973			(2,617)		3,400		0001
Purchased Call/Nasdaq FC Index/NFC061H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	1	149,194	258.39	7,400			3,060		585			(1,835)		679		0001
Purchased Call/Citi Grandmaster Index/CGM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2021	07/14/2023	1	335,760	326.5	8,278			4,334		3,992			(2,070)		1,711		0001
Purchased Call/Citi Grandmaster Index/CGM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/14/2023	1	243,294	326.5	6,572			3,475		2,893			(1,659)		1,240		0001
Purchased Call/S&P 500 INDEX/SPX721FS$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,720,000	4521.54		208,808		66,511		66,511	(142,297)				10,915		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69		14,779		14,723		15,315			(65)		3,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	1	273,465	232.89		9,112		8,810		7,233			(338)		1,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	05/31/2024	1	826,225	232.89		27,708		26,827		21,854			(917)		5,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	05/31/2024	1	418,227	232.89		14,331		13,894		11,062			(455)		2,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/22/2023	1	2,480,979	243.6	94,005			66,180		21,490			(23,372)		14,663		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/22/2023	1	1,386,689	243.6	41,669			29,376		12,011			(10,389)		8,196		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	11/22/2023	1	139,163	243.6	4,073			2,896		1,205			(1,024)		822		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028	1	335,000	100		49,145		2,364		2,364	(46,781)				4,025		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2022	1	2,206,065	266.74	88,463			8,042					(43,868)		3,367		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/03/2022	1	1,155,862	266.74	46,496			4,239					(23,120)		1,764		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S2	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			8,312		2,774			(1,067)		1,977		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SK	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	254,212	3259.99	13,626			11,301		3,209			(1,350)		2,588		0001
Purchased Call/Nasdaq FC Index/NFC061ISM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	1	163,632	249.62	8,132			3,612		1,500			(2,019)		770		0001
Purchased Call/Nasdaq FC Index/NFC061ISM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/19/2023	1	972,003	249.62	47,039			20,921		8,912			(11,695)		4,572		0001
Purchased Call/Nasdaq FC Index/NFC061ISM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/19/2023	1	438,323	249.62	22,933			10,214		4,019			(5,725)		2,062		0001
Purchased Call/Nasdaq FC Index/NFC061ISM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/19/2023	1	69,879	249.62	3,670			1,637		641			(918)		329		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/03/2022	1	814,291	266.74	36,114			13,320					(18,007)		1,243		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/03/2022	1	203,109	266.74	8,513			785					(4,257)		310		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/03/2022	1	160,999	266.74	6,905			638					(3,481)		246		0001
Purchased Call/Nasdaq FC Index/NFC061MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/03/2022	1	86,325	266.74	3,372			313					(1,705)		132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/28/2023	1	3,675,691	240.77	138,009			86,184		36,792			(34,266)		20,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/28/2023	1	668,400	240.77	23,514			14,745		6,690			(5,846)		3,731		0001
Purchased Call/Citi Grandmaster Index/CGM0400SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	07/28/2023	1	77,669	327.48	2,642			2,105		1,315			(540)		403		0001
Purchased Call/S&P 500 INDEX/SPXE000SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	1,087,087	3759.89		56,637		58,044		58,044	1,407				5,376		0001
Purchased Call/Nasdaq FC Index/NFC0616SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/02/2022	1	225,991	244.23	9,882			870		180			(2,491)		473		0001
Purchased Call/Nasdaq FC Index/NFC0616SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/02/2022	1	51,276	244.23	2,276			206		41			(588)		107		0001
Purchased Call/Citi Grandmaster Index/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/12/2024	1	1,391,134	326.05		34,303		26,533		30,555			(7,905)		8,623		0001
Purchased Call/Citi Grandmaster Index/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	1	214,981	326.05	5,229			4,050		4,722			(1,199)		1,333		0001
Purchased Call/Citi Grandmaster Index/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024	1	493,813	326.05	11,707			9,080		10,846			(2,636)		3,061		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/12/2023	1	191,660	248.21	9,034			3,942		1,952			(2,259)		892		0001
Purchased Call/Nasdaq FC Index/NFC061I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/12/2023	1	52,117	248.21	2,751			1,207		531			(690)		242		0001
Purchased Call/Nasdaq FC Index/NFC061I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/12/2023	1	129,945	248.21	7,078			3,114		1,323			(1,784)		605		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			2,203,237		2,203,237	(2,005,241)				163,107		0001
Purchased Call/S&P 500 INDEX/SPXC00J$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	11/22/2021	11/22/2023	1	1,253,000	4682.94	141,338			29,082		29,082	(125,560)				7,406		0001
Purchased Call/S&P 500 INDEX/SPX715L$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	1	1,671,773	4701.7	180,719			33,848		33,848	(163,253)				9,744		0001
Purchased Call/Nasdaq FC Index/NFC061V$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/03/2023	1	2,520,627	258.39		99,061		59,546		3,819			(39,896)		9,740		0001
Purchased Call/Nasdaq FC Index/NFC061V$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/03/2023	1	672,421	258.39		27,221		16,454		1,019			(10,783)		2,598		0001
Purchased Call/Nasdaq FC Index/NFC061V$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/03/2023	1	805,583	258.39		34,264		20,769		1,221			(13,515)		3,113		0001
Purchased Call/Nasdaq FC Index/NFC061V$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/03/2023	1	149,355	258.39		4,133		2,607		226			(1,529)		577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	2,112,673	235.88		75,772		67,306		43,081			(8,731)		14,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/05/2024	1	560,097	235.88		19,233		17,132		11,421			(2,122)		3,723		0001
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/10/2023	1	190,884	239.32		7,705		7,177		3,368			(547)		885		0001
Purchased Call/Missing Reference/SBM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	68,973	1184.19		9,394		3,934		3,934	(5,461)				443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024	1	2,119,555	234.38		72,979		60,933		46,302			(12,113)		13,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			8,515		4,080			(668)		1,664		0001
Purchased Call/Missing Reference/SBM0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	1	167,021	1134.53		13,111		5,325		5,325	(7,786)				693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	03/21/2024	1	101,489	235.03		2,889		2,664		2,163			(236)		667		0001
Purchased Call/Nasdaq FC Index/NFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2022	1	2,711,142	277.79	106,548			50,779		23			(52,836)		9,359		0001
Purchased Call/Nasdaq FC Index/NFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	1	706,248	277.79	29,568			14,131		6			(14,703)		2,438		0001
Purchased Call/Nasdaq FC Index/NFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/21/2022	1	1,621,857	277.79	71,462			34,437		14			(35,633)		5,599		0001
Purchased Call/Nasdaq FC Index/NFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/21/2022	1	375,989	277.79	18,421			8,927		3			(9,288)		1,298		0001
Purchased Call/S&P 500 INDEX/SPXD00F$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	771,000	100		162,296		32,332		32,332	(129,963)				9,229		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023	1	1,070,731	243.91	42,231			28,134		8,472			(10,485)		6,165		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023	1	297,401	243.91	11,693			7,801		2,353			(2,907)		1,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024	1	426,421	236.48		14,498		13,158		8,457			(1,392)		2,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/19/2024	1	1,949,431	236.48		60,095		54,617		38,662			(5,696)		13,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/19/2024	1	302,226	236.48		9,521		8,665		5,994			(867)		2,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/19/2024	1	376,327	236.48		11,108		10,137		7,463			(983)		2,528		0001
Purchased Call/Citi Grandmaster Index/CGM0403S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2021	11/17/2023	1	1,843,105	331.08	47,709			33,166		27,153			(11,845)		10,840		0001
Purchased Call/Citi Grandmaster Index/CGM0403S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023	1	942,831	331.08	24,348			16,950		13,890			(6,054)		5,545		0001
Purchased Call/Citi Grandmaster Index/CGM0403S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/17/2023	1	129,224	331.08	3,243			2,267		1,904			(811)		760		0001
Purchased Call/Nasdaq FC Index/NFC1610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/08/2023	1	2,424,854	240.9		88,378		76,137		38,079			(12,417)		11,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	01/10/2024	1	95,918	240.46		3,020		2,390		1,213			(632)		594		0001
Purchased Call/Nasdaq FC Index/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/19/2023	1	81,069	252.74		2,383		1,949		448			(438)		363		0001
Purchased Call/Nasdaq FC Index/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/19/2023	1	65,758	252.74		1,780		1,493		364			(290)		295		0001
Purchased Call/S&P 500 INDEX/SPX905K$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	4442	722,925			460,487		460,487	(443,190)				41,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	353,375	181.23		11,343		8,031		9,258			(3,325)		1,485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2023	1	77,083	181.23		2,526		1,794		2,020			(736)		324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023	1	454,227	244.39	17,638			12,108		3,550			(4,385)		2,653		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/10/2023	1	111,859	244.39	4,348			2,989		874			(1,086)		653		0001
Purchased Call/Nasdaq FC Index/NFC061U5E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2023	1	3,066,792	263.59		121,138		67,410		1,605			(53,765)		11,436		0001
Purchased Call/Nasdaq FC Index/NFC061U5E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/19/2023	1	185,765	263.59		7,033		3,947		97			(3,111)		693		0001
Purchased Call/Nasdaq FC Index/NFC061U5E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2023	1	2,892,078	263.59		96,333		54,204		1,514			(42,461)		10,784		0001
Purchased Call/Nasdaq FC Index/NFC061U5E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2023	1	1,108,907	263.59		37,231		21,008		580			(16,237)		4,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/03/2023	1	51,406	245.03	1,829			1,248		371			(458)		298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/03/2023	1	59,149	245.03	2,103			1,435		427			(527)		343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26		2,960		2,949		2,841			(13)		606		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019D	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44		8,448		7,860		3,822			(592)		1,815		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023	1	53,479	181.45		2,057		1,794		1,674			(277)		248		0001
Purchased Call/Nasdaq FC Index/NFC061U58	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/13/2023	1	108,214	267.97		3,344		1,851		24			(1,504)		398		0001
Purchased Call/Nasdaq FC Index/NFC061U58	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/13/2023	1	68,777	267.97		1,663		931		15			(732)		253		0001
Purchased Call/Citi Grandmaster Index/CGM0403S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/10/2023	1	819,196	331.2	21,271			14,602		7,554			(5,289)		4,784		0001
Purchased Call/Citi Grandmaster Index/CGM0403S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023	1	167,791	331.2	4,347			2,988		1,547			(1,085)		980		0001
Purchased Call/S&P 500 INDEX/SPX905IWS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54		5,465,266		3,240,512		3,240,512	(2,224,755)				298,777		0001
Purchased Call/Nasdaq FC Index/NFC061T5C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2022	1	2,668,228	282.82	102,460			50,807		3			(50,809)		9,395		0001
Purchased Call/Nasdaq FC Index/NFC061T5C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/28/2022	1	787,481	282.82	30,211			15,022		1			(15,022)		2,773		0001
Purchased Call/Nasdaq FC Index/NFC061T5C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/28/2022	1	1,759,271	282.82	65,004			32,592		2			(32,412)		6,194		0001
Purchased Call/Nasdaq FC Index/NFC061T5C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/28/2022	1	387,379	282.82	13,122			6,598					(6,561)		1,364		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2022	1	2,224,257	272.03	88,970			18,627					(44,120)		5,108		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	1	504,866	272.03	19,951			4,212					(9,921)		1,159		0001
Purchased Call/Nasdaq FC Index/NFC0610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2022	1	803,324	272.03	27,966			5,920					(13,944)		1,845		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2022	1	408,684	272.03	10,892			2,312					(5,476)		939		0001
Purchased Call/Nasdaq FC Index/NFC0610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/15/2022	1	101,527	272.03	2,807			597					(1,415)		233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/24/2024	1	144,395	232.62		5,003		4,849		3,867			(160)		996		0001
Purchased Call/Nasdaq FC Index/NFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2022	1	615,566	280.26	20,668			9,588		1			(10,277)		2,088		0001
Purchased Call/Nasdaq FC Index/NFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2022	1	1,069,402	280.26	35,601			16,561		1			(17,751)		3,628		0001
Purchased Call/Nasdaq FC Index/NFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2022	1	223,123	280.26	6,990			3,261					(3,514)		757		0001
Purchased Call/Citi Grandmaster Index/CGM0404$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	12/29/2023	1	241,366	328.61		5,281		4,038		4,426			(1,247)		1,477		0001
Purchased Call/Missing Reference/SBM0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	309,781	1220.04		86,584		47,998		47,998	(38,585)				3,722		0001
Purchased Call/S&P 500 INDEX/SPXD00$8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/06/2022	05/08/2028	1	925,000	100		226,348		125,320		125,320	(101,028)				11,196		0001
Purchased Call/S&P 500 INDEX/SPXD00$8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/10/2022	05/08/2028	1	117,506	100		24,089		15,920		15,920	(8,169)				1,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/04/2024	1	1,900,000	242.06		64,050		48,632		20,722			(15,463)		11,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/04/2024	1	286,243	242.06		9,685		7,384		3,122			(2,328)		1,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023	1	439,957	244.7	16,793			9,242		2,499			(4,169)		2,303		0001
Purchased Call/Nasdaq FC Index/NFC061H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/28/2023	1	338,351	258.39	17,442			7,241		1,326			(4,331)		1,539		0001
Purchased Call/Nasdaq FC Index/NFC061H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	1	760,700	258.39	37,036			15,397		2,982			(9,208)		3,460		0001
Purchased Call/Nasdaq FC Index/NFC061H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	04/28/2023	1	56,972	258.39	2,447			1,079		223			(645)		259		0001
Purchased Call/Nasdaq FC Index/NFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/16/2022	1	2,351,879	272.21	94,075			20,066					(46,651)		5,436		0001
Purchased Call/S&P 500 INDEX/SPXD00F$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	10,910	4511.61		940		136		136	(805)				46		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	1	144,557	243.67		4,871		4,546		2,033			(361)		695		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/02/2023	1	636,103	243.67		21,719		20,328		8,947			(1,444)		3,056		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/02/2023	1	2,034,598	243.67		71,892		67,474		28,618			(4,593)		9,775		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/02/2023	1	178,135	243.67		6,082		5,725		2,506			(373)		856		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	1	3,892,747	330.66		96,066		93,139		70,992			(3,052)		26,974		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	05/31/2024	1	354,329	330.66		8,562		8,313		6,462			(261)		2,455		0001

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Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2022	05/31/2024	1	449,644	330.66		10,484		10,222		8,200			(305)		3,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/22/2022	1	94,722	242.13	2,510			146					(1,245)		116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	06/30/2023	1	902,397	241.64	32,602			16,437		6,423			(8,151)		4,512		0001
Purchased Call/Missing Reference/SBM0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028	1	172,640	1135.48		50,773		34,644		34,644	(16,129)				2,090		0001
Purchased Call/S&P 500 INDEX/SPX9057$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	1	23,005	3876.5	929			824		824	(630)				93		0001
Purchased Call/S&P 500 INDEX/SPX715P$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	1	17,697	4511.61		1,389		210		210	(1,179)				75		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/25/2024	1	189,620	234.81		7,809		6,198		3,860			(1,618)		1,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024	1	94,440	233.94		3,839		3,044		2,055			(807)		593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024	1	3,675,490	233.94		159,001		126,233		79,972			(32,897)		23,066		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58		20,482		19,213		9,598			(1,279)		4,401		0001
Purchased Call/Missing Reference/SBM0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023	1	170,157	1124.64		14,446		7,804		7,804	(6,642)				825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/04/2023	1	755,331	244.9	27,604			15,234		4,195			(6,891)		3,954		0001
Purchased Call/Nasdaq FC Index/NFC061W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	1	3,511,208	253.4		138,342		91,459		12,183			(47,507)		14,206		0001
Purchased Call/Nasdaq FC Index/NFC061W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/24/2023	1	698,778	253.4		27,962		18,538		2,425			(9,450)		2,827		0001
Purchased Call/Nasdaq FC Index/NFC061W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/24/2023	1	550,757	253.4		20,539		13,655		1,911			(6,903)		2,228		0001
Purchased Call/Nasdaq FC Index/NFC061W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/24/2023	1	77,353	253.4		3,095		2,064		268			(1,035)		313		0001
Purchased Call/Nasdaq FC Index/NFC061W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	02/24/2023	1	64,663	253.4		2,417		1,625		224			(803)		262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/05/2024	1	756,846	240.67		27,423		20,975		9,340			(6,468)		4,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024	1	1,207,554	234.88		44,985		39,090		26,065			(6,047)		7,939		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/22/2024	1	74,914	234.88		2,842		2,473		1,617			(379)		492		0001
Purchased Call/Missing Reference/SBM0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	177,687	1188.87		51,156		30,351		30,351	(20,805)				2,142		0001
Purchased Call/Nasdaq FC Index/NFC061VSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/08/2023	1	72,313	260.22		2,526		1,575		90			(953)		283		0001
Purchased Call/Nasdaq FC Index/NFC061VSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/08/2023	1	121,372	260.22		3,307		2,098		152			(1,230)		474		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	1	2,835,520	3207.3		167,863		156,624		70,907			(11,418)		36,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/28/2023	1	150,254	240.77	5,723			3,608		1,504			(1,435)		839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/03/2023	1	190,548	245.06	6,967			3,814		1,034			(1,730)		996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/15/2023	1	163,906	240.87	5,791			4,261		1,912			(1,446)		990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/15/2023	1	2,376,004	240.87	85,325			62,871		27,718			(21,331)		14,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/15/2023	1	491,616	240.87	18,349			13,539		5,735			(4,593)		2,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/15/2023	1	699,124	240.87	26,093			19,334		8,156			(6,541)		4,224		0001
Purchased Call/Nasdaq FC Index/NFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2022	1	2,969,737	270.73	109,880			33,297		9			(54,489)		8,188		0001
Purchased Call/Nasdaq FC Index/NFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/19/2022	1	189,654	270.73	6,907			2,099		1			(3,435)		523		0001
Purchased Call/Nasdaq FC Index/NFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/19/2022	1	766,610	270.73	30,384			9,310		2			(15,150)		2,114		0001
Purchased Call/Nasdaq FC Index/NFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/19/2022	1	455,804	270.73	16,499			5,070		1			(8,250)		1,257		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	1	543,144	2986.7		29,819		29,212		25,912			(641)		7,113		0001
Purchased Call/Nasdaq FC Index/NFC061WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	1	2,523,041	247.68		98,903		69,040		17,604			(30,348)		10,503		0001
Purchased Call/Nasdaq FC Index/NFC061WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	1	790,689	247.68		28,795		20,157		5,517			(8,781)		3,291		0001
Purchased Call/Nasdaq FC Index/NFC061WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/10/2023	1	981,184	247.68		32,999		23,164		6,846			(9,872)		4,084		0001
Purchased Call/Nasdaq FC Index/NFC061WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/10/2023	1	155,984	247.68		5,920		4,167		1,088			(1,760)		649		0001
Purchased Call/Nasdaq FC Index/NFC061WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/10/2023	1	125,789	247.68		5,607		3,958		878			(1,656)		524		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/31/2024	1	137,263	232.89		4,485		4,355		3,631			(136)		951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	05/31/2024	1	309,755	232.89		9,430		9,194		8,193			(274)		2,146		0001
Purchased Call/Nasdaq FC Index/NFC061U$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	173,169	259.53		8,589		6,727		1,639			(1,888)		1,080		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/02/2023	1	162,608	243.67		4,725		4,484		2,287			(277)		781		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/02/2023	1	229,566	243.67		5,078		4,833		3,229			(284)		1,103		0001
Purchased Call/Nasdaq FC Index/NFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/02/2023	1	112,142	243.67		2,117		2,032		1,577			(90)		539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024	1	821,360	233.41		32,515		27,036		19,143			(5,583)		5,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/23/2024	1	3,473,387	233.41		133,482		111,143		80,952			(22,462)		22,322		0001
Purchased Call/Missing Reference/SBM0171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2028	1	317,729	1135.48		71,315		63,759		63,759	(7,556)				3,846		0001
Purchased Call/Missing Reference/SBM0171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024	1	63,620	1135.48		9,549		5,332		5,332	(4,217)				434		0001
Purchased Call/Missing Reference/SBM0171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2024	1	82,481	1135.48		8,464		6,913		6,913	(1,551)				562		0001
Purchased Call/Missing Reference/SBM0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	1	79,120	1210.43		10,958		4,058		4,058	(6,900)				520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/18/2024	1	397,473	227.53		14,569		14,428		14,918			(160)		2,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/18/2024	1	155,136	227.53		5,843		5,811		5,823			(56)		1,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/18/2024	1	751,706	227.53		30,361		30,235		28,214			(251)		5,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/04/2023	1	178,418	244.7	6,599			3,642		1,013			(1,647)		934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/01/2023	1	2,459,231	239.55	92,087			65,977		31,414			(22,990)		14,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/01/2023	1	159,995	239.55	6,165			4,423		2,044			(1,541)		954		0001
Purchased Call/Nasdaq FC Index/NFC061P$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2022	1	2,976,214	257.58	118,453			31,000		166			(58,740)		7,632		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061P$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/04/2022	1	965,245	257.58	41,633			10,926		54			(20,702)		2,475		0001
Purchased Call/S&P 500 INDEX/SPXA052$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	37,154	4123.34		3,262		1,623		1,623	(1,639)				172		0001
Purchased Call/S&P 500 INDEX/SPXD00B$J	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2022	03/08/2028	1	663,001	100		119,274		75,752		75,752	(43,522)				7,910		0001
Purchased Call/Missing Reference/NDX0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	1	1,301,000	14327.3		118,651		21,702		21,702	(96,949)				5,697		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/27/2023	1	799,967	253.4		31,199		20,713		2,803			(10,626)		3,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26		53,155		53,009		54,603			(166)		11,113		0001
Purchased Call/Missing Reference/SBM0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	1	27,043	1210.43		1,750		369		369	(1,381)				115		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/06/2022	05/08/2028	1	112,000	100		17,730		8,556		8,556	(9,174)				1,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	1	227,457	241.96	8,536			4,450		1,636			(2,119)		1,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/14/2023	1	180,347	241.96	7,304			3,856		1,297			(1,841)		919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/14/2023	1	87,133	241.96	3,500			1,850		627			(884)		444		0001
Purchased Call/Nasdaq FC Index/NFC061Y$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	1	3,498,768	257.84		134,003		101,619		10,338			(33,133)		15,157		0001
Purchased Call/Missing Reference/SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49		5,255		4,915		4,915	(340)				219		0001
Purchased Call/Missing Reference/SBM0170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53		122,183		91,743		91,743	(30,440)				5,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	871,817	233.43		33,501		28,025		20,430			(5,507)		5,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	2,283,544	233.43		87,652		73,628		53,511			(14,308)		14,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/01/2024	1	220,408	233.43		7,412		6,252		5,165			(1,167)		1,425		0001
Purchased Call/Citi Grandmaster Index/CGM0403$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/22/2023	1	7,409,832	330.77	189,744			133,030		112,340			(47,111)		43,794		0001
Purchased Call/Nasdaq FC Index/NFC061K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/08/2022	1	1,566,174	266.78	59,671			1,160					(29,672)		1,159		0001
Purchased Call/Nasdaq FC Index/NFC061K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/08/2022	1	334,828	266.78	12,852			251					(6,444)		248		0001
Purchased Call/Nasdaq FC Index/NFC061K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	07/08/2022	1	67,813	266.78	3,345			76					(1,941)		50		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	104,776	241.73	4,282			2,277		789			(1,065)		539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	3,555,224	244.77	132,322			86,996		25,419			(32,899)		20,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	1	875,141	244.77	32,965			21,703		6,257			(8,230)		5,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	65,808	237.42		2,234		1,812		1,117			(429)		418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	3,869,946	237.42		123,392		100,213		65,689			(23,560)		24,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	1	1,281,074	237.42		39,660		32,254		21,745			(7,440)		8,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	1	268,907	237.42		8,687		7,075		4,565			(1,620)		1,708		0001
Purchased Call/Nasdaq FC Index/NFC061Y$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/31/2023	1	616,147	257.84		25,784		19,608		1,820			(6,214)		2,669		0001
Purchased Call/Nasdaq FC Index/NFC061I$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/19/2023	1	87,399	249.62	4,688			2,094		801			(1,174)		411		0001
Purchased Call/Nasdaq FC Index/NFC061I$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	05/19/2023	1	55,688	249.62	3,067			1,395		511			(782)		262		0001
Purchased Call/Nasdaq FC Index/NFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	1	1,327,299	257.87		52,428		30,186		1,875			(22,264)		5,034		0001
Purchased Call/Nasdaq FC Index/NFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2023	1	586,298	257.87		22,623		13,134		828			(9,571)		2,224		0001
Purchased Call/S&P 500 INDEX/SPX721A$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,396,000	4696.56	162,774			33,726		33,726	(136,247)				8,490		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/12/2024	1	68,425	235.5		1,993		1,828		1,444			(173)		457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/22/2026	1	153,042	244.83	9,183			7,933		3,607			(910)		1,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/22/2026	1	68,839	244.83	4,161			3,599		1,622			(413)		715		0001
Purchased Call/Citi Grandmaster Index/CGM0404$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	1	116,048	324.7		2,684		2,105		2,789			(581)		724		0001
Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	01/03/2024	1	8,738,953	327.92		226,519		171,681		168,609			(54,998)		53,734		0001

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Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/03/2024	1	620,000	327.92		14,974		11,365		11,962			(3,620)		3,812		0001
Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2022	01/03/2024	1	85,913	327.92		1,884		1,442		1,658			(444)		528		0001
Purchased Call/Nasdaq FC Index/NFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/12/2023	1	584,980	270.68	30,299			18,305		1,850			(7,544)		3,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	12/15/2023	1	300,930	240.87		7,321		5,669		3,511			(1,658)		1,818		0001
Purchased Call/Nasdaq FC Index/NFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2023	1	1,007,691	257.87		42,438		24,706		1,424			(17,887)		3,822		0001
Purchased Call/Nasdaq FC Index/NFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2023	1	341,557	257.87		15,616		9,117		483			(6,507)		1,295		0001
Purchased Call/Nasdaq FC Index/NFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/26/2023	1	62,980	257.87		3,038		1,784		89			(1,256)		239		0001
Purchased Call/Citi Grandmaster Index/CGM0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	02/28/2024	1	209,424	328.75		8,116		6,814		4,008			(1,328)		1,351		0001
Purchased Call/Citi Grandmaster Index/CGM0402$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/03/2023	1	1,365,336	330.58	35,891			24,257		20,533			(8,911)		7,918		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/05/2024	1	440,794	240.67		15,660		12,078		5,440			(3,644)		2,715		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	09/29/2023	1	969,580	327.98	24,950			15,702		16,994			(6,229)		5,419		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	09/29/2023	1	527,808	327.98	14,033			8,843		9,251			(3,508)		2,950		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	09/29/2023	1	388,259	327.98	10,015			6,320		6,805			(2,507)		2,170		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	09/29/2023	1	168,202	327.98	4,482			2,848		2,948			(1,125)		940		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2021	09/29/2023	1	209,738	327.98	6,248			4,021		3,676			(1,595)		1,172		0001
Purchased Call/Nasdaq FC Index/NFC1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/08/2023	1	709,058	240.9		23,370		20,189		11,135			(3,228)		3,278		0001
Purchased Call/Nasdaq FC Index/NFC1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/08/2023	1	179,107	240.9		5,874		5,117		2,813			(797)		828		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24		13,039		12,319		6,682			(724)		2,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/14/2024	1	1,416,539	234.84		50,729		41,666		29,436			(9,281)		9,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/14/2024	1	1,292,034	234.84		45,885		37,739		26,849			(8,343)		8,241		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/14/2024	1	61,407	234.84		2,037		1,687		1,276			(356)		392		0001
Purchased Call/Nasdaq FC Index/NFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/12/2023	1	68,720	270.68	3,290			1,999		217			(821)		377		0001
Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2022	01/03/2024	1	56,032	327.92		1,044		819		1,081			(228)		345		0001
Purchased Call/S&P 500 INDEX/SPXA052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	38,344	4123.34		3,919		1,822		1,822	(2,097)				177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	69,926	234.08		1,832		1,191		792			(642)		282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/27/2023	1	2,054,661	243.4	76,479			41,133		13,169			(18,989)		10,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/22/2029	1	379,122	235.04		26,825		25,185		17,163			(1,648)		4,859		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/27/2023	1	1,944,556	253.4		72,902		48,668		6,812			(24,301)		7,917		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/27/2023	1	126,224	253.4		5,066		3,391		442			(1,679)		514		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	02/27/2023	1	56,313	253.4		2,105		1,421		197			(694)		229		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	02/27/2023	1	104,669	253.4		3,086		2,125		367			(976)		426		0001
Purchased Call/Nasdaq FC Index/NFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	02/27/2023	1	63,608	253.4		2,811		2,059		223			(768)		259		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2028	1	320,020	3298.5	20,129			17,847		5,738			(1,428)		3,983		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/15/2024	1	272,036	235.51		9,044		7,451		5,383			(1,601)		1,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024	1	1,499,774	235.97		50,846		45,391		30,571			(5,510)		10,007		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029	1	126,278	2986.7		6,714		6,580		6,024			(137)		1,654		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2029	1	117,288	2986.7		6,255		6,133		5,595			(125)		1,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/27/2024	1	296,167	234.89		9,885		8,251		6,229			(1,643)		1,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/02/2024	1	5,327,142	232.41		191,622		176,619		141,883			(15,225)		36,141		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/02/2024	1	711,281	232.41		26,993		24,914		18,944			(2,111)		4,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/02/2024	1	121,269	232.41		4,174		3,874		3,230			(316)		823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/02/2024	1	72,140	232.41		2,347		2,181		1,921			(169)		489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/02/2024	1	161,227	232.41		5,064		4,720		4,294			(351)		1,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	679,440	228.22		23,936		23,706		24,493			(262)		4,778		0001
Purchased Call/Missing Reference/SBM0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	60,009	1220.04		6,751		2,534		2,534	(4,217)				400		0001
Purchased Call/Nasdaq FC Index/NFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/16/2022	1	476,667	272.21	16,513			3,532					(8,211)		1,102		0001
Purchased Call/Nasdaq FC Index/NFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/16/2022	1	1,413,347	272.21	36,656			7,862					(18,379)		3,267		0001
Purchased Call/Nasdaq FC Index/NFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/16/2022	1	803,205	272.21	21,953			4,722					(11,038)		1,857		0001
Purchased Call/Nasdaq FC Index/NFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/16/2022	1	73,135	272.21	2,136			461					(1,077)		169		0001
Purchased Call/Nasdaq FC Index/NFC061USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/19/2023	1	74,580	263.59		2,283		1,296		39			(989)		278		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			10,702		2,715			(1,253)		2,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	1,452,814	234.32		52,950		44,478		31,931			(8,643)		9,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	1	1,187,486	234.32		42,215		35,510		26,100			(6,843)		7,676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	879,335	231.62		33,295		31,913		25,132			(1,555)		6,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	1	500,908	231.62		18,642		17,893		14,317			(772)		3,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/24/2024	1	147,876	231.62		5,357		5,148		4,226			(215)		1,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	1,154,177	243.35	43,493			23,516		7,446			(10,799)		5,988		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	200,057	243.35	7,531			4,077		1,291			(1,872)		1,038		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/13/2022	1	3,253,958	276.93	128,531			58,423		13			(63,737)		10,972		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/13/2022	1	162,378	276.93	6,028			2,747		1			(2,997)		548		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/13/2022	1	2,431,661	276.93	108,794			49,726		9			(54,247)		8,199		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/13/2022	1	540,221	276.93	21,185			9,764		2			(10,593)		1,822		0001
Purchased Call/Missing Reference/SBM0170SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43		80,610		47,489		47,489	(33,120)				3,591		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/13/2022	1	101,849	276.93	3,895			1,800					(1,953)		343		0001
Purchased Call/Nasdaq FC Index/NFC061Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	1	3,513,870	257.51		134,230		102,799		11,225			(31,627)		15,361		0001
Purchased Call/Nasdaq FC Index/NFC061Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2023	1	1,430,244	257.51		49,099		37,705		4,569			(11,465)		6,252		0001
Purchased Call/Nasdaq FC Index/NFC061Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2023	1	1,293,244	257.51		44,948		34,806		4,131			(10,401)		5,653		0001
Purchased Call/Nasdaq FC Index/NFC061P$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/04/2022	1	467,170	257.58	20,894			5,498		26			(10,418)		1,198		0001
Purchased Call/Nasdaq FC Index/NFC061P$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/04/2022	1	829,068	257.58	39,236			10,441		46			(19,618)		2,126		0001
Purchased Call/Nasdaq FC Index/NFC061P$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/04/2022	1	178,238	257.58	8,151			2,175		10			(4,087)		457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/01/2023	1	354,920	239.55	13,720			9,857		4,534			(3,435)		2,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/07/2023	1	366,552	241.62	14,093			7,232		2,685			(3,518)		1,850		0001
Purchased Call/Nasdaq FC Index/NFC061U$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/27/2023	1	5,681,602	259.26		225,560		131,576		6,826			(94,809)		21,599		0001
Purchased Call/Nasdaq FC Index/NFC061U$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/27/2023	1	246,512	259.26		10,659		6,235		296			(4,429)		937		0001
Purchased Call/Nasdaq FC Index/NFC061U$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/27/2023	1	477,184	259.26		21,038		12,340		573			(8,707)		1,814		0001
Purchased Call/Citi Grandmaster Index/CGM0401$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/01/2023	1	1,107,880	328.88	29,038			17,150		17,564			(7,220)		5,998		0001
Purchased Call/Citi Grandmaster Index/CGM0401$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023	1	888,926	328.88	22,840			13,508		14,093			(5,710)		4,813		0001
Purchased Call/Citi Grandmaster Index/CGM0401$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/01/2023	1	95,575	328.88	2,473			1,465		1,515			(619)		517		0001
Purchased Call/Citi Grandmaster Index/CGM0401$G	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/01/2023	1	55,548	328.88	1,437			855		881			(360)		301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	1	133,457	227.36		4,737		4,678		5,048			(85)		934		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/14/2024	1	1,649,280	227.36		60,933		60,342		62,384			(674)		11,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024	1	534,870	227.36		20,302		20,189		20,232			(197)		3,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/14/2024	1	217,329	227.36		8,842		8,805		8,220			(74)		1,521		0001
Purchased Call/Nasdaq FC Index/NFC061X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2023	1	1,458,444	254.73		59,487		43,174		5,315			(16,388)		6,190		0001
Purchased Call/Nasdaq FC Index/NFC061X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/20/2023	1	133,659	254.73		5,641		4,140		487			(1,531)		567		0001
Purchased Call/Nasdaq FC Index/NFC061X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	03/20/2023	1	51,471	254.73		1,827		1,399		188			(438)		218		0001
Purchased Call/Citi Grandmaster Index/CGM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2021	07/19/2023	1	453,531	325	12,224			6,440		9,196			(3,035)		2,326		0001
Purchased Call/Citi Grandmaster Index/CGM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/19/2023	1	1,168,324	325	33,684			17,843		23,690			(8,386)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXD0QJ$0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	900,456	100		205,934		43,106		43,106	(162,828)				10,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/29/2023	1	1,445,883	239.83	59,143			37,169		15,856			(14,705)		8,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2021	09/29/2023	1	177,462	239.83	6,889			4,335		1,946			(1,720)		992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/29/2023	1	230,492	239.83	9,149			5,766		2,528			(2,287)		1,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/29/2023	1	183,834	239.83	7,389			4,663		2,016			(1,850)		1,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/07/2023	1	1,884,048	245.09	69,261			47,193		13,683			(17,220)		10,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/07/2023	1	61,454	245.09	2,129			1,471		446			(536)		358		0001
Purchased Call/Nasdaq FC Index/NFC061S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/15/2022	1	103,360	280.26	3,662			1,713					(1,846)		351		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	93,097	3218.49	5,828			4,979		2,061			(413)		1,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/10/2024	1	965,124	230.4		35,815		33,589		29,531			(2,361)		6,587		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/10/2024	1	697,132	230.4		25,567		24,011		21,331			(1,587)		4,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/10/2024	1	362,738	230.4		13,744		12,926		11,099			(835)		2,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024	1	151,424	230.4		5,212		4,908		4,633			(310)		1,033		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/20/2029	1	491,063	234.29		31,674		30,854		23,181			(855)		6,408		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/13/2023	1	3,471,824	245.97	126,469			76,368		19,620			(31,400)		19,059		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/23/2022	1	2,098,374	268.48	83,305			12,163					(41,310)		4,036		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/23/2022	1	1,409,466	268.48	56,278			8,240					(27,984)		2,711		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/23/2022	1	1,436,846	268.48	57,746			8,478					(28,793)		2,763		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/23/2022	1	153,176	268.48	5,842			865					(2,921)		295		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022	1	117,511	268.48	5,734			854					(2,899)		226		0001
Purchased Call/Nasdaq FC Index/NFC061N$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/23/2022	1	67,367	268.48	3,217			480					(1,631)		130		0001
Purchased Call/Nasdaq FC Index/NFC061W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	1	4,209,973	245.45		165,873		114,238		35,675			(51,807)		17,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/23/2024	1	1,894,349	234.89		66,777		55,601		39,598			(11,237)		12,174		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/07/2023	1	233,861	242.11		3,951		3,838		3,710			(155)		1,132		0001
Purchased Call/Missing Reference/SBM0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024	1	122,295	1188.87		18,198		7,312		7,312	(10,885)				824		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/07/2023	1	64,617	242.11		1,324		1,308		1,025			(27)		313		0001
Purchased Call/Nasdaq FC Index/NFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/07/2023	1	105,001	242.11		2,394		2,380		1,666			(21)		508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/08/2023	1	2,554,802	245.27	93,018			63,421		18,229			(23,095)		14,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/07/2027	1	58,815	231.93		3,063		2,981		2,630			(84)		648		0001
Purchased Call/Citi Grandmaster Index/CGM0406$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/26/2024	1	2,241,390	331.41		56,202		51,338		37,904			(4,927)		15,138		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/28/2022	04/26/2024	1	249,400	331.41		6,449		5,916		4,218			(557)		1,684		0001
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	1	113,041	331.41		2,831		2,600		1,912			(241)		763		0001
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/03/2022	04/26/2024	1	362,242	331.41		9,018		8,306		6,126			(722)		2,447		0001
Purchased Call/Citi Grandmaster Index/CGM0403$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023	1	511,701	331.35	13,157			9,044		4,648			(3,285)		2,989		0001
Purchased Call/Citi Grandmaster Index/CGM0403$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/16/2021	11/10/2023	1	258,145	331.35	6,669			4,591		2,345			(1,667)		1,508		0001
Purchased Call/S&P 500 INDEX/SPXD00U$M	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL	KD3XUN706T14HNAYLU02	05/20/2022	05/22/2028	1	462,000	100		106,214		89,444		89,444	(16,769)				5,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	1,670,048	235.78		65,095		51,680		31,591			(13,468)		10,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/01/2022	01/26/2024	1	2,723,801	235.78		108,016		85,874		51,524			(22,230)		17,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/04/2022	01/26/2024	1	263,586	235.78		9,950		7,965		4,986			(2,015)		1,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/08/2022	01/26/2024	1	177,117	235.78		6,671		5,355		3,350			(1,321)		1,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/17/2022	01/26/2024	1	69,849	235.78		2,334		1,906		1,321			(439)		438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/21/2022	06/17/2024	1	1,081,579	227.53		39,597		39,160		40,542			(490)		7,585		0001
Purchased Call/Nasdaq FC Index/NFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/23/2021	09/23/2022	1	2,131,856	266.49	85,701			19,941					(42,498)		5,144		0001
Purchased Call/Nasdaq FC Index/NFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/24/2021	09/23/2022	1	329,358	266.49	13,088			3,054					(6,508)		795		0001
Purchased Call/Nasdaq FC Index/NFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/27/2021	09/23/2022	1	1,100,015	266.49	41,278			9,658					(20,696)		2,654		0001
Purchased Call/Nasdaq FC Index/NFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/28/2021	09/23/2022	1	616,892	266.49	18,542			4,351					(9,323)		1,488		0001
Purchased Call/Nasdaq FC Index/NFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/29/2021	09/23/2022	1	79,808	266.49	2,426			571					(1,223)		193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/24/2022	06/21/2024	1	265,771	228.22		10,329		10,287		9,581			(85)		1,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/27/2022	06/21/2024	1	1,282,440	228.22		49,057		48,921		46,231			(203)		9,018		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SBM0171$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	20,016	1124.64		2,460		1,564		1,564	(896)				139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/21/2024	1	1,975,070	228.22		72,350		72,249		71,199			(200)		13,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/21/2024	1	887,343	228.22		31,921		31,921		31,988					6,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/02/2024	1	76,853	232.41		2,401		2,247		2,047			(163)		521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/12/2023	1	1,787,233	242.21	62,869			32,515		12,397			(15,609)		9,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023	1	891,196	241.12	32,932			24,483		10,312			(8,177)		5,420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/22/2023	1	876,432	241.12	33,950			25,310		10,141			(8,476)		5,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/22/2023	1	55,045	241.12	2,148			1,606		637			(538)		335		0001
Purchased Call/Missing Reference/SBM0170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	21,903	1220.04		6,122		3,394		3,394	(2,728)				263		0001
Purchased Call/Nasdaq FC Index/NFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	1	1,746,056	260.02		65,477		49,965		4,232			(15,607)		7,619		0001
Purchased Call/Nasdaq FC Index/NFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2023	1	1,605,545	260.02		55,696		42,618		3,891			(13,159)		7,006		0001
Purchased Call/Nasdaq FC Index/NFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/04/2023	1	1,506,696	260.02		46,125		35,392		3,652			(10,801)		6,575		0001
Purchased Call/Nasdaq FC Index/NFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/04/2023	1	72,917	260.02		1,770		1,381		177			(392)		318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2022	01/03/2024	1	5,779,898	241.53		219,921		166,680		65,874			(53,397)		35,540		0001
Purchased Call/Citi Grandmaster Index/CGM0401$8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/23/2023	1	4,176,985	327.3	110,264			63,398		73,949			(27,377)		22,377		0001
Purchased Call/Citi Grandmaster Index/CGM0401$8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2021	08/23/2023	1	469,911	327.3	12,405			7,142		8,319			(3,084)		2,517		0001
Purchased Call/Citi Grandmaster Index/CGM0401$8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/23/2023	1	138,012	327.3	3,795			2,200		2,443			(950)		739		0001
Purchased Call/Nasdaq FC Index/NFC061Y$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/31/2023	1	112,576	257.84		4,296		3,276		333			(1,026)		488		0001
Purchased Call/Citi Grandmaster Index/CGM0402$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	09/29/2023	1	209,738	327.98	6,241			4,051		3,676			(1,607)		1,172		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/04/2023	1	51,951	244.9	2,047			1,139		289			(514)		272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	02/23/2024	1	387,178	233.41		13,668		11,573		9,024			(2,141)		2,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/17/2024	1	1,507,589	231.5		48,711		45,901		43,176			(2,869)		10,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/17/2024	1	3,648,815	231.5		117,423		111,107		104,499			(6,765)		25,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/17/2024	1	52,988	231.5		1,788		1,701		1,518			(89)		363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	2,427,100	233.55		78,150		72,437		59,963			(6,003)		16,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/03/2024	1	159,033	233.55		5,107		4,740		3,929			(386)		1,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/03/2024	1	229,782	233.55		6,976		6,484		5,677			(500)		1,560		0001
Purchased Call/Missing Reference/SBM0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2023	1	13,330	1210.43		862		182		182	(681)				57		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/18/2024	1	65,197	227.53		2,593		2,586		2,447			(11)		458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024	1	2,705,353	236.64		92,945		81,647		51,674			(11,618)		17,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	03/28/2024	1	389,909	236.64		13,610		11,972		7,448			(1,685)		2,575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	06/30/2023	1	119,828	241.64	4,423			2,233		853			(1,107)		599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2028	1	772,055	246.24	56,514			49,635		22,104			(3,997)		9,574		0001
Purchased Call/Citi Grandmaster Index/CGM0405$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/27/2024	1	1,221,024	326.48		47,087		39,304		26,968			(7,826)		7,873		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/13/2024	1	1,007,809	336.98		23,477		20,165		6,765			(3,391)		6,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/08/2022	1	253,208	276.13	5,438			2,437		1,686			(2,742)		841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/08/2022	1	72,966	276.13	1,691			767		486			(857)		242		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	791,010	3204.75	49,359			41,590		18,022			(3,493)		9,606		0001
Purchased Call/Nasdaq FC Index/NFC061X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	1	4,405,697	257.34		165,654		122,400		12,928			(44,144)		18,841		0001
Purchased Call/Nasdaq FC Index/NFC061X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/24/2023	1	671,567	257.34		27,036		20,032		1,971			(7,040)		2,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/09/2024	1	109,996	240.67		4,077		3,132		1,367			(948)		680		0001
Purchased Call/Missing Reference/SBM0171$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	169,425	1124.64		24,990		15,452		15,452	(9,539)				1,180		0001
Purchased Call/Missing Reference/SBM0171$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024	1	116,324	1063.09		17,472		14,087		14,087	(3,385)				801		0001
Purchased Call/Missing Reference/SBM0171$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2024	1	22,463	1063.09		3,973		2,720		2,720	(1,252)				155		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/23/2022	1	3,135,118	280.79	121,643			58,968		7			(60,321)		10,885		0001
Purchased Call/S&P 500 INDEX/SPX715S$Z	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023	1	20,534	3759.89		1,403		1,423		1,423	21				102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			2,551		1,564			(318)		524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/02/2024	1	315,576	238.18		10,374		8,314		4,995			(2,092)		1,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024	1	923,466	238.18		30,397		24,393		14,617			(6,096)		5,831		0001
Purchased Call/Missing Reference/SBM0170$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	79,538	1184.19		6,101		1,454		1,454	(4,646)				320		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2023	1	2,224,418	261.46		86,752		51,143		2,022			(35,652)		8,536		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/31/2023	1	1,447,492	261.46		58,296		34,462		1,315			(23,863)		5,555		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/31/2023	1	1,296,408	261.46		53,947		31,980		1,178			(21,995)		4,975		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/31/2023	1	660,346	261.46		22,756		13,603		600			(9,241)		2,534		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	01/31/2023	1	340,701	261.46		12,444		7,460		310			(5,033)		1,307		0001
Purchased Call/S&P 500 INDEX/SPXD00M$I	FixedAnnuityHedge	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/22/2022	04/21/2028	1	639,000	100		153,680		60,698		60,698	(92,981)				7,704		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/25/2022	04/21/2028	1	112,552	100		25,369		10,691		10,691	(14,678)				1,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/08/2023	1	2,402,287	240.38	87,644			63,467		28,882			(21,761)		14,419		0001
Purchased Call/Citi Grandmaster Index/CGM0402SU	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023	1	560,474	330.58	15,055			10,189		8,429			(3,743)		3,250		0001
Purchased Call/Missing Reference/SBM0170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	1	37,009	1220.04		2,417		490		490	(1,927)				162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/04/2023	1	1,921,979	240.6	73,333			46,400		19,811			(18,207)		10,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/04/2023	1	3,433,656	240.6	132,580			84,004		35,393			(32,963)		19,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/04/2023	1	852,790	240.6	33,601			21,408		8,790			(8,366)		4,792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/04/2023	1	153,057	240.6	5,719			3,649		1,578			(1,432)		860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/04/2023	1	1,127,246	240.6	49,710			32,071		11,619			(12,584)		6,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/11/2024	1	1,884,726	235.35		66,387		59,274		40,200			(7,184)		12,585		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/11/2024	1	230,791	235.35	8,335			7,452		4,923			(892)		1,541		0001
Purchased Call/Nasdaq FC Index/NFC061YS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/03/2023	1	2,136,070	257.84		81,851		62,578		6,393			(19,392)		9,304		0001
Purchased Call/Nasdaq FC Index/NFC061YS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/03/2023	1	161,083	257.84	5,435			4,167		482			(1,276)		702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/13/2023	1	881,969	245.97	33,777			20,424		4,984			(8,398)		4,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/13/2023	1	650,135	245.97	24,106			14,637		3,674			(6,002)		3,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/10/2024	1	90,189	229.06		2,925		2,861		3,067			(68)		629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/10/2024	1	538,075	229.06		17,430		17,069		18,299			(384)		3,755		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/17/2024	1	255,871	227.53		9,379		9,288		9,591			(103)		1,794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/17/2024	1	737,435	227.53		27,743		27,589		27,642			(268)		5,171		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028	1	726,780	3255.4	44,842			41,525		15,679			(3,174)		9,254		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/22/2028	1	120,059	3255.4	7,378			6,840		2,590			(522)		1,529		0001
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/21/2024	1	749,625	326.18		18,501		18,399		18,093			(178)		5,272		0001
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/21/2024	1	248,623	326.18		6,304		6,278		6,001			(52)		1,748		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/13/2023	1	1,643,890	329.15	42,252			25,514		25,906			(10,491)		9,024		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2021	09/13/2023	1	753,682	329.15	19,898			12,032		11,877			(4,947)		4,138		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/13/2023	1	119,801	329.15	2,959			1,799		1,888			(738)		658		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	09/13/2023	1	244,895	329.15	6,525			4,213		3,859			(1,727)		1,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/03/2024	1	149,203	233.55		4,498		4,186		3,686			(317)		1,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	05/03/2024	1	65,251	233.55		1,531		1,495		1,612			(38)		443		0001
Purchased Call/Citi Grandmaster Index/CGM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	06/29/2023	1	37,993	326.46	995			500		439			(247)		190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/08/2023	1	2,097,376	245.27	73,798			50,526		14,965			(18,373)		12,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/08/2023	1	212,525	245.27	7,842			5,376		1,516			(1,955)		1,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	11/08/2023	1	323,227	245.27	8,895			6,409		2,306			(2,330)		1,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2027	1	121,465	235.97		6,778		6,480		4,556			(308)		1,327		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061K$//	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/08/2022	1	1,627,042	266.24	62,641			1,215					(31,063)		1,204		0001
Purchased Call/Nasdaq FC Index/NFC061K$//	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/08/2022	1	445,302	266.24	17,361			338					(8,633)		330		0001
Purchased Call/Nasdaq FC Index/NFC061K$//	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/08/2022	1	302,017	266.24	11,866			231					(5,949)		224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/02/2024	1	157,705	238.18		5,112		4,108		2,496			(1,008)		996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024	1	253,724	238.18		8,330		6,704		4,016			(1,634)		1,602		0001
Purchased Call/Citi Grandmaster Index/CGM0403$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023	1	1,419,933	330.77	36,575			25,749		21,528			(9,093)		8,392		0001
Purchased Call/Citi Grandmaster Index/CGM0403$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	11/22/2023	1	83,367	330.77	1,893			1,351		1,264			(479)		493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/17/2024	1	289,771	227.53		11,704		11,655		10,862			(97)		2,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/17/2024	1	177,782	227.53		6,766		6,766		6,664			(9)		1,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/17/2024	1	346,715	227.53		12,983		12,983		12,996					2,431		0001
Purchased Call/Nasdaq FC Index/NFC061Y$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	1	1,391,685	250.53		54,832		42,899		8,959			(12,018)		6,149		0001
Purchased Call/Nasdaq FC Index/NFC061X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/24/2023	1	415,396	257.34		17,788		13,217		1,219			(4,595)		1,776		0001
Purchased Call/Nasdaq FC Index/NFC061X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/24/2023	1	122,028	257.34		5,022		3,742		358			(1,287)		522		0001
Purchased Call/Nasdaq FC Index/NFC061X$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2023	1	5,133,321	256.66		190,446		138,506		15,735			(52,177)		21,870		0001
Purchased Call/Nasdaq FC Index/NFC061X$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2023	1	1,449,590	256.66		50,831		37,070		4,443			(13,825)		6,176		0001
Purchased Call/Nasdaq FC Index/NFC061X$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2023	1	970,863	256.66		37,827		27,817		2,976			(10,212)		4,136		0001
Purchased Call/Nasdaq FC Index/NFC061X$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/22/2023	1	99,286	256.66		3,834		2,827		304			(1,027)		423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/03/2024	1	437,676	241.53		15,222		11,553		4,988			(3,680)		2,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/03/2024	1	92,129	241.53		3,242		2,481		1,050			(763)		566		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$O	FixedAnnuityHedge	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028	1	617,000	100		147,155		83,275		83,275	(63,880)				7,522		0001
Purchased Call/S&P 500 INDEX/SPXD00M$H	FixedAnnuityHedge	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/22/2022	04/21/2028	1	222,000	100		34,565		9,775		9,775	(24,790)				2,676		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/26/2024	1	258,012	326.48		9,942		8,296		4,174			(1,655)		1,662		0001
Purchased Call/Nasdaq FC Index/NFC061W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/06/2023	1	2,132,579	250.58		66,723		45,837		10,750			(20,954)		8,807		0001
Purchased Call/Nasdaq FC Index/NFC061W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/06/2023	1	69,293	250.58		2,472		1,703		349			(772)		286		0001
Purchased Call/Nasdaq FC Index/NFC061W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/06/2023	1	63,231	250.58		2,062		1,444		319			(620)		261		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	09/13/2023	1	287,750	329.15	6,338			4,281		4,535			(1,760)		1,580		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	09/13/2023	1	118,448	329.15		2,753		2,528		1,867			(240)		650		0001
Purchased Call/Missing Reference/SBM0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	1	78,773	1220.04		6,192		1,161		1,161	(5,031)				345		0001
Purchased Call/Missing Reference/SBM0172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023	1	66,510	1029.49		5,693		5,220		5,220	(473)				329		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	05/31/2024	1	1,662,157	330.66		30,814		30,168		30,313			(688)		11,517		0001
Purchased Call/Citi Grandmaster Index/CGM0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2021	10/11/2023	1	132,049	328.53	3,839			2,594		2,252			(1,003)		748		0001
Purchased Call/Missing Reference/SBM0172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023	1	10,003	1029.49		856		785		785	(71)				49		0001
Purchased Call/Citi Grandmaster Index/CGM0404$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	1	2,988,574	324.63		70,335		57,123		73,115			(13,429)		18,982		0001
Purchased Call/Citi Grandmaster Index/CGM0404$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024	1	3,061,115	324.63		76,475		62,195		74,890			(14,346)		19,443		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	10/27/2023	1	1,892,154	330.52	47,802			31,890		28,348			(11,885)		10,894		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	10/27/2023	1	66,970	330.52	1,749			1,170		1,003			(437)		386		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	10/27/2023	1	440,019	330.52	11,556			7,774		6,592			(2,897)		2,533		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	10/27/2023	1	179,052	330.52	4,832			3,260		2,683			(1,218)		1,031		0001
Purchased Call/Missing Reference/SBM0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2023	1	60,186	1210.43		4,664		913		913	(3,752)				256		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2022	1	255,179	3256.74	5,869			614					(2,895)		417		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2022	1	195,396	3236.83	4,475			87					(2,219)		145		0001
Purchased Call/Nasdaq FC Index/NFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2023	1	1,124,545	233.2		42,508		42,274		34,768			(349)		5,600		0001
Purchased Call/Nasdaq FC Index/NFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/27/2023	1	478,883	233.2		15,812		15,769		14,806			(87)		2,385		0001
Purchased Call/Nasdaq FC Index/NFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/27/2023	1	608,885	233.2		20,314		20,314		18,825			(56)		3,032		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/27/2023	1	463,457	233.2		14,230		14,230		14,329					2,308		0001
Purchased Call/Nasdaq FC Index/NFC061S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/13/2022	1	57,100	276.93	2,052			951					(1,037)		193		0001
Purchased Call/Citi Grandmaster Index/CGM0406$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/19/2024	1	788,628	334.35		17,738		16,121		10,911			(1,681)		5,298		0001
Purchased Call/Citi Grandmaster Index/CGM0406$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/19/2024	1	50,904	334.35		1,063		969		704			(95)		342		0001
Purchased Call/Citi Grandmaster Index/CGM0406$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	04/19/2024	1	279,424	334.35		5,650		5,364		3,866			(293)		1,877		0001
Purchased Call/Citi Grandmaster Index/CGM0402$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/10/2023	1	856,629	328.57	21,952			14,091		14,549			(5,458)		4,845		0001
Purchased Call/Citi Grandmaster Index/CGM0402$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/10/2023	1	684,776	328.57	18,215			11,708		11,630			(4,535)		3,873		0001
Purchased Call/Citi Grandmaster Index/CGM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	1	1,013,699	326.9	27,257			14,494		17,812			(6,777)		5,212		0001
Purchased Call/Citi Grandmaster Index/CGM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2021	07/21/2023	1	376,588	326.9	10,276			5,472		6,617			(2,565)		1,936		0001
Purchased Call/Citi Grandmaster Index/CGM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/21/2023	1	262,173	326.9	6,945			3,703		4,607			(1,736)		1,348		0001
Purchased Call/Citi Grandmaster Index/CGM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2021	07/21/2023	1	132,526	326.9	3,580			1,922		2,329			(899)		681		0001
Purchased Call/S&P 500 INDEX/SPXD00J$O	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	26,544	100		6,071		1,271		1,271	(4,800)				319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/15/2023	1	5,971,493	245.31	216,164			149,263		43,087			(53,670)		35,050		0001
Purchased Call/Nasdaq FC Index/NFC061U$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	01/31/2023	1	65,979	261.46		1,769		1,104		60			(676)		253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/11/2023	1	675,731	240.75	25,064			16,100		6,989			(6,223)		3,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023	1	506,509	240.75	18,977			12,207		5,239			(4,718)		2,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/11/2023	1	170,178	240.75	6,984			4,511		1,760			(1,739)		964		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2023	1	260,866	2983.14		5,739		5,138		3,698			(641)		1,233		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/26/2023	1	1,243,356	327.82	31,366			16,826		20,447			(7,788)		6,434		0001
Purchased Call/Nasdaq FC Index/NFC061Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2023	1	322,797	257.51		9,126		7,106		1,031			(2,034)		1,411		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/05/2023	1	55,210	257.51		1,681		1,316		176			(367)		241		0001
Purchased Call/Nasdaq FC Index/NFC061YS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/05/2023	1	79,393	257.51		2,420		1,928		254			(496)		347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/28/2023	1	1,114,605	239.88	41,541			20,685		9,618			(10,314)		5,558		0001
Purchased Call/Citi Grandmaster Index/CGM0408S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024	1	128,899	326.18		3,240		3,232		3,111			(13)		906		0001
Purchased Call/Citi Grandmaster Index/CGM0408S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2022	06/21/2024	1	139,872	326.18		3,443		3,439		3,376			(10)		984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/10/2023	1	1,850,581	241.48	65,753			42,205		17,779			(16,348)		10,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/23/2024	1	92,600	234.89		3,079		2,567		1,936			(515)		595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	02/23/2024	1	400,000	234.89		14,032		11,716		8,361			(2,329)		2,571		0001
Purchased Call/Missing Reference/SBM0171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	1	90,036	1124.64		6,573		3,652		3,652	(2,921)				436		0001
Purchased Call/Citi Grandmaster Index/CGM0405M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024	1	1,377,496	336.98		32,048		27,515		10,482			(4,642)		8,977		0001
Purchased Call/Missing Reference/SBM0171S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	1	47,067	1135.48		3,737		1,744		1,744	(1,993)				218		0001
Purchased Call/Nasdaq FC Index/NFC061YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/03/2023	1	247,544	257.84		8,420		6,509		741			(1,959)		1,078		0001
Purchased Call/Nasdaq FC Index/NFC061YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/03/2023	1	64,169	257.84		1,919		1,500		192			(422)		280		0001
Purchased Call/Citi Grandmaster Index/CGM0405SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/14/2024	1	3,619,975	335.73		90,571		77,811		43,737			(13,063)		23,647		0001
Purchased Call/Citi Grandmaster Index/CGM0405SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/14/2024	1	113,898	335.73		2,656		2,292		1,376			(367)		744		0001
Purchased Call/Citi Grandmaster Index/CGM0405SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/14/2024	1	56,380	335.73		1,374		1,187		681			(188)		368		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/22/2022	06/22/2028	1	190,000	100		45,714		44,364		44,364	(1,350)				2,324		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00015$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/06/2023	1	102,418	3207.3		2,335		1,226		38			(1,116)		369		0001
Purchased Call/Nasdaq FC Index/NFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	2,769,272	268.06	108,832			10,581					(54,117)		4,349		0001
Purchased Call/Nasdaq FC Index/NFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/05/2022	1	649,995	268.06	26,139			2,548					(13,106)		1,021		0001
Purchased Call/Nasdaq FC Index/NFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/05/2022	1	78,448	268.06	2,900			284					(1,458)		123		0001
Purchased Call/Nasdaq FC Index/NFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	08/05/2022	1	190,963	268.06		5,628		961					(4,649)		300		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00Y$C	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028	1	192,000	100		31,181		15,376		15,376	(15,805)				2,341		0001
Purchased Call/Nasdaq FC Index/NFC061W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2023	1	1,310,593	245.45		59,322		40,969		11,106			(18,416)		5,434		0001
Purchased Call/Nasdaq FC Index/NFC061W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2023	1	1,350,630	245.45		59,154		41,193		11,445			(18,251)		5,600		0001
Purchased Call/Nasdaq FC Index/NFC061W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2023	1	238,759	245.45		9,630		6,725		2,023			(2,953)		990		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	10/27/2023	1	175,978	330.52	3,892			2,827		2,637			(1,056)		1,013		0001
Purchased Call/Nasdaq FC Index/NFC061L$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2022	1	2,340,107	266.97	90,796			3,002					(45,025)		2,208		0001
Purchased Call/Nasdaq FC Index/NFC061L$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/13/2022	1	252,682	266.97	9,787			324					(4,866)		238		0001
Purchased Call/Nasdaq FC Index/NFC061L$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/13/2022	1	698,100	266.97	26,123			873					(13,025)		659		0001
Purchased Call/Nasdaq FC Index/NFC061L$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/13/2022	1	108,916	266.97	3,994			135					(2,019)		103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023	1	167,481	245.98	6,598			3,705		844			(1,647)		884		0001
Purchased Call/Missing Reference/SBM0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	1	25,014	1135.48		1,618		792		792	(827)				116		0001
Purchased Call/Missing Reference/SBM0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2023	1	29,999	1135.48		1,316		949		949	(367)				139		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024	1	2,045,759	337.02		47,408		40,673		22,350			(6,895)		13,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	357,762	240.38	13,157			9,540		4,301			(3,271)		2,147		0001
Purchased Call/Missing Reference/SBM0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	1	10,767	1063.09		932		704		704	(229)				51		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/23/2022	1	557,615	280.79	24,168			11,781		1			(12,118)		1,936		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/23/2022	1	162,878	280.79	6,827			3,337					(3,433)		566		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/23/2022	1	2,276,089	280.79	95,408			46,769		5			(48,103)		7,903		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/23/2022	1	107,402	280.79	4,295			2,123					(2,172)		373		0001
Purchased Call/Nasdaq FC Index/NFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/23/2022	1	107,155	280.79	3,919			1,943					(1,987)		372		0001
Purchased Call/Nasdaq FC Index/NFC061X$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2023	1	1,836,403	244.2		71,987		50,768		17,819			(21,300)		7,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08		3,512		3,268		2,417			(246)		650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	1	900,146	234.33		31,998		26,916		19,763			(5,187)		5,818		0001
Purchased Call/Nasdaq FC Index/NFC061M$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	1	1,321,273	269.92	52,190			5,060					(25,881)		2,075		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1	532,763	269.92	19,304			1,877					(9,599)		837		0001
Purchased Call/Nasdaq FC Index/NFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/05/2022	1	1,178,344	269.92	43,699			4,260					(21,910)		1,850		0001
Purchased Call/Nasdaq FC Index/NFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/05/2022	1	125,389	269.92	4,269			417					(2,146)		197		0001
Purchased Call/Nasdaq FC Index/NFC1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	1	4,700,865	240.51		180,983		159,545		78,168			(21,817)		22,042		0001
Purchased Call/Nasdaq FC Index/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2022	1	4,814,416	263.71	194,984			44,046		2			(96,691)		11,479		0001
Purchased Call/Nasdaq FC Index/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	1	623,028	263.71	26,272			5,951					(13,064)		1,485		0001
Purchased Call/Nasdaq FC Index/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/21/2022	1	927,223	263.71	41,244			9,421					(20,565)		2,211		0001
Purchased Call/Nasdaq FC Index/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/21/2022	1	257,006	263.71	11,598			2,656					(5,799)		613		0001
Purchased Call/Missing Reference/SBM0171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	1	55,690	1188.87		3,631		1,083		1,083	(2,548)				250		0001
Purchased Call/Nasdaq FC Index/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2023	1	2,356,213	268.06		93,306		49,609		531			(43,713)		8,589		0001
Purchased Call/Nasdaq FC Index/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2023	1	3,057,827	268.06		130,385		69,515		690			(60,894)		11,146		0001
Purchased Call/Nasdaq FC Index/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/10/2023	1	509,746	268.06		22,040		11,783		115			(10,261)		1,858		0001
Purchased Call/Nasdaq FC Index/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/10/2023	1	150,912	268.06		5,742		3,104		34			(2,665)		550		0001
Purchased Call/Nasdaq FC Index/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/10/2023	1	62,118	268.06		1,991		1,085		14			(906)		226		0001
Purchased Call/Nasdaq FC Index/NFC061KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/08/2022	1	143,586	266.24	5,690			111					(2,861)		106		0001
Purchased Call/Nasdaq FC Index/NFC061KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/08/2022	1	67,987	266.24	2,732			54					(1,378)		50		0001
Purchased Call/Missing Reference/SBM0171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	1	29,507	1124.64		2,154		1,197		1,197	(957)				143		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2022	03/08/2028	1	5,999	100		1,079		685		685	(394)				72		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2023	1	276,784	3138.44		6,283		4,085		509			(2,203)		1,115		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2022	1	108,083	3298.5	2,475			470					(1,227)		237		0001
Purchased Call/Nasdaq FC Index/NFC061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2023	1	422,108	250.53		16,562		12,994		2,717			(3,595)		1,865		0001
Purchased Call/Nasdaq FC Index/NFC061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/11/2023	1	1,166,924	250.53		49,978		39,318		7,512			(10,739)		5,156		0001
Purchased Call/Nasdaq FC Index/NFC061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/11/2023	1	65,919	250.53		2,497		1,981		424			(531)		291		0001
Purchased Call/Nasdaq FC Index/NFC061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/11/2023	1	110,679	250.53		4,678		3,743		712			(944)		489		0001
Purchased Call/Nasdaq FC Index/NFC061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	04/11/2023	1	165,059	250.53		3,354		3,092		1,063			(290)		729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/10/2024	1	218,478	230.4		7,491		7,084		6,685			(436)		1,491		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	05/10/2024	1	105,136	230.4		2,948		2,905		3,217			(59)		718		0001
Purchased Call/Nasdaq FC Index/NFC061LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/11/2022	1	1,958,432	266.78	75,172			2,082					(37,482)		1,700		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023	1	553,278	328.57	14,263			9,114		9,355			(3,561)		3,116		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/06/2023	1	2,257,500	328.57	57,715			36,931		38,172			(14,429)		12,713		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/06/2023	1	502,892	328.57	13,347			8,552		8,503			(3,341)		2,832		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/18/2024	1	3,972,581	334.8	96,451			87,044		53,252			(9,513)		26,669		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/18/2024	1	1,472,521	334.8	35,802			32,355		19,739			(3,487)		9,885		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/18/2024	1	129,673	334.8	3,126			2,836		1,738			(301)		871		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/18/2024	1	117,694	334.8	2,580			2,345		1,578			(245)		790		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/18/2024	1	68,165	334.8	1,384			1,262		914			(124)		458		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	04/18/2024	1	191,621	334.8	3,428			3,181		2,569			(251)		1,286		0001
Purchased Call/Citi Grandmaster Index/CGM0405\$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/13/2024	1	223,998	336.98	5,165			4,442		1,504			(740)		1,462		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000\$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/22/2022	1	103,885	3253.62	2,379			138					(1,180)		128		0001
Purchased Call/Nasdaq FC Index/NFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	1	2,094,235	268.4	82,303			9,602					(40,926)		3,594		0001
Purchased Call/Nasdaq FC Index/NFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/12/2022	1	292,212	268.4	10,963			1,283					(5,497)		501		0001
Purchased Call/Nasdaq FC Index/NFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/12/2022	1	255,799	268.4	8,635			1,013					(4,341)		439		0001
Purchased Call/Nasdaq FC Index/NFC0610\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/19/2022	1	1,403,357	269	43,927			9,734					(21,903)		3,305		0001
Purchased Call/Nasdaq FC Index/NFC0610\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/19/2022	1	373,784	269	12,617			2,804					(6,308)		880		0001
Purchased Call/Nasdaq FC Index/NFC0610\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/19/2022	1	64,848	269	1,704			386					(869)		153		0001
Purchased Call/Missing Reference/SBM0171\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023	1	152,064	1124.64		12,910		6,974		6,974	(5,936)				737		0001
Purchased Call/Nasdaq FC Index/NFC0610\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2022	1	3,144,586	270.54	126,098			25,706					(62,531)		7,127		0001
Purchased Call/Nasdaq FC Index/NFC0610\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/13/2022	1	905,938	270.54	34,524			7,057					(17,167)		2,053		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	08/31/2023	1	1,393,687	328.43	36,536			21,409		22,848			(9,071)		7,537		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	1	3,729,179	236.9		144,319		130,404		80,678			(14,234)		17,703		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/25/2023	1	62,222	236.9		2,671		2,440		1,346			(257)		295		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/25/2023	1	765,760	236.9		36,559		33,495		16,567			(3,424)		3,635		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/25/2023	1	1,840,296	236.9		86,694		79,651		39,814			(7,245)		8,736		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/25/2023	1	745,091	236.9		34,125		31,441		16,120			(2,764)		3,537		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/25/2023	1	50,472	236.9		2,574		2,391		1,092			(202)		240		0001
Purchased Call/Nasdaq FC Index/NFC061P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/30/2022	1	3,335,650	260.74	132,092			33,390		44			(65,683)		8,373		0001
Purchased Call/Nasdaq FC Index/NFC061P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/30/2022	1	175,796	260.74	6,648			1,690		2			(3,342)		441		0001
Purchased Call/Nasdaq FC Index/NFC061P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	09/30/2022	1	198,066	260.74	7,786			1,985		3			(3,926)		497		0001
Purchased Call/Nasdaq FC Index/NFC061P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/30/2022	1	101,105	260.74	3,459			877		1			(1,734)		254		0001
Purchased Call/Nasdaq FC Index/NFC061P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	09/30/2022	1	61,741	260.74		3,284		1,124		1			(2,157)		155		0001
Purchased Call/Citi Grandmaster Index/CGM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023	1	2,991,569	327.76	76,214			42,002		49,989			(18,949)		15,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/07/2023	1	1,133,632	240.33	41,980			30,258		13,679			(10,423)		6,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/07/2023	1	106,915	240.33	3,941			2,857		1,290			(981)		641		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	1	3,446,641	230.07		132,006		129,461		124,282			(2,893)		17,043		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/22/2023	1	178,960	230.07		7,281		7,200		6,453			(140)		885		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/22/2023	1	212,026	230.07		9,704		9,623		7,645			(160)		1,048		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/22/2023	1	262,259	230.07		11,593		11,528		9,457			(97)		1,297		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/22/2023	1	169,812	230.07		6,532		6,514		6,123			(36)		840		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/22/2023	1	855,140	230.07		33,192		33,192		30,836			(93)		4,229		0001
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2021	12/13/2023	1	58,682	328.82	1,431			1,043		1,045			(355)		354		0001
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/13/2023	1	4,988,187	328.82	125,757			91,806		88,825			(31,267)		30,082		0001
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/13/2023	1	75,215	328.82	1,864			1,368		1,339			(465)		454		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/13/2023	1	297,721	328.82	7,424			5,473		5,302			(1,864)		1,795		0001
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/13/2023	1	94,905	328.82	2,497			1,853		1,690			(631)		572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/10/2024	1	690,510	229.06		23,302		22,852		23,483			(481)		4,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/10/2024	1	94,559	229.06		3,232		3,214		3,216			(32)		660		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2023	1	442,662	241.8		16,688		15,309		7,014			(1,542)		2,117		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/30/2023	1	62,000	241.8		2,333		2,146		982			(192)		297		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/30/2023	1	397,391	241.8		14,610		13,477		6,297			(1,167)		1,901		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/30/2023	1	1,987,918	241.8		81,309		75,631		31,499			(6,289)		9,508		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/30/2023	1	564,480	241.8		20,754		19,358		8,944			(1,552)		2,700		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/30/2023	1	82,376	241.8		3,066		2,868		1,305			(206)		394		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/30/2023	1	158,319	241.8		6,030		5,657		2,509			(389)		757		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/30/2023	1	257,512	241.8		6,305		5,998		4,080			(356)		1,232		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	05/30/2023	1	151,135	241.8		2,644		2,574		2,395			(99)		723		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	05/30/2023	1	105,198	241.8		2,141		2,115		1,667			(44)		503		0001
Purchased Call/Citi Grandmaster Index/CGM0400$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2021	06/29/2023	1	76,570	326.46	2,059			1,091		886			(543)		382		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Q	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023	1	1,044,473	327.91	27,743			20,264		19,818			(6,888)		6,305		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Q	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2021	12/14/2023	1	3,314,124	327.91	90,050			66,045		62,882			(22,389)		20,005		0001
Purchased Call/Nasdaq FC Index/NFC061X$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2023	1	2,444,706	244.2		109,321		77,310		23,721			(32,136)		10,257		0001
Purchased Call/Nasdaq FC Index/NFC061X$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/14/2023	1	1,125,264	244.2		58,705		41,630		10,918			(17,143)		4,721		0001
Purchased Call/Nasdaq FC Index/NFC061X$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/14/2023	1	197,897	244.2		10,803		7,725		1,920			(3,133)		830		0001
Purchased Call/Nasdaq FC Index/NFC061X$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/14/2023	1	52,342	244.2		3,076		2,212		508			(868)		220		0001
Purchased Call/Nasdaq FC Index/NFC0610$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2022	1	2,397,336	260.34	97,092			23,805		27			(48,147)		5,952		0001
Purchased Call/Nasdaq FC Index/NFC0610$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/28/2022	1	1,050,714	260.34	41,732			10,260		12			(20,751)		2,609		0001
Purchased Call/Nasdaq FC Index/NFC0610$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/28/2022	1	1,140,688	260.34	44,560			11,047		13			(22,219)		2,832		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/15/2023	1	384,291	245.31	13,598			9,402		2,773			(3,381)		2,256		0001
Purchased Call/Citi Grandmaster Index/CGM0405$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/20/2024	1	485,526	335.5		11,491		9,926		3,794			(1,576)		3,187		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/15/2023	1	299,355	245.31	7,383			5,205		2,160			(1,872)		1,757		0001
Purchased Call/S&P 500 INDEX/SPXD00FS$	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	72,251	100		9,588		174		174	(9,414)				865		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/12/2024	1	3,723,529	333.53		96,792		86,554		54,066			(10,342)		24,883		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024	1	193,134	333.53		5,044		4,529		2,804			(533)		1,291		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/04/2022	1	3,534,454	277.62	132,895			46,513		4			(66,083)		10,424		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/04/2022	1	269,480	277.62	10,192			3,577					(5,110)		795		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/04/2022	1	1,123,664	277.62	41,568			14,671		1			(20,899)		3,314		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/04/2022	1	63,347	277.62	2,170			772					(1,097)		187		0001
Purchased Call/Nasdaq FC Index/NFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/04/2022	1	103,211	277.62	3,974			1,427					(2,038)		304		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/15/2023	1	722,751	329.01	18,014			10,972		11,541			(4,479)		3,977		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/15/2023	1	437,417	329.01	10,197			6,220		6,985			(2,546)		2,407		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/15/2023	1	205,171	329.01	4,777			2,918		3,276			(1,194)		1,129		0001
Purchased Call/Citi Grandmaster Index/CGM0407$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	1	5,096,934	330.16		130,142		123,141		94,874			(7,498)		34,963		0001
Purchased Call/Nasdaq FC Index/NFC061Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	1	1,745,502	254.5		67,551		51,919		7,546			(15,731)		7,644		0001
Purchased Call/Nasdaq FC Index/NFC061Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/06/2023	1	1,009,566	254.5		40,145		31,112		4,365			(9,264)		4,421		0001
Purchased Call/Nasdaq FC Index/NFC061Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	1	807,020	254.5		30,093		23,387		3,489			(6,881)		3,534		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2022	1	2,367,619	262.59	95,652			12,648					(47,433)		4,337		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2022	1	445,705	262.59	18,382			2,451					(9,141)		817		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	1	3,049,610	248.45		118,630		96,613		24,961			(22,751)		13,708		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	1	494,175	248.45		16,529		13,499		4,045			(3,133)		2,221		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/21/2023	1	507,988	248.45		18,463		15,120		4,158			(3,376)		2,283		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/21/2023	1	906,020	248.45		25,600		21,023		7,416			(4,622)		4,073		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/21/2023	1	86,423	248.45		2,487		2,048		707			(443)		388		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/21/2023	1	330,019	248.45		10,959		9,101		2,701			(1,928)		1,483		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/21/2023	1	88,533	248.45		3,018		2,535		725			(489)		398		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2022	1	671,750	262.59	30,135			4,029					(15,026)		1,231		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/18/2022	1	166,865	262.59	8,369			1,122					(4,208)		306		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2022	1	83,414	262.59	4,266			574					(2,151)		153		0001
Purchased Call/Nasdaq FC Index/NFC061M$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/18/2022	1	55,756	262.59	2,866			386					(1,449)		102		0001
Purchased Call/Citi Grandmaster Index/CGM0405$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024	1	3,426,016	334.94		89,398		76,821		43,829			(12,876)		22,398		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/26/2023	1	64,512	327.82	1,641			882		1,061			(408)		334		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/26/2023	1	314,217	327.82	8,023			4,340		5,167			(2,008)		1,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/11/2023	1	126,742	240.75	5,543			3,636		1,311			(1,405)		718		0001
Purchased Call/Nasdaq FC Index/NFC061R$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/07/2022	1	1,581,307	277.62	58,440			20,941		2			(29,140)		4,719		0001
Purchased Call/Nasdaq FC Index/NFC061R$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/07/2022	1	66,498	277.62	2,276			822					(1,138)		198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/10/2023	1	639,093	241.48	22,946			14,749		6,140			(5,713)		3,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/10/2023	1	546,544	241.48	21,524			13,892		5,251			(5,366)		3,091		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	1	4,695,758	241.99		183,135		150,846		65,254			(32,613)		21,286		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2023	1	1,213,273	241.99		47,981		39,631		16,860			(8,436)		5,500		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2023	1	1,198,789	241.99		54,096		45,055		16,659			(9,389)		5,434		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2023	1	826,677	241.99		31,121		25,992		11,488			(5,330)		3,747		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/26/2023	1	94,497	241.99		4,362		3,674		1,313			(696)		428		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	04/26/2023	1	144,255	241.99		4,602		4,012		2,005			(600)		654		0001
Purchased Call/Nasdaq FC Index/NFC061N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2022	1	1,811,054	274.36	69,363			11,656					(34,397)		3,732		0001
Purchased Call/Nasdaq FC Index/NFC061N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/31/2022	1	554,531	274.36	21,222			3,576					(10,553)		1,143		0001
Purchased Call/Nasdaq FC Index/NFC061N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/31/2022	1	649,528	274.36	24,787			4,223					(12,359)		1,339		0001
Purchased Call/Nasdaq FC Index/NFC061N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	08/31/2022	1	58,304	274.36	2,367			406					(1,197)		120		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061N$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	08/31/2022	1	72,865	274.36	2,401			418					(1,235)		150		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2023	1	980,420	240.51		32,204		28,467		16,303			(3,804)		4,597		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2023	1	711,231	240.51		23,096		20,587		11,827			(2,672)		3,335		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2023	1	1,084,419	240.51		34,628		30,952		18,032			(3,922)		5,085		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/17/2023	1	72,605	240.51		2,243		2,016		1,207			(232)		340		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/17/2023	1	141,670	240.51		5,030		4,586		2,356			(495)		664		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/17/2023	1	126,763	240.51		5,381		4,991		2,108			(432)		594		0001
Purchased Call/Nasdaq FC Index/NFC061RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/07/2022	1	90,285	277.62	3,103			1,121					(1,556)		269		0001
Purchased Call/Nasdaq FC Index/NFC061RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/07/2022	1	156,750	277.62	5,816			2,107					(2,924)		468		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2023	1	1,674,288	270.03		65,967		35,437		251			(30,544)		6,135		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2023	1	206,019	270.03		7,202		3,912		31			(3,324)		755		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2023	1	576,638	270.03		21,034		11,457		86			(9,677)		2,113		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2023	1	866,140	270.03		27,296		14,910		130			(12,394)		3,174		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2023	1	65,801	270.03		1,962		1,074		10			(888)		241		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2023	1	1,266,567	237.77		48,890		43,906		25,776			(5,090)		5,994		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2023	1	214,699	237.77		7,648		6,888		4,369			(777)		1,016		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/23/2023	1	2,315,231	237.77		86,759		78,348		47,117			(8,604)		10,957		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/23/2023	1	1,696,905	237.77		69,726		63,671		34,533			(6,741)		8,031		0001
Purchased Call/Nasdaq FC Index/NFC061XSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/22/2023	1	62,900	256.66		2,593		1,917		193			(679)		268		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024	1	308,353	330.46		7,717		7,483		5,715			(243)		2,144		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2023	1	387,172	2925.69		8,440		8,278		8,896			(185)		1,915		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/22/2023	1	109,011	2925.69		2,369		2,356		2,505			(20)		539		0001
Purchased Call/Nasdaq FC Index/NFC061YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/06/2023	1	587,045	254.5		19,191		14,956		2,538			(4,265)		2,571		0001
Purchased Call/Nasdaq FC Index/NFC061YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/06/2023	1	654,162	254.5		20,203		15,968		2,828			(4,358)		2,865		0001
Purchased Call/Citi Grandmaster Index/CGM0403$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2021	12/01/2023	1	1,105,482	327.28	28,306			20,224		21,644			(7,028)		6,591		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2022	1	75,089	3254.9	1,720			758		6			(853)		249		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	03/22/2024	1	1,618,405	335.46		39,367		34,256		20,118			(5,245)		10,640		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/22/2024	1	257,366	335.46		6,038		5,261		3,199			(783)		1,692		0001
Purchased Call/Nasdaq FC Index/NFC0610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/13/2022	1	768,861	270.54	32,057			6,571					(15,984)		1,743		0001
Purchased Call/Nasdaq FC Index/NFC0610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2022	1	645,725	270.54	27,400			5,664					(13,700)		1,464		0001
Purchased Call/Nasdaq FC Index/NFC0610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/13/2022	1	82,463	270.54	3,106			644					(1,557)		187		0001
Purchased Call/Citi Grandmaster Index/CGM0400$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	1	159,105	326.45	4,382			2,330		1,851			(1,089)		818		0001
Purchased Call/Citi Grandmaster Index/CGM0400$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	06/30/2023	1	1,140,455	326.43	29,941			15,053		20,272			(7,434)		5,702		0001
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100		314,201		306,072		232,173			(8,485)		23,645		0001
Purchased Call/Nasdaq FC Index/NFC1612$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/22/2023	1	788,928	230.07		28,016		28,016		28,448			3,901		3,901		0001
Purchased Call/Citi Grandmaster Index/CGM0407$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/06/2024	1	100,761	330.57		1,905		1,894		1,856			(19)		701		0001
Purchased Call/Citi Grandmaster Index/CGM0400$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2021	08/04/2023	1	602,318	327.41	15,950			8,778		10,343			(3,960)		3,153		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	1	2,532,214	236.99		98,250		86,882		53,514			(11,575)		11,892		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/18/2023	1	497,719	236.99		19,175		17,097		10,518			(2,212)		2,337		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/18/2023	1	939,303	236.99		35,869		32,073		19,850			(4,051)		4,411		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/18/2023	1	371,463	236.99		14,969		13,422		7,850			(1,580)		1,744		0001
Purchased Call/Citi Grandmaster Index/CGM0401$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2021	09/22/2023	1	2,381,630	328.06	64,031			39,567		41,181			(15,898)		13,208		0001
Purchased Call/Citi Grandmaster Index/CGM0401$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/22/2023	1	293,358	328.06	7,968			4,930		5,072			(1,981)		1,627		0001
Purchased Call/Nasdaq FC Index/NFC0611W$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2023	1	54,647	245.45		2,033		1,423		463			(612)		227		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2021	06/16/2023	1	75,916	324.8	2,026			981		1,031			(506)		372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/08/2024	1	1,767,794	233.11		62,261		52,973		42,695			(9,493)		11,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/21/2024	1	74,207	228.64		2,814		2,802		2,609			(23)		522		0001
Purchased Call/Missing Reference/SBM0171$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	1	12,402	1188.87		987		272		272	(715)				56		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000SW	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/21/2022	1	68,844	3236.66	1,577			490		2			(784)		192		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SB	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/08/2023	1	71,605	3150.24		1,775		1,088		99			(687)		280		0001
Purchased Call/Citi Grandmaster Index/CGM0403SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/14/2023	1	151,077	327.91	4,188			3,110		2,867			(1,057)		912		0001
Purchased Call/Citi Grandmaster Index/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/24/2024	1	337,390	326.81		8,197		8,175		7,868			(34)		2,378		0001
Purchased Call/Citi Grandmaster Index/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2022	06/24/2024	1	322,292	326.81		7,672		7,662		7,516			(21)		2,271		0001
Purchased Call/Citi Grandmaster Index/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/24/2024	1	849,329	326.81		20,271		20,271		19,806			(28)		5,985		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023	1	1,444,172	243.56	53,246			32,948		10,792			(13,238)		8,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2021	09/22/2023	1	375,705	243.56	13,744			8,516		2,807			(3,431)		2,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/22/2023	1	277,501	243.56	8,670			5,380		2,074			(2,168)		1,539		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/17/2024	1	1,346,524	330.16	33,076			31,168		25,064			(1,948)		9,237		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	1	78,848	330.16	2,013			1,908		1,468			(113)		541		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/17/2024	1	58,124	330.16	1,521			1,447		1,082			(76)		399		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	05/17/2024	1	1,295,818	330.16	32,341			31,292		24,120			(1,092)		8,889		0001
Purchased Call/Nasdaq FC Index/NFC061XSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/29/2023	1	4,529,495	260.56	166,685			124,440		9,711			(42,471)		19,550		0001
Purchased Call/Nasdaq FC Index/NFC061XSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/29/2023	1	1,064,747	260.56	38,208			28,603		2,283			(9,657)		4,596		0001
Purchased Call/Nasdaq FC Index/NFC061XSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/29/2023	1	1,056,052	260.56	35,585			26,863		2,264			(8,921)		4,558		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	10/05/2023	1	525,313	328.48	13,210			8,376		8,932			(3,280)		2,955		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	10/05/2023	1	2,307,478	328.48	59,921			38,207		39,234			(14,898)		12,980		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/05/2023	1	1,152,080	328.48	32,478			20,940		19,589			(8,199)		6,481		0001
Purchased Call/Nasdaq FC Index/NFC0610SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/28/2022	1	159,208	260.34	6,488			1,613		2			(3,244)		395		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/28/2022	1	60,420	260.34	2,318			580		1			(1,172)		150		0001
Purchased Call/S&P 500 INDEX/SPXD00T$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/12/2023	1	2,472,020	3930		84,884		74,480		67,570			(10,581)		11,501		0001
Purchased Call/S&P 500 INDEX/SPXG13L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	2,117,000	4158.24		49,961		45,786		32,172			(4,667)		10,065		0001
Purchased Call/S&P 500 INDEX/SPXB00M$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/16/2021	07/18/2022	1	2,617,000	4327.16	51,032			2,390		48			(25,168)		2,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	1	92,455	595.09	6,971			3,505		2,883			(1,731)		462		0001
Purchased Call/S&P 500 INDEX/SPXG13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	1,934,000	4158.24		11,604		10,645		7,585			(1,072)		9,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2020	08/05/2022	1	228,413	501.1	17,291			835		25,142			(4,293)		359		0001
Purchased Call/S&P 500 INDEX/SPXG130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	3,232,000	3674.84		55,914		54,527		60,564			(1,975)		15,937		0001
Purchased Call/S&P 500 INDEX/SPX621T$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/09/2021	07/08/2022	1	678,000	14826.1	13,967			272					(6,945)		502		0001
Purchased Call/S&P 500 INDEX/SPX7150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2022	01/17/2023	1	2,713,779	4663		60,749		33,656		5,928			(27,111)		10,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,311,734	557.58		135,764		135,578		129,459			(371)		9,269		0001
Purchased Call/S&P 500 INDEX/SPX715K$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2021	10/14/2022	1	1,810,810	4438	45,476			13,338		3,334			(22,864)		4,879		0001
Purchased Call/S&P 500 INDEX/SPXB17V$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1	2,856,000	4392.59		71,114		56,537		25,138			(15,002)		12,685		0001
Purchased Call/S&P 500 INDEX/SPXG135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/17/2023	1	2,062,000	4411.67		35,673		25,593		11,563			(10,262)		8,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	3,622,275	585.73		296,302		233,623		199,689			(62,913)		22,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	1	364,669	586.29	25,709			10,594		11,202			(6,374)		1,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/27/2023	1	723,310	586.29	50,915			21,010		22,220			(12,642)		3,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/27/2023	1	376,732	586.29	28,607			11,854		11,573			(7,113)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXE13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/05/2022	1	1,368,000	100	33,379			3,236					(16,552)		2,148		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715N$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2021	12/09/2022	1	1,784,378	4696	136,504			62,082		3,366			(69,014)		5,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/19/2024	1	605,985	599.15		48,782		37,994		28,694			(10,826)		3,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/19/2024	1	268,061	595.14		22,544		17,558		13,422			(5,003)		1,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2020	12/30/2022	1	3,117,820	538.78	237,266			59,644		193,791			(58,910)		11,038		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/23/2023	1	550,304	237.77		25,135		23,017		11,199			(2,367)		2,604		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/23/2023	1	505,209	237.77		22,055		20,311		10,281			(1,797)		2,391		0001
Purchased Call/Nasdaq FC Index/NFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	05/23/2023	1	112,934	237.77		5,187		4,859		2,298			(341)		534		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	1	1,764,056	238.49		68,622		58,981		32,834			(9,776)		8,168		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/09/2023	1	2,099,914	238.49		85,673		73,840		39,085			(12,004)		9,723		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2023	1	1,914,905	238.49		71,380		61,692		35,642			(9,832)		8,866		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/09/2023	1	201,150	238.49		7,439		6,483		3,744			(1,007)		931		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2022	1	2,527,245	277.93	97,299			37,258		18			(48,250)		7,826		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2022	1	1,164,907	277.93	48,662			18,789		8			(24,197)		3,607		0001
Purchased Call/S&P 500 INDEX/SPXD00F$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	41,749	100		5,540		100		100	(5,440)				500		0001
Purchased Call/Citi Grandmaster Index/CGM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023	1	2,621,494	327.68	67,522			36,609		43,700			(16,857)		13,601		0001
Purchased Call/Citi Grandmaster Index/CGM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2021	07/28/2023	1	199,432	327.68	5,149			2,796		3,325			(1,287)		1,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2023	1	4,514,569	242.68	175,987			123,385		42,601			(43,695)		26,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/22/2023	1	353,271	242.68	14,091			9,921		3,334			(3,504)		2,088		0001
Purchased Call/Nasdaq FC Index/NFC1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/15/2023	1	1,922,979	239.58		78,017		68,724		33,752			(9,457)		8,989		0001
Purchased Call/Nasdaq FC Index/NFC1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/15/2023	1	935,294	239.58		32,129		28,381		16,416			(3,816)		4,372		0001
Purchased Call/Nasdaq FC Index/NFC1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/15/2023	1	50,803	239.58		1,720		1,532		892			(200)		237		0001
Purchased Call/Nasdaq FC Index/NFC1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/15/2023	1	52,650	239.58		2,147		1,968		924			(185)		246		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2022	1	1,985,840	269.26	78,838			11,945					(39,095)		3,889		0001
Purchased Call/Nasdaq FC Index/NFC061N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2022	1	743,680	269.26	27,205			4,156					(13,528)		1,456		0001
Purchased Call/Nasdaq FC Index/NFC061N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2022	1	1,013,403	269.26	41,890			6,418					(20,887)		1,985		0001
Purchased Call/Citi Grandmaster Index/CGM0406$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024	1	4,650,718	334		119,054		104,152		64,422			(15,025)		30,719		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/05/2024	1	1,207,564	330.46	29,599			28,743		22,381			(894)		8,397		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/05/2024	1	349,508	330.46	6,780			6,648		6,478			(141)		2,430		0001
Purchased Call/Nasdaq FC Index/NFC061S$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2022	1	2,323,438	277.73	91,543			38,332		1			(45,396)		7,521		0001
Purchased Call/Nasdaq FC Index/NFC061S$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/30/2022	1	1,247,999	277.73	45,115			18,944		1			(22,434)		4,040		0001
Purchased Call/Nasdaq FC Index/NFC061S$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/30/2022	1	725,714	277.73	27,620			11,694					(13,772)		2,349		0001
Purchased Call/Nasdaq FC Index/NFC061S$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	11/30/2022	1	53,827	277.73	1,870			794					(935)		174		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2024	1	9,428,209	334.45		228,625		199,733		126,611			(29,126)		62,276		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024	1	102,635	334.45	2,562			2,242		1,378			(323)		678		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	1	396,212	334.45	9,797			8,618		5,321			(1,213)		2,617		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	03/28/2024	1	209,999	334.45	4,967			4,387		2,820			(585)		1,387		0001
Purchased Call/Nasdaq FC Index/NFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	04/21/2023	1	93,847	248.45	2,429			2,064		768			(382)		422		0001
Purchased Call/Citi Grandmaster Index/CGM0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/13/2024	1	51,534	336.98	1,178			1,021		346			(160)		336		0001
Purchased Call/Nasdaq FC Index/NFC061X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/24/2023	1	2,181,357	257.49	81,146			59,792		6,300			(21,787)		9,328		0001
Purchased Call/Nasdaq FC Index/NFC061X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	1	1,451,062	257.49	54,044			39,932		4,191			(14,402)		6,205		0001
Purchased Call/Nasdaq FC Index/NFC061X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/24/2023	1	1,066,809	257.49	42,674			31,619		3,081			(11,112)		4,562		0001
Purchased Call/Nasdaq FC Index/NFC061X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/24/2023	1	77,901	257.49	3,186			2,374		225			(816)		333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023	1	1,119,866	244.67	41,789			27,436		8,056			(10,375)		6,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023	1	407,890	244.67	15,254			10,029		2,934			(3,793)		2,331		0001
Purchased Call/Citi Grandmaster Index/CGM0403$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/30/2023	1	3,992,059	327.37	102,189			72,671		77,614			(25,372)		23,779		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$B	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2021	08/25/2023	1	542,500	327.45	14,662			8,506		5,779			(3,645)		2,913		0001
Purchased Call/Citi Grandmaster Index/CGM0401$B	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023	1	56,249	327.45	1,536			892		599			(383)		302		0001
Purchased Call/Nasdaq FC Index/NFC061N$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	09/02/2022	1	2,496,811	274.74	95,628			16,735					(47,421)		5,228		0001
Purchased Call/Nasdaq FC Index/NFC061N$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/02/2022	1	340,864	274.74	13,325			2,338					(6,626)		714		0001
Purchased Call/Nasdaq FC Index/NFC061N$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/02/2022	1	943,457	274.74	37,431			6,587					(18,819)		1,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	1	742,187	233.41		26,941		24,789		10,557			(2,214)		3,555		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/22/2024	1	99,390	335.46	2,270			1,980		1,236			(292)		653		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/22/2024	1	67,491	335.46	1,595			1,400		839			(201)		444		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	03/22/2024	1	97,700	335.46	2,027			1,835		1,215			(200)		642		0001
Purchased Call/Citi Grandmaster Index/CGM0405$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024	1	2,099,999	328.28	47,658			39,627		41,263			(8,183)		13,496		0001
Purchased Call/Nasdaq FC Index/NFC061L$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/11/2022	1	95,462	266.78	3,643			102					(1,826)		83		0001
Purchased Call/Citi Grandmaster Index/CGM0405$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2022	02/23/2024	1	824,917	328.28		21,284		17,722		16,209			(3,582)		5,301		0001
Purchased Call/Citi Grandmaster Index/CGM0400$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023	1	222,141	327.41	5,767			3,178		3,815			(1,434)		1,163		0001
Purchased Call/Citi Grandmaster Index/CGM0400$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023	1	248,678	327.41	6,228			3,437		4,270			(1,555)		1,302		0001
Purchased Call/Nasdaq FC Index/NFC061X$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/29/2023	1	134,973	260.56		4,533		3,431		289			(1,127)		583		0001
Purchased Call/Nasdaq FC Index/NFC061X$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/27/2023	1	1,912,798	257.34		81,986		61,092		5,691			(21,005)		8,226		0001
Purchased Call/Nasdaq FC Index/NFC061X$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/27/2023	1	231,256	257.34	9,580			7,158		688			(2,435)		994		0001
Purchased Call/Nasdaq FC Index/NFC061X$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/27/2023	1	66,823	257.34	2,584			1,947		199			(651)		287		0001
Purchased Call/Nasdaq FC Index/NFC061X$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/27/2023	1	92,300	257.34	3,884			2,943		275			(947)		397		0001
Purchased Call/Citi Grandmaster Index/CGM0401$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/22/2023	1	278,283	328.06	7,125			4,446		4,812			(1,786)		1,543		0001
Purchased Call/Citi Grandmaster Index/CGM0400$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2021	06/30/2023	1	467,605	327.1	11,780			5,939		5,041			(2,945)		2,338		0001
Purchased Call/Citi Grandmaster Index/CGM0400$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2021	06/30/2023	1	186,618	327.1	4,735			2,391		2,012			(1,185)		933		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2024	1	582,551	326.19		14,252		14,115		14,052			(156)		4,097		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/21/2024	1	1,166,074	326.19		29,564		29,442		28,128			(244)		8,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/30/2022	1	1,915,431	253.08	72,403			36,604		1,892			(36,003)		6,781		0001
Purchased Call/Citi Grandmaster Index/CGM0400$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/14/2023	1	261,984	326.89	6,644			3,469		2,981			(1,652)		1,335		0001
Purchased Call/Citi Grandmaster Index/CGM0400$H	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/14/2023	1	80,379	326.89	2,152			1,134		914			(540)		410		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	1	5,320,445	241.8		202,709		185,769		83,619			(18,934)		25,295		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/12/2024	1	382,079	333.53		10,138		9,129		5,548			(1,021)		2,553		0001
Purchased Call/Citi Grandmaster Index/CGM0408$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2022	06/27/2024	1	186,823	326.71		4,478		4,471		4,389			(12)		1,319		0001
Purchased Call/Citi Grandmaster Index/CGM0408$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/27/2024	1	1,335,984	326.71		32,101		32,101		31,389			(44)		9,434		0001
Purchased Call/Citi Grandmaster Index/CGM0408$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/27/2024	1	376,767	326.71		8,857		8,857		8,852					2,660		0001
Purchased Call/Nasdaq FC Index/NFC061NS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/02/2022	1	327,891	274.74	12,567			2,218					(6,336)		687		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	03/28/2024	1	178,989	334.45		4,378		3,938		2,404			(445)		1,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/01/2024	1	876,748	234.33		28,735		24,204		19,249			(4,558)		5,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/01/2024	1	152,873	234.33		4,867		4,105		3,356			(766)		988		0001
Purchased Call/Nasdaq FC Index/NFC061RSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/23/2022	1	2,585,412	279.73	99,538			40,204		16			(49,496)		8,176		0001
Purchased Call/Nasdaq FC Index/NFC061RSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/23/2022	1	672,905	279.73	23,839			9,655		4			(11,920)		2,128		0001
Purchased Call/Nasdaq FC Index/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/12/2023	1	63,155	270.03		1,682		959		9			(723)		231		0001
Purchased Call/Nasdaq FC Index/NFC061RS6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/14/2022	1	707,259	276.72	27,088			10,149		4			(13,359)		2,167		0001
Purchased Call/Nasdaq FC Index/NFC061RS6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/14/2022	1	2,220,556	276.72	90,196			33,980		13			(44,974)		6,802		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2024	1	2,183,327	335.05		53,043		45,830		27,903			(7,266)		14,342		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/21/2024	1	452,008	335.05		11,481		9,933		5,777			(1,559)		2,969		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/21/2024	1	94,619	335.05		2,273		1,981		1,209			(295)		622		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/21/2024	1	54,966	335.05		1,327		1,164		702			(168)		361		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/09/2023	1	101,055	238.49		4,123		3,603		1,881			(548)		468		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/09/2023	1	74,900	238.49		2,965		2,598		1,394			(373)		347		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/09/2023	1	58,118	238.49		2,076		1,830		1,082			(251)		269		0001
Purchased Call/Nasdaq FC Index/NFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/09/2023	1	52,854	238.49		2,265		2,066		984			(222)		245		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2022	1	697,143	277.93	30,351			11,751		5			(15,134)		2,159		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2022	1	570,615	277.93	23,816			9,247		4			(11,974)		1,767		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2022	1	63,007	277.93	2,575			1,006					(1,298)		195		0001
Purchased Call/Nasdaq FC Index/NFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/17/2022	1	59,116	277.93	2,248			888					(1,143)		183		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/18/2023	1	81,309	236.99		2,992		2,690		1,718			(308)		382		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/18/2023	1	219,448	236.99		8,491		7,656		4,638			(854)		1,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/21/2024	1	82,120	228.64		3,064		3,055		2,887			(13)		577		0001
Purchased Call/Citi Grandmaster Index/CGM0402$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/13/2023	1	773,995	329.08	21,215			13,724		12,701			(5,267)		4,391		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2021	12/15/2023	1	935,236	328.5	24,598			18,050		17,059			(6,107)		5,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/22/2023	1	50,994	243.56	1,641			1,030		381			(415)		283		0001
Purchased Call/Citi Grandmaster Index/CGM0408$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/24/2024	1	2,502,889	326.81		58,358		58,358		58,367					17,637		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023	1	1,196,683	328.5	30,273			22,244		21,827			(7,527)		7,230		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	12/15/2023	1	251,605	328.5	5,997			4,413		4,589			(1,497)		1,520		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/15/2023	1	410,624	328.5	10,000			7,368		7,490			(2,500)		2,481		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	12/15/2023	1	109,652	328.5		2,720		2,044		2,000			(678)		663		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	11/22/2023	1	50,746	242.68	1,616			1,154		479			(409)		300		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/24/2023	1	1,287,873	245.12		43,293		35,618		13,952			(7,752)		5,818		0001
Purchased Call/Nasdaq FC Index/NFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/24/2023	1	1,245,332	245.12		42,321		34,914		13,491			(7,482)		5,626		0001
Purchased Call/Nasdaq FC Index/NFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/24/2023	1	100,703	245.12		3,915		3,257		1,091			(683)		455		0001
Purchased Call/Nasdaq FC Index/NFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/24/2023	1	150,423	245.12		4,860		4,055		1,630			(837)		680		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/26/2023	1	139,282	241.8		5,236		4,812		2,189			(436)		662		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/26/2023	1	1,363,696	241.8		49,799		45,893		21,433			(4,023)		6,483		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/26/2023	1	697,049	241.8		28,337		26,336		10,955			(2,216)		3,314		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/26/2023	1	89,270	241.8		3,278		3,056		1,403			(248)		424		0001
Purchased Call/Nasdaq FC Index/NFC061N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2022	1	70,740	269.26	3,358			516					(1,688)		139		0001
Purchased Call/Nasdaq FC Index/NFC061N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/25/2022	1	92,200	269.26	4,291			661					(2,163)		181		0001
Purchased Call/Nasdaq FC Index/NFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	1	4,298,968	241.25		168,949		141,261		63,850			(28,777)		19,552		0001
Purchased Call/Nasdaq FC Index/NFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/28/2023	1	783,980	241.25		32,952		27,628		11,644			(5,385)		3,566		0001
Purchased Call/Nasdaq FC Index/NFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	04/28/2023	1	450,923	241.25		18,990		15,967		6,697			(3,060)		2,051		0001
Purchased Call/Nasdaq FC Index/NFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	04/28/2023	1	110,801	241.25		4,193		3,576		1,646			(646)		504		0001
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/26/2024	1	65,394	335.04		1,534		1,340		538			(196)		431		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/15/2024	1	2,587,858	323.44		73,851		60,674		68,265			(13,492)		16,520		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/18/2022	02/15/2024	1	717,077	323.44		20,885		17,182		18,916			(3,792)		4,578		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/15/2024	1	196,678	323.44		5,862		4,829		5,188			(1,038)		1,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,409,831	240.38	100,662			92,664		52,023			(7,125)		17,898		0001
Purchased Call/Nasdaq FC Index/NFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/24/2023	1	95,303	245.12		3,810		3,206		1,032			(612)		431		0001
Purchased Call/Citi Grandmaster Index/CGM0408$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/20/2024	1	106,116	325.8		2,723		2,715		1,992			(11)		746		0001
Purchased Call/Citi Grandmaster Index/CGM0405$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/07/2024	1	6,446,168	339.56		159,655		134,873		58,190			(24,932)		41,871		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2022	01/10/2024	1	3,362,947	324.73		89,166		68,438		80,203			(20,793)		20,809		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/10/2024	1	493,822	324.73		13,610		10,461		11,777			(3,160)		3,056		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/10/2024	1	207,718	324.73		5,507		4,256		4,954			(1,273)		1,285		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/10/2024	1	311,476	324.73		8,153		6,310		7,428			(1,875)		1,927		0001
Purchased Call/Citi Grandmaster Index/CGM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023	1	58,439	327.76	1,435			792		977			(358)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/14/2020	10/14/2022	1	50,568	252.13	2,073			299		88			(514)		136		0001
Purchased Call/Nasdaq FC Index/NFC061R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2022	1	3,745,045	276.76	143,061			51,771		11			(70,942)		11,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	2,714,193	233.46		103,006		94,481		66,965			(8,902)		18,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024	1	570,659	233.46		19,041		17,490		14,079			(1,622)		3,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	04/26/2024	1	188,230	233.46		6,692		6,172		4,644			(528)		1,271		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/29/2023	1	5,017,730	328.63	120,165			85,289		89,331			(29,835)		29,859		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/29/2023	1	1,540,811	328.63	36,665			26,059		27,431			(9,116)		9,169		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	11/29/2023	1	98,480	328.63	2,319			1,658		1,753			(578)		586		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	11/29/2023	1	93,708	328.63	2,378			1,714		1,668			(598)		558		0001
Purchased Call/Citi Grandmaster Index/CGM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2021	08/25/2023	1	557,860	327.61	14,338			8,306		9,668			(3,560)		2,996		0001
Purchased Call/Citi Grandmaster Index/CGM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023	1	368,789	327.61	9,974			5,794		6,391			(2,490)		1,980		0001
Purchased Call/Citi Grandmaster Index/CGM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	08/25/2023	1	368,789	327.61	9,647			5,788		6,391			(2,487)		1,980		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/22/2022	1	113,545	3259.99	2,740			395					(1,366)		216		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/25/2023	1	149,522	236.9		6,829		6,364		3,235			(518)		710		0001
Purchased Call/Nasdaq FC Index/NFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	1	1,924,995	248.25		75,845		49,518		11,387			(26,390)		7,772		0001
Purchased Call/Nasdaq FC Index/NFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2023	1	399,429	248.25		18,552		12,213		2,363			(6,422)		1,613		0001
Purchased Call/Nasdaq FC Index/NFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2023	1	1,208,791	248.25		59,648		39,378		7,150			(20,540)		4,880		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2023	1	286,026	248.25		14,287		9,458		1,692			(4,842)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024	1	85,811	232.5		3,304		3,226		2,820			(90)		599		0001
Purchased Call/Citi Grandmaster Index/CGM0404$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	01/26/2024	1	23,069	322.96		604		479		619			(127)		145		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/09/2023	1	2,282,182	237.74		88,320		83,917		48,522			(5,081)		11,078		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/09/2023	1	285,885	237.74		6,866		6,560		6,078			(323)		1,388		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/09/2023	1	894,402	237.74		21,820		20,906		19,016			(970)		4,341		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/09/2023	1	1,263,643	237.74		34,177		32,837		26,866			(1,428)		6,134		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/09/2023	1	51,330	237.74		1,140		1,108		1,091			(45)		249		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/09/2023	1	90,194	237.74		2,079		2,026		1,918			(76)		438		0001
Purchased Call/Nasdaq FC Index/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/09/2023	1	154,640	237.74		3,903		3,825		3,288			(89)		751		0001
Purchased Call/Citi Grandmaster Index/CGM0403$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	12/01/2023	1	76,986	327.28	1,959			1,402		1,507			(487)		459		0001
Purchased Call/Citi Grandmaster Index/CGM0406$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/27/2024	1	689,715	335.04		16,181		14,133		5,668			(2,064)		4,552		0001
Purchased Call/Nasdaq FC Index/NFC061R$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/14/2022	1	110,024	276.72	4,477			1,691		1			(2,238)		337		0001
Purchased Call/Nasdaq FC Index/NFC061R$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/14/2022	1	67,428	276.72	2,951			1,130					(1,496)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/08/2021	01/10/2023	1	672,830	255.54	27,721			7,349		2,791			(6,854)		2,453		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024	1	2,442,918	326.19		61,412		61,242		58,928			(254)		17,179		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2022	06/21/2024	1	3,082,441	326.19		75,883		75,778		74,355			(210)		21,676		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/21/2024	1	1,733,258	326.19		41,766		41,766		41,810					12,189		0001
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2021	11/09/2023	1	2,489,194	331.07	63,081			43,216		36,350			(15,662)		14,523		0001
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/09/2023	1	424,544	331.07	11,002			7,538		6,200			(2,735)		2,477		0001
Purchased Call/Citi Grandmaster Index/CGM0401$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/21/2023	1	3,641,805	327.19	99,174			60,978		67,067			(24,624)		20,173		0001
Purchased Call/Citi Grandmaster Index/CGM0402$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2023	1	1,457,144	327.92	37,904			23,821		25,652			(9,424)		8,143		0001
Purchased Call/Citi Grandmaster Index/CGM0402$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	09/29/2023	1	107,282	327.92	2,768			1,742		1,889			(691)		600		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM0402S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	09/29/2023	1	241,771	327.92	6,451			4,066		4,256			(1,613)		1,351		0001
Purchased Call/Citi Grandmaster Index/CGM0405S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/15/2024	1	67,055	323.44		1,990		1,651		1,769			(346)		428		0001
Purchased Call/Citi Grandmaster Index/CGM0401SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2021	09/21/2023	1	61,593	327.19	1,736			1,072		1,134			(432)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2022	04/15/2024	1	69,432	247.73		2,715		2,439		1,258			(286)		465		0001
Purchased Call/Citi Grandmaster Index/CGM0402SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/15/2021	10/13/2023	1	116,338	329.08	3,263			2,114		1,909			(811)		660		0001
Purchased Call/Citi Grandmaster Index/CGM0402SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/13/2023	1	87,409	329.08	2,468			1,616		1,434			(622)		496		0001
Purchased Call/Citi Grandmaster Index/CGM0403SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/24/2023	1	281,049	328.49	6,768			4,790		3,442			(1,692)		1,664		0001
Purchased Call/Citi Grandmaster Index/CGM0403SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/24/2023	1	200,002	328.49	4,786			3,392		2,450			(1,198)		1,184		0001
Purchased Call/Citi Grandmaster Index/CGM0403SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2021	11/24/2023	1	92,912	328.49	2,489			1,833		1,138			(647)		550		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/24/2024	1	640,834	331.21		15,904		15,223		11,231			(764)		4,418		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024	1	2,137,140	331.21		53,879		51,643		37,456			(2,516)		14,735		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/24/2024	1	246,574	331.21		5,874		5,638		4,321			(243)		1,700		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/24/2024	1	380,849	331.21		9,073		8,757		6,675			(352)		2,626		0001
Purchased Call/Citi Grandmaster Index/CGM0405SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/07/2024	1	1,060,100	339.56		20,980		18,020		9,570			(3,030)		6,886		0001
Purchased Call/Citi Grandmaster Index/CGM0405SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	03/07/2024	1	65,745	339.56		1,262		1,086		593			(178)		427		0001
Purchased Call/Citi Grandmaster Index/CGM0401SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	08/30/2023	1	2,346,385	328.39	61,090			35,713		38,539			(15,168)		12,674		0001
Purchased Call/Citi Grandmaster Index/CGM0401SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	08/30/2023	1	314,966	328.39	8,268			4,840		5,173			(2,056)		1,701		0001
Purchased Call/Citi Grandmaster Index/CGM0401SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	08/30/2023	1	107,112	328.39	2,844			1,681		1,759			(714)		579		0001
Purchased Call/Citi Grandmaster Index/CGM0404SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2022	01/25/2024	1	1,426,617	322.99		37,102		29,243		38,206			(7,889)		8,945		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2022	01/25/2024	1	403,253	322.99		10,250		8,112		10,800			(2,168)		2,528		0001
Purchased Call/Nasdaq FC Index/NFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/09/2022	1	892,006	276.76	31,231			11,396		3			(15,530)		2,682		0001
Purchased Call/Nasdaq FC Index/NFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/09/2022	1	1,312,086	276.76	46,840			17,092		4			(23,355)		3,945		0001
Purchased Call/Nasdaq FC Index/NFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/09/2022	1	87,365	276.76	3,381			1,237					(1,690)		263		0001
Purchased Call/Nasdaq FC Index/NFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/09/2022	1	151,053	276.76	6,086			2,239					(3,077)		454		0001
Purchased Call/Nasdaq FC Index/NFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/23/2023	1	100,405	248.25		4,692		3,115		594			(1,581)		405		0001
Purchased Call/Citi Grandmaster Index/CGM0404$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	1	3,699,999	322.96		100,016		79,404		99,323			(20,693)		23,220		0001
Purchased Call/S&P 500 INDEX/SPXE13W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/03/2021	09/02/2022	1	1,464,000	105	18,154			3,186					(9,027)		3,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2020	09/23/2022	1	204,390	236.96	8,280			965		44,926			(2,073)		493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/02/2020	09/23/2022	1	79,258	236.96	3,378			396		17,422			(848)		191		0001
Purchased Call/S&P 500 INDEX/SPX7216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2021	11/10/2022	1	1,292,000	100	31,525			11,559					(15,633)		3,900		0001
Purchased Call/Citi Grandmaster Index/CGM0407$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024	1	1,662,157	328.74		35,848		35,157		34,362			(739)		11,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2020	09/23/2022	1	151,834	236.96	6,773			802		33,374			(1,724)		366		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/16/2024	1	830,615	330.45		20,863		19,739		15,172			(1,204)		5,694		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/16/2024	1	8,461,514	330.45		205,871		193,711		154,558			(12,409)		58,001		0001
Purchased Call/Citi Grandmaster Index/CGM0403$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023	1	2,949,576	328.77	75,898			55,113		52,455			(18,948)		17,704		0001
Purchased Call/Citi Grandmaster Index/CGM0403$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2021	12/08/2023	1	932,027	328.77	22,736			16,532		16,575			(5,684)		5,594		0001
Purchased Call/Citi Grandmaster Index/CGM0404$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/25/2024	1	66,729	322.99		1,802		1,430		1,787			(373)		418		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2024	1	191,066	326.17		4,780		4,688		4,596			(98)		1,337		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/14/2024	1	1,220,531	326.17		29,450		29,043		29,361			(566)		8,541		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024	1	2,229,143	326.17		53,171		52,509		53,624			(949)		15,600		0001

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Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	06/14/2024	1	106,175	326.17		2,581		2,553		2,554			(32)		743		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/14/2024	1	944,099	326.17		23,243		23,113		22,711			(225)		6,607		0001
Purchased Call/Citi Grandmaster Index/CGM0403$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023	1	854,696	328.49	20,633			14,637		10,534			(5,130)		5,081		0001
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/08/2023	1	284,869	328.77	7,183			5,230		5,066			(1,798)		1,710		0001
Purchased Call/Citi Grandmaster Index/CGM0402$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/06/2023	1	27,413	328.53	712			455		465			(177)		154		0001
Purchased Call/Citi Grandmaster Index/CGM0402$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023	1	1,597,576	328.53	41,236			26,350		27,093			(10,295)		8,997		0001
Purchased Call/Citi Grandmaster Index/CGM0402$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/06/2023	1	209,739	328.53	5,375			3,440		3,557			(1,344)		1,181		0001
Purchased Call/Citi Grandmaster Index/CGM0405$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/16/2024	1	1,278,149	325.08		33,342		27,401		30,555			(6,083)		8,166		0001
Purchased Call/Citi Grandmaster Index/CGM0405$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	1	663,117	325.08		18,073		14,894		15,852			(3,195)		4,237		0001
Purchased Call/Citi Grandmaster Index/CGM0407$E	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	05/24/2024	1	182,389	331.21		3,354		3,287		3,197			(71)		1,257		0001
Purchased Call/Nasdaq FC Index/NFC061R$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/25/2022	1	712,526	279.73	27,503			11,199		4			(13,601)		2,269		0001
Purchased Call/Nasdaq FC Index/NFC061R$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/25/2022	1	230,240	279.73	7,688			3,165		1			(3,876)		733		0001
Purchased Call/Nasdaq FC Index/NFC061R$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	11/25/2022	1	88,202	279.73	3,399			1,444		1			(1,758)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/05/2023	1	2,066,176	232.72		75,209		64,345		30,009			(11,364)		9,505		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/24/2024	1	647,387	331.12		16,130		15,354		11,410			(795)		4,463		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/24/2024	1	2,404,836	331.12		59,990		57,421		42,385			(2,880)		16,580		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/24/2024	1	66,552	331.12		1,594		1,530		1,173			(66)		459		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	1	85,429	331.12		2,038		1,959		1,506			(82)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/08/2021	01/06/2023	1	287,816	255.54	11,858			3,096		1,171			(2,948)		1,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/11/2021	06/12/2023	1	764,458	267.53	31,725			15,099		64,033			(7,855)		3,727		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/18/2024	1	76,524	325.8		1,910		1,891		1,884			(21)		537		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/18/2024	1	222,491	325.8		5,600		5,569		5,478			(54)		1,561		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/18/2024	1	895,949	325.8		23,155		23,059		22,061			(192)		6,287		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/18/2024	1	780,968	325.8		20,040		19,984		19,230			(83)		5,481		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024	1	60,593	326.01		1,459		1,441		1,471			(26)		424		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/14/2024	1	3,918,083	326.01		96,506		95,569		95,119			(1,068)		27,419		0001
Purchased Call/Citi Grandmaster Index/CGM0401$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2021	08/18/2023	1	1,012,977	326.27	27,757			15,855		19,271			(6,930)		5,394		0001
Purchased Call/Citi Grandmaster Index/CGM0401$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/18/2023	1	632,283	326.27	17,635			10,088		12,029			(4,409)		3,367		0001
Purchased Call/Citi Grandmaster Index/CGM0402$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/08/2023	1	1,848,206	331.43	46,786			31,900		26,239			(11,616)		10,772		0001
Purchased Call/Citi Grandmaster Index/CGM0402$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	11/08/2023	1	62,472	331.43	1,225			865		887			(315)		364		0001
Purchased Call/Citi Grandmaster Index/CGM0407$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/14/2024	1	178,088	330.05		4,425		4,163		2,370			(267)		1,219		0001
Purchased Call/Citi Grandmaster Index/CGM0407$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/15/2024	1	133,400	330.05		3,314		3,118		1,780			(200)		914		0001
Purchased Call/Citi Grandmaster Index/CGM0407$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	05/15/2024	1	77,001	330.05		1,465		1,450		1,028			(17)		527		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024	1	600,017	331.24		15,107		14,480		10,496			(706)		4,137		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/24/2024	1	2,408,882	331.24		57,306		55,004		42,139			(2,375)		16,608		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	1	511,957	331.24		12,133		11,662		8,956			(487)		3,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/08/2021	01/09/2023	1	653,866	255.54	26,939			7,115		2,687			(6,670)		2,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ES$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2022	06/12/2024	1	137,538	232.5		5,295		5,172		4,508			(144)		961		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/16/2024	1	635,523	330.45		15,347		14,460		11,608			(905)		4,356		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	05/16/2024	1	306,805	330.45		7,706		7,301		5,604			(435)		2,103		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/16/2024	1	190,433	330.45		4,697		4,512		3,478			(190)		1,305		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/06/2023	1	71,250	331.3	1,815			1,236		648			(452)		414		0001
Purchased Call/Citi Grandmaster Index/CGM0401$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/11/2023	1	1,564,223	327.52	41,026			23,006		26,856			(10,200)		8,259		0001
Purchased Call/Citi Grandmaster Index/CGM0401$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/11/2023	1	694,688	327.52	18,093			10,160		11,927			(4,517)		3,668		0001
Purchased Call/Citi Grandmaster Index/CGM0401$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/11/2023	1	52,986	327.52	1,273			721		910			(320)		280		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/14/2024	1	842,157	326.01		20,924		20,807		20,445			(203)		5,893		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/14/2024	1	537,073	326.01		13,706		13,649		13,039			(114)		3,758		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/14/2024	1	155,440	326.01		3,862		3,862		3,774			(5)		1,088		0001
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	04/05/2024	1	2,967,148	334.25		71,283		63,058		40,739			(8,300)		19,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04		6,207		5,673		4,004			(544)		1,122		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	1	731,534	3254.9	44,989			41,415		15,704			(3,185)		9,287		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2028	1	320,022	3254.9	19,554			18,036		6,870			(1,387)		4,063		0001
Purchased Call/Citi Grandmaster Index/CGM0400$E	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2021	07/12/2023	1	525,918	327.34	13,657			7,063		5,654			(3,391)		2,672		0001
Purchased Call/Citi Grandmaster Index/CGM0400$E	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/12/2023	1	74,714	327.34	1,940			1,025		803			(492)		380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2020	09/29/2022	1	484,556	237.23	19,404			2,402		105,794			(4,818)		1,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2020	09/29/2022	1	263,616	237.23	10,545			1,311		57,556			(2,622)		658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000A$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/09/2020	09/29/2022	1	151,082	237.23	6,693			843		32,986			(1,683)		377		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0402S$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	11/08/2023	1	800,001	331.43	16,631			11,983		11,358			(4,356)		4,663		0001
Purchased Call/Citi Grandmaster Index/CGM0402S$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2021	11/08/2023	1	84,999	331.43	1,900			1,387		1,207			(506)		495		0001
Purchased Call/Citi Grandmaster Index/CGM0402S$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/07/2023	1	1,069,706	331.3	27,251			18,568		15,317			(6,775)		6,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/19/2024	1	428,544	236.02		14,798		11,589		7,880			(3,252)		2,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024	1	223,655	236.02		7,808		6,124		4,113			(1,691)		1,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/12/2022	1	7,782,534	258.97	294,958			17,087		906			(73,234)		13,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/21/2023	1	4,729,725	265.22	178,784			72,500		8,337			(44,389)		21,260		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	12/22/2028	1	99,322	3255.4		5,431		5,069		2,143			(364)		1,265		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	12/22/2028	1	99,843	3255.4		3,363		3,251		2,154			(115)		1,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	1	329,213	258.97	12,547			728		38			(3,120)		565		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/12/2022	1	919,981	258.97	37,443			2,175		107			(9,348)		1,579		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	1	549,761	2985.47		30,237		29,988		26,484			(260)		7,244		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/08/2029	1	309,504	2985.47		16,534		16,418		14,910			(136)		4,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/11/2023	1	650,583	245.98	24,915			14,010		3,280			(6,229)		3,435		0001
Purchased Call/Citi Grandmaster Index/CGM0402S$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023	1	1,624,168	330.89	42,901			29,035		23,867			(10,666)		9,419		0001
Purchased Call/Citi Grandmaster Index/CGM0402S$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/03/2023	1	361,890	330.89	9,603			6,508		5,318			(2,397)		2,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/12/2022	1	210,490	259.25	7,843			454		21			(1,947)		361		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	1	992,813	259.25	37,300			2,164		98			(9,274)		1,704		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/19/2024	1	88,416	236.02		3,008		2,362		1,626			(648)		551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/19/2024	1	139,763	236.02		5,010		3,962		2,570			(1,063)		872		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001\$1	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			10,460		3,158			(1,167)		2,372		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001\$0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7		5,471		5,315		4,559			(165)		1,280		0001
Purchased Call/S&P 500 INDEX/SPX721\$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	1	2,336,000	4443.05	62,605			12,935		2,202			(31,045)		5,330		0001
Purchased Call/S&P 500 INDEX/SPX715M\$7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2021	11/18/2022	1	680,000	16483	14,280			5,538					(7,081)		2,113		0001
Purchased Call/S&P 500 INDEX/SPX721G\$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2023	1	1,615,152	4474		29,819		19,211		7,810			(10,632)		6,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2020	08/04/2022	1	96,648	499.54	7,916			374		11,009			(1,985)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A\$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2020	08/04/2022	1	182,847	495.38	14,226			664		22,339			(3,527)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/08/2024	1	2,063,964	580.34		182,248		154,848		131,510			(28,000)		13,417		0001
Purchased Call/S&P 500 INDEX/SPXF13Z\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	1	1,260,000	100		31,374		20,132		907			(11,432)		5,023		0001
Purchased Call/S&P 500 INDEX/SPX721G\$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1	2,099,000	4304.76		32,535		21,152		13,185			(11,409)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXD00Z\$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023	1	5,888,000	3735.48		66,534		63,785		69,822			(2,917)		28,788		0001
Purchased Call/S&P 500 INDEX/SPXB000\$G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/22/2022	1	3,923,221	4364	92,705			5,423		187			(46,481)		4,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T\$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024	1	1,708,029	588.56		171,828		156,229		102,880			(16,219)		11,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G\$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/02/2022	1	86,894	517.47	5,501			480		6,900			(1,375)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G\$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2020	09/02/2022	1	197,846	517.47	13,557			1,185		15,711			(3,394)		414		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/02/2022	1	145,312	517.47	8,904			800		11,539			(2,293)		304		0001
Purchased Call/S&P 500 INDEX/SPX621V$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2022	1	1,633,000	105	20,739			1,771					(10,228)		2,418		0001
Purchased Call/S&P 500 INDEX/SPXF132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	2,587,000	4300.46	65,710			17,197		8,243			(32,585)		6,634		0001
Purchased Call/S&P 500 INDEX/SPXF13W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,731,000	4500.53	95,858			57,781		15,956			(38,449)		10,553		0001
Purchased Call/S&P 500 INDEX/SPXF13E$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2022	1	3,001,000	4697.96	101,134			39,841		3,460			(49,878)		9,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	952,418	594.69		91,527		81,609		55,281			(10,017)		6,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/11/2024	1	158,746	594.69		14,615		13,158		9,214			(1,474)		1,060		0001
Purchased Call/S&P 500 INDEX/SPX7210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	1	3,910,000	4443.05	90,712			18,742		3,401			(44,983)		8,921		0001
Purchased Call/S&P 500 INDEX/SPX7217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2021	11/28/2022	1	1,581,000	105	21,976			9,081		926			(10,838)		5,084		0001
Purchased Call/S&P 500 INDEX/SPXF132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/30/2022	1	1,697,000	100	42,086			10,609		650			(20,870)		4,260		0001
Purchased Call/S&P 500 INDEX/SPX721G$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	1	2,696,299	4349		72,639		46,871		23,983			(25,827)		10,748		0001
Purchased Call/S&P 500 INDEX/SPX715H$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2022	1	2,730,000	4387.16	62,244			5,487		329			(30,866)		4,104		0001
Purchased Call/S&P 500 INDEX/SPX721B$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	2,246,000	4712.02	47,166			21,094		1			(23,453)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXG130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	26,953,000	4348.87		622,614		400,624		209,609			(225,783)		107,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2022	1	459,790	506.79	33,703			5,463		49,436			(8,356)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/27/2022	1	79,307	506.79	5,452			889		8,527			(1,356)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	1	1,222,789	608.72	86,940			46,695		31,600			(21,556)		6,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	2,574,545	600.81		239,948		209,913		124,698			(30,281)		17,006		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	1	3,269,708	594.58	250,460			179,490		142,285			(62,015)		19,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	304,174	515.08	22,478			2,100		25,698			(5,551)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	1	69,067	558.22	5,118			1,814		3,420			(1,269)		291		0001
Purchased Call/S&P 500 INDEX/SPX721A$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	1	1,088,000	100	27,635			13,780		1			(13,704)		3,841		0001
Purchased Call/S&P 500 INDEX/SPX715S$6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/25/2023	1	2,229,765	3961		106,565		97,908		73,747			(8,905)		10,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/13/2022	1	95,193	510.25	7,092			721		9,011			(1,754)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	1	143,215	615.85	10,827			6,127		3,396			(2,685)		762		0001
Purchased Call/S&P 500 INDEX/SPXF139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	3,032,000	4605.38	74,284			24,555		3,073			(36,938)		8,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	664,805	510.8	51,855			4,844		61,348			(12,805)		1,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/21/2022	1	658,708	527.35	50,457			9,925		48,196			(12,493)		2,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	225,903	592.13		22,297		19,880		13,537			(2,440)		1,508		0001
Purchased Call/S&P 500 INDEX/SPXF13K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	4,217,000	4668.67	51,447			23,942		3,609			(25,512)		14,347		0001
Purchased Call/S&P 500 INDEX/SPXC0QJ$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/23/2022	1	1,755,000	4690.7	28,782			11,529		1,404			(14,273)		5,550		0001
Purchased Call/S&P 500 INDEX/SPX621T$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	1	1,608,000	100	39,235			1,522					(19,456)		1,630		0001
Purchased Call/S&P 500 INDEX/SPXF132$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	3,897,000	4300.46	77,940			20,398		10,584			(38,650)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXG13E$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	1	1,713,977	4395		47,190		38,646		18,666			(8,628)		7,704		0001
Purchased Call/S&P 500 INDEX/SPX721Z$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1	3,062,000	4455.48	52,973			12,696		2,789			(26,125)		7,517		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC006SC	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/14/2022	1	1,515,000	261.79	15,150			4,419		237			(7,533)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXG131SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023	1	1,527,663	259		13,344		11,639		5,661			(1,796)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXF13XSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	2,063,000	100	35,071			16,321					(17,391)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXB17LSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2022	1	9,333,000	4411.79	211,859			14,007		1,017			(104,486)		12,213		0001
Purchased Call/S&P 500 INDEX/SPX715KST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2021	10/28/2022	1	1,985,000	4605.38	68,681			22,703		2,255			(34,152)		5,691		0001
Purchased Call/S&P 500 INDEX/SPXE13PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/02/2022	1	4,353,792	4398	105,366			9,314		647			(52,393)		6,546		0001
Purchased Call/S&P 500 INDEX/SPX7210SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	1	2,658,000	4443.05	50,236			10,379		2,035			(24,912)		6,064		0001
Purchased Call/S&P 500 INDEX/SPXB17MSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/05/2022	1	1,601,000	100	38,584			3,751		2			(19,186)		2,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2022	1	476,759	499.14	35,280			1,648		54,688			(8,748)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	1,169,665	582.26		101,176		85,965		77,082			(15,544)		7,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	1,234,125	584.5		102,432		80,764		73,575			(21,749)		7,745		0001
Purchased Call/S&P 500 INDEX/SPX621XS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2022	1	1,788,000	105	21,635			2,682					(10,670)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXF137S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/21/2022	1	1,708,000	100	41,334			12,824		1			(20,497)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXF139SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2022	1	2,941,000	4605.38	76,760			25,798		3,177			(37,857)		8,536		0001
Purchased Call/S&P 500 INDEX/SPX721ES$	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	6,570,000	4359.46	79,497			19,710		8,354			(39,422)		16,402		0001
Purchased Call/S&P 500 INDEX/SPXE13TSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	2,711,000	4441.67	50,154			6,826		764			(24,939)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXG13PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	5,691,000	3749.63		64,308		61,474		65,762			(2,995)		27,784		0001
Purchased Call/S&P 500 INDEX/SPX905ZS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/17/2023	1	21,668,000	4463.12		507,031		364,781		134,720			(144,866)		91,438		0001
Purchased Call/S&P 500 INDEX/SPXB17SS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/23/2022	1	1,498,000	100	37,600			18,227		37			(18,645)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXC00US8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/31/2021	12/30/2022	1	2,046,000	4766.18	74,474			37,651		3,147			(37,033)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXF13SS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	1	3,135,000	4659.03		38,247		20,823		3,707			(17,604)		11,516		0001
Purchased Call/S&P 500 INDEX/SPXD001$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/01/2022	01/30/2023	1	1,679,671	4432		50,824		29,988		10,362			(20,862)		6,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	1	620,472	608.59	46,784			28,909		18,986			(11,616)		3,441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023	1	136,509	608.59	8,493			5,322		4,177			(2,144)		757		0001
Purchased Call/S&P 500 INDEX/SPX721GS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1	9,017,000	4304.76		106,401		69,175		44,449			(37,313)		36,330		0001
Purchased Call/S&P 500 INDEX/SPXE13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2022	1	6,166,000	4441.67	74,609			10,688		1,404			(36,796)		11,748		0001
Purchased Call/S&P 500 INDEX/SPX721ZSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/23/2022	1	3,248,000	4455.48	48,070			11,216		2,531			(23,903)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXF13WWSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,903,000	4500.53		79,252		47,771		14,274			(31,788)		11,218		0001
Purchased Call/S&P 500 INDEX/SPXE13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/19/2022	1	5,968,000	4405.8	72,213			9,802		1,631			(35,810)		11,044		0001
Purchased Call/S&P 500 INDEX/SPX905RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2022	1	2,650,578	251	76,728			32,700		14,760			(38,258)		8,608		0001
Purchased Call/S&P 500 INDEX/SPXC001$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	2,729,000	100	40,662			9,488					(20,219)		6,585		0001
Purchased Call/S&P 500 INDEX/SPXD001SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/06/2023	1	632,000	14531.8		13,525		10,482		341			(3,121)		2,768		0001
Purchased Call/S&P 500 INDEX/SPXB17W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	1	3,368,000	4108.54		86,894		81,149		60,547			(6,393)		16,253		0001
Purchased Call/S&P 500 INDEX/SPX1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	1	1,811,000	255.77		37,307		29,659		18,425			(7,870)		8,043		0001
Purchased Call/S&P 500 INDEX/SPX905MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/01/2021	09/30/2022	1	2,521,000	246.57	69,328			17,524		12,176			(34,473)		6,328		0001
Purchased Call/S&P 500 INDEX/SPXD005SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2023	1	3,925,000	4475.01		47,100		29,843		11,292			(17,292)		15,612		0001
Purchased Call/S&P 500 INDEX/SPX621U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	1	1,752,000	4323.06	34,339			1,797		94			(17,028)		2,051		0001
Purchased Call/S&P 500 INDEX/SPXD00JSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/10/2023	1	1,898,748	4489		56,822		44,544		16,035			(12,366)		8,374		0001
Purchased Call/S&P 500 INDEX/SPX161LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2022	1	1,491,000	253.18	42,792			14,500		1,321			(21,220)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXE13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/16/2022	1	1,459,074	260	13,335			2,860		6			(6,686)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXB00XSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/09/2021	09/09/2022	1	2,001,000	262.34	21,011			4,074		30			(10,419)		4,413		0001
Purchased Call/S&P 500 INDEX/SPXC009SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2021	10/25/2022	1	1,202,000	100	25,843			8,258					(12,815)		3,403		0001
Purchased Call/S&P 500 INDEX/SPXB00VSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2021	08/30/2022	1	1,780,000	100	32,218			5,325					(15,977)		3,638		0001
Purchased Call/S&P 500 INDEX/SPXD00ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/17/2023	1	2,570,276	3894		51,599		37,226		22,201			(14,436)		10,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	1	261,674	581.48	19,521			8,044		8,878			(4,840)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2020	07/29/2022	1	565,394	498.16	42,631			1,640		65,608			(10,570)		797		0001
Purchased Call/S&P 500 INDEX/SPX7210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	1	11,847,000	4443.05	143,349			29,618		6,578			(71,085)		27,030		0001
Purchased Call/S&P 500 INDEX/SPXE13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/02/2022	1	1,797,000	100	44,206			7,736					(21,921)		3,762		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/02/2023	1	1,262,000	100		31,676		21,292		1,754			(10,414)		5,170		0001
Purchased Call/S&P 500 INDEX/SPXF131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/26/2022	1	3,034,182	4455	72,785			17,590		3,383			(36,393)		7,449		0001
Purchased Call/S&P 500 INDEX/SPX715GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/20/2021	07/20/2022	1	2,040,000	4323.06	57,528			3,011		56			(28,528)		2,388		0001
Purchased Call/S&P 500 INDEX/SPXE13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2022	1	2,161,000	4441.67	44,733			6,408		710			(22,062)		4,117		0001
Purchased Call/S&P 500 INDEX/SPX905KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2022	1	3,382,000	4524.09	57,832			9,878		1,009			(28,678)		7,025		0001
Purchased Call/S&P 500 INDEX/SPXB170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/02/2022	1	1,975,742	4521	131,747			23,513		1,409			(66,796)		4,137		0001
Purchased Call/S&P 500 INDEX/SPX1610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	1	2,238,000	250.91		79,449		60,249		36,231			(19,644)		9,695		0001
Purchased Call/S&P 500 INDEX/SPX1611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1	2,800,000	100	23,800			1,770					(11,802)		3,878		0001
Purchased Call/S&P 500 INDEX/SPX1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	1	2,666,000	100		29,059		19,453		3,828			(9,633)		10,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	880,834	527.35	67,296			13,013		64,038			(16,731)		2,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517QS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2020	11/11/2022	1	319,824	523.05	24,499			4,494		25,193			(6,083)		969		0001
Purchased Call/S&P 500 INDEX/SPX621US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/19/2022	1	2,746,726	4258	40,345			2,006		254			(20,062)		3,133		0001
Purchased Call/S&P 500 INDEX/SPX621XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	1,940,000	105	24,832			3,380					(12,348)		3,590		0001
Purchased Call/S&P 500 INDEX/SPX905ZS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	1	2,577,000	4463.12		79,887		57,659		19,789			(22,638)		10,937		0001
Purchased Call/S&P 500 INDEX/SPXE13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2022	1	11,482,000	4422.3	137,784			9,489		521			(68,326)		15,322		0001
Purchased Call/S&P 500 INDEX/SPXB17WSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	1	2,294,000	4108.54		78,684		73,439		53,547			(5,836)		11,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	1	594,813	622.71	44,670			25,771		12,599			(11,076)		3,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	157,213	527.08	12,058			2,332		11,492			(2,998)		489		0001
Purchased Call/S&P 500 INDEX/SPXF132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	3,196,000	4300.46	53,373			13,968		7,594			(26,467)		8,195		0001
Purchased Call/S&P 500 INDEX/SPXC002SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/29/2021	09/29/2022	1	2,263,000	4359.46	30,777			7,631		3,166			(15,262)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXB00XSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	1,991,000	262.46	17,919			3,484		29			(8,910)		4,391		0001
Purchased Call/S&P 500 INDEX/SPXC006SB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/14/2022	1	2,482,000	250.09	68,751			20,052		9,387			(34,187)		6,688		0001
Purchased Call/S&P 500 INDEX/SPX150MSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2022	06/01/2023	1	1,572,455	245		64,657		60,167		47,775			(4,974)		7,543		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715N$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/07/2022	01/06/2023	1	3,341,230	4699		83,365		43,766		5,670			(39,850)		12,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/18/2022	1	2,055,249	529.94	152,088			29,409		141,643			(37,813)		6,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/18/2022	1	801,771	529.94	60,820			11,777		55,256			(15,184)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2020	11/18/2022	1	131,945	529.94	10,450			2,046		9,093			(2,638)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2023	1	629,494	590.42	46,331			21,765		20,221			(11,488)		3,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2023	1	2,022,115	591.19	147,412			69,251		63,987			(36,550)		9,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2021	03/16/2023	1	629,237	559.79	45,746			16,212		30,215			(11,342)		2,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/21/2022	1	481,668	527.88	36,655			7,210		34,867			(9,076)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2020	08/04/2022	1	317,525	497.44	24,037			1,123		37,497			(5,960)		492		0001
Purchased Call/S&P 500 INDEX/SPXB17L$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/25/2022	1	1,724,000	4411.79	50,168			3,317		212			(24,742)		2,256		0001
Purchased Call/S&P 500 INDEX/SPX721G$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	1	3,096,844	4380		78,993		50,970		24,489			(28,086)		12,345		0001
Purchased Call/S&P 500 INDEX/SPX7214$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	1	1,250,000	105	15,500			4,521		181			(7,707)		3,368		0001
Purchased Call/S&P 500 INDEX/SPX7212$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	1,781,000	4359.46	34,730			8,611		3,270			(17,222)		4,446		0001
Purchased Call/S&P 500 INDEX/SPX621X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2022	1	2,454,000	4441.67	36,565			5,238		673			(18,033)		4,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2021	03/01/2023	1	1,381,241	552.35	93,149			31,135		75,075			(23,128)		5,647		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/01/2023	1	259,192	552.35	16,855			5,642		14,088			(4,191)		1,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/01/2023	1	64,189	552.35	3,966			1,333		3,489			(987)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	5,634,434	597.17		463,714		361,162		255,527			(102,906)		35,144		0001
Purchased Call/S&P 500 INDEX/SPX721Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	1	1,467,000	105	18,631			7,339		763			(9,189)		4,607		0001
Purchased Call/S&P 500 INDEX/SPXD0QES1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2023	1	6,363,000	4463.12		149,531		107,926		38,657			(42,374)		27,006		0001
Purchased Call/S&P 500 INDEX/SPXG13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	7,567,000	3764.79		165,717		162,065		168,224			(4,086)		37,366		0001
Purchased Call/S&P 500 INDEX/SPXB17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2022	1	2,789,000	4422.3	76,976			5,301		343			(38,172)		3,722		0001
Purchased Call/S&P 500 INDEX/SPX161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	2,564,000	244.33		95,124		83,234		82,999			(12,544)		11,928		0001
Purchased Call/S&P 500 INDEX/SPXB00V$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2021	09/01/2022	1	4,415,000	100	39,735			6,787					(19,704)		9,171		0001
Purchased Call/S&P 500 INDEX/SPXF13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	1	5,991,000	4500.53		139,590		84,600		26,490			(55,532)		23,309		0001
Purchased Call/S&P 500 INDEX/SPXG136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	1	3,158,000	4456.24		65,371		47,722		18,592			(17,731)		13,480		0001
Purchased Call/S&P 500 INDEX/SPX715M$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/23/2021	11/21/2022	1	3,063,070	4698	72,026			28,611		2,667			(35,914)		9,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/10/2022	1	1,591,680	515.84	116,829			16,253		139,324			(28,928)		4,207		0001
Purchased Call/S&P 500 INDEX/SPX621X$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2022	1	2,958,000	4441.67	77,795			11,144		1,099			(38,368)		5,636		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2022	1	2,508,058	4463	63,736			13,065		1,796			(31,780)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXF13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	1	4,447,000	4500.53		54,253		32,881		11,401			(21,583)		17,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/11/2022	1	245,660	505.47	20,562			2,885		26,050			(5,084)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	1	793,122	603.16	56,550			28,819		21,539			(14,021)		4,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	1	1,421,521	603.16	93,069			47,626		38,604			(23,108)		7,175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150GS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/13/2022	01/11/2023	1	1,571,756	254		44,579		24,158		8,094			(20,632)		5,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GT	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	240,561	514.67	17,874			1,670		20,502			(4,414)		523		0001
Purchased Call/S&P 500 INDEX/SPX621XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/12/2022	1	1,549,278	4210	27,063			3,220		154			(13,721)		2,659		0001
Purchased Call/S&P 500 INDEX/SPXC00JSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/23/2022	1	10,809,000	4690.7	129,708			51,955		6,763			(64,321)		34,181		0001
Purchased Call/S&P 500 INDEX/SPXE001SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/23/2023	1	2,737,000	3911.74		36,676		36,370		32,722			(605)		13,553		0001
Purchased Call/S&P 500 INDEX/SPX621W$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2021	08/08/2022	1	1,991,000	105	24,489			2,564					(12,078)		3,254		0001
Purchased Call/S&P 500 INDEX/SPXF130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/22/2022	1	1,313,000	100	32,300			7,385		5			(16,017)		3,149		0001
Purchased Call/S&P 500 INDEX/SPXE130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2022	1	1,619,000	105	19,590			2,159					(9,714)		2,713		0001
Purchased Call/S&P 500 INDEX/SPX721SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	3,054,000	4359.46	80,320			19,914		6,832			(39,830)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXF130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	3,739,000	4677.03		77,023		40,437		5,871			(36,819)		13,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/05/2022	1	118,753	536.1	9,037			1,952		7,374			(2,238)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2020	12/05/2022	1	138,893	536.1	9,874			2,156		8,625			(2,479)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	448,100	591.72		43,018		37,176		26,162			(5,885)		2,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	1,728,364	601.1	127,553			67,735		50,987			(31,670)		8,887		0001
Purchased Call/S&P 500 INDEX/SPXF13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,001,000	257		37,219		22,435		3,089			(14,928)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX715S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	1	1,756,000	4132.15		59,002		54,288		37,976			(4,849)		8,411		0001
Purchased Call/S&P 500 INDEX/SPXD00NSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	1	2,036,000	4296.12		49,678		40,783		22,990			(8,983)		9,214		0001
Purchased Call/S&P 500 INDEX/SPX721JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	1,641,000	4463.12		36,102		25,973		898			(10,315)		6,925		0001
Purchased Call/S&P 500 INDEX/SPX715IS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/19/2022	1	12,499,000	4441.67	287,477			39,129		3,615			(142,949)		23,130		0001
Purchased Call/S&P 500 INDEX/SPX721US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	1	1,481,000	100		35,544		34,557		36,301			(1,363)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXF139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	1,580,000	100	38,236			12,639		2			(19,013)		4,530		0001
Purchased Call/S&P 500 INDEX/SPX715SSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2022	06/13/2023	1	2,765,000	3749.63		78,526		75,065		80,160			(3,657)		13,499		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/13/2022	1	265,747	505.59	21,021			2,137		27,459			(5,198)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	1	1,346,886	596.81		126,338		110,047		74,128			(16,719)		8,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	1	236,601	598.22	17,840			9,091		7,067			(4,423)		1,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	3,072,914	609.17		245,526		186,505		110,739			(59,195)		18,929		0001
Purchased Call/S&P 500 INDEX/SPX721RS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	1	1,512,000	105		23,436		20,962		13,392			(2,640)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXF13HSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	1,527,000	100	37,564			16,025		30			(18,628)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXG135SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/20/2023	1	2,481,000	4463.12		35,230		25,428		10,130			(9,983)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXD00D3Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/17/2023	1	2,427,000	4463.12		40,774		29,334		11,041			(11,650)		10,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/02/2022	1	51,927	513.58	3,900			340		4,498			(970)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	1	5,270,191	587.63	384,724			177,565		176,421			(95,390)		25,320		0001
Purchased Call/S&P 500 INDEX/SPXB17QSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	1	1,847,000	4594.62	34,170			13,953		2,477			(16,991)		5,881		0001
Purchased Call/S&P 500 INDEX/SPX715QSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2022	04/14/2023	1	847,000	13893.2		18,719		14,882		1,357			(3,949)		3,762		0001
Purchased Call/S&P 500 INDEX/SPX715NSS	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2022	01/13/2023	1	8,319,000	4659.03		193,833		105,531		17,329			(89,216)		30,558		0001
Purchased Call/S&P 500 INDEX/SPXD00NSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	1	9,904,000	4296.12		227,792		187,003		106,516			(41,190)		44,820		0001
Purchased Call/S&P 500 INDEX/SPXG135SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/17/2023	1	2,403,000	4411.67		29,317		21,033		9,796			(8,434)		10,141		0001
Purchased Call/S&P 500 INDEX/SPX715PSC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2022	03/17/2023	1	17,109,000	4411.67		400,351		287,232		123,924			(115,169)		72,200		0001
Purchased Call/S&P 500 INDEX/SPXF13KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	1,647,000	4668.67	45,622			21,231		2,644			(22,623)		5,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	1	766,988	596.81		71,790		62,508		42,081			(9,526)		5,054		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	819,632	595.92		68,357		53,240		40,598			(15,170)		5,112		0001
Purchased Call/S&P 500 INDEX/SPXF13P$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/30/2022	1	1,048,000	100	26,829			13,563		7			(13,341)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXF133$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/30/2022	1	1,783,322	4308	43,387			10,998		5,094			(21,754)		4,477		0001
Purchased Call/S&P 500 INDEX/SPXF132$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	2,158,000	4300.46	31,075			8,133		4,579			(15,410)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXC00U$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/31/2021	12/30/2022	1	17,538,000	4766.18	412,143			208,361		19,926			(204,939)		62,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/07/2022	1	1,606,361	514.57	119,513			11,163		137,192			(29,511)		3,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	1	3,707,223	623.53	275,817			159,125		77,294			(68,388)		19,907		0001
Purchased Call/S&P 500 INDEX/SPX721A$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2021	12/28/2022	1	1,977,000	105	27,283			13,529		1,841			(13,529)		6,961		0001
Purchased Call/S&P 500 INDEX/SPXF13H$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	1,055,000	105	15,403			6,571		1			(7,638)		3,437		0001
Purchased Call/S&P 500 INDEX/SPXG136$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	1	1,185,000	100		29,625		21,627		989			(8,035)		5,058		0001
Purchased Call/S&P 500 INDEX/SPX721I$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1	1,826,000	4201.09		51,311		35,197		26,238			(16,166)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/16/2021	12/14/2022	1	1,691,443	4634	38,657			17,875		2,697			(19,275)		5,721		0001
Purchased Call/S&P 500 INDEX/SPX721G$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	1	1,703,000	4288.7		36,104		23,802		3,515			(12,463)		6,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/05/2022	1	2,492,875	538.2	184,971			39,946		147,978			(45,800)		8,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2020	12/05/2022	1	98,587	538.2	7,208			1,561		5,852			(1,795)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	333,381	511.93	25,637			2,363		30,036			(6,339)		719		0001
Purchased Call/S&P 500 INDEX/SPX721U$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2022	06/14/2023	1	1,425,000	105		19,808		19,254		19,318			(764)		6,967		0001
Purchased Call/S&P 500 INDEX/SPX721S$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	1,978,000	100		49,054		45,784		21,813			(3,639)		9,503		0001
Purchased Call/S&P 500 INDEX/SPXD00D$P	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2022	03/17/2023	1	7,505,000	100		81,054		58,152		12,969			(23,317)		31,671		0001
Purchased Call/S&P 500 INDEX/SPXD004$V	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/15/2022	02/15/2023	1	3,167,000	100		37,371		23,575		3,458			(13,822)		12,570		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161K$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	07/01/2022	1	4,520,000	4700	179,200								(106,695)		1,183		0001
Purchased Call/S&P 500 INDEX/SPX161HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2022	1	1,586,000	248.11	41,712			1,379		4			(20,684)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXG13L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	1	3,201,000	4057.84		36,812		33,642		27,856			(3,530)		15,218		0001
Purchased Call/S&P 500 INDEX/SPX150JSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2023	1	1,795,000	247.16		65,159		53,213		39,299			(12,351)		8,069		0001
Purchased Call/S&P 500 INDEX/SPX150A$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/16/2021	07/18/2022	1	4,079,000	100	33,856			1,586					(16,697)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX161ISB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2022	1	3,715,000	100	30,835			2,039					(15,207)		4,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/11/2022	1	58,310	508.93	4,676			656		5,820			(1,156)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023	1	468,990	599.98	35,456			18,410		13,810			(8,791)		2,390		0001
Purchased Call/S&P 500 INDEX/SPXB17US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/17/2023	1	2,695,530	4412		70,962		51,195		20,836			(19,854)		11,375		0001
Purchased Call/S&P 500 INDEX/SPXG13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	1	4,931,000	3666.77		55,720		54,173		60,084			(2,137)		24,178		0001
Purchased Call/S&P 500 INDEX/SPXE13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	4,197,000	4441.67	60,437			8,226		997			(30,052)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXG13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	2,540,000	3749.63		34,290		32,779		35,037			(1,597)		12,401		0001
Purchased Call/S&P 500 INDEX/SPX621Z$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	1	1,882,000	105	24,278			4,882					(11,974)		4,237		0001
Purchased Call/S&P 500 INDEX/SPX621U$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	1	2,209,000	4323.06	31,147			1,630		105			(15,445)		2,585		0001
Purchased Call/S&P 500 INDEX/SPXC000$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/16/2021	12/16/2022	1	4,324,000	100	51,888			24,147					(25,731)		14,711		0001
Purchased Call/S&P 500 INDEX/SPXC001$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	5,229,000	100	48,107			11,225					(23,921)		12,617		0001
Purchased Call/S&P 500 INDEX/SPXD00J$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/12/2022	04/12/2023	1	1,842,000	4397.45		61,891		48,592		19,713			(13,396)		8,153		0001
Purchased Call/S&P 500 INDEX/SPXE001$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023	1	13,677,000	3911.74		300,894		298,387		270,260			(4,960)		67,726		0001
Purchased Call/S&P 500 INDEX/SPXF139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	1,391,000	100	33,662			11,127		2			(16,739)		3,988		0001
Purchased Call/S&P 500 INDEX/SPXF130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2022	1	6,714,000	4455.48	172,550			41,355		7,278			(85,099)		16,483		0001
Purchased Call/S&P 500 INDEX/SPXF13W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	1	1,845,000	4500.53		29,889		18,115		6,061			(11,890)		7,178		0001
Purchased Call/S&P 500 INDEX/SPX161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	1	2,473,000	241.1		106,834		102,419		101,061			(4,683)		12,091		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/07/2022	1	2,203,000	248.33	60,362			16,478		4,181			(30,015)		5,737		0001
Purchased Call/S&P 500 INDEX/SPX7217$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	1	4,928,000	100	57,658			22,714					(28,436)		15,477		0001
Purchased Call/S&P 500 INDEX/SPXF133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	2,065,000	4300.46	58,853			15,402		7,063			(29,184)		5,295		0001
Purchased Call/S&P 500 INDEX/SPXB17W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/02/2023	1	20,986,000	4108.54		470,086		438,747		330,068			(34,869)		100,825		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13W/SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	3,510,000	4500.53		52,650		31,736		10,722			(21,118)		13,563		0001
Purchased Call/S&P 500 INDEX/SPX161T$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	1	1,766,000	241.59		76,468		74,783		70,549			(1,886)		8,720		0001
Purchased Call/S&P 500 INDEX/SPX905V$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	1	1,763,000	100		39,315		23,286		1,597			(16,049)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX721A$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/30/2022	1	5,638,000	100	71,603			36,199					(35,605)		19,961		0001
Purchased Call/S&P 500 INDEX/SPX905T$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	1	3,061,000	100		59,383		30,755		502			(28,634)		11,013		0001
Purchased Call/S&P 500 INDEX/SPXB17W/SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2023	1	1,988,000	4108.54		38,766		36,203		27,399			(2,852)		9,594		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	07/01/2022	1	4,150,000	3900		29,460		29,460		115,308			(28,179)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXF13W/SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,220,000	4500.53		55,278		33,320		10,209			(22,172)		8,578		0001
Purchased Call/S&P 500 INDEX/SPXC00GSG	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	11/10/2022	1	2,379,992	266	26,960			9,913		278			(13,443)		7,183		0001
Purchased Call/S&P 500 INDEX/SPXF13T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	2,535,000	248.56		76,811		43,313		36,973			(33,763)		9,476		0001
Purchased Call/S&P 500 INDEX/SPX161Q$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	1	4,646,000	100		50,641		39,760		8,744			(10,961)		20,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	06/23/2023	1	5,541,202	588.37	409,495			200,810		194,748			(101,532)		27,439		0001
Purchased Call/S&P 500 INDEX/SPX161RSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	1,933,000	100		26,289		23,003		4,240			(3,467)		8,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024	1	2,160,339	559.69		227,484		226,860		206,794			(934)		15,255		0001
Purchased Call/S&P 500 INDEX/SPXD004$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/11/2022	02/10/2023	1	3,318,000	4418.64		92,572		57,600		22,392			(35,350)		13,025		0001
Purchased Call/S&P 500 INDEX/SPX715W/SF	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/23/2021	11/23/2022	1	2,067,000	4690.7	53,122			21,278		2,009			(26,343)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXB17S$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/09/2023	1	1,632,000	4677.03		27,744		14,675		2,175			(13,154)		5,934		0001
Purchased Call/S&P 500 INDEX/SPXC00B$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	2,371,000	4536.19	43,152			13,195		2,425			(21,399)		6,567		0001
Purchased Call/S&P 500 INDEX/SPX721U$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	1,776,000	100		36,763		35,842		40,892			(1,313)		8,708		0001
Purchased Call/S&P 500 INDEX/SPX1401$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	12/01/2022	1	2,051,000	100	40,405			17,030					(20,036)		6,661		0001
Purchased Call/S&P 500 INDEX/SPX040Z$9	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	07/29/2022	1	2,566,000	100	31,049			2,408					(15,397)		3,616		0001
Purchased Call/S&P 500 INDEX/SPX161I$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	1	5,167,000	100	42,886			2,502					(21,325)		6,343		0001
Purchased Call/S&P 500 INDEX/SPX161R$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	2,747,000	100		43,677		38,218		9,798			(5,760)		12,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	10/06/2022	1	167,250	506.71	12,811			1,707		17,453			(3,177)		433		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023	1	2,717,353	604.94	194,019			100,741		72,764			(48,106)		13,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/21/2022	1	79,794	527.08	6,128			1,205		5,870			(1,517)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2021	02/24/2023	1	982,095	556.59	68,452			22,379		48,046			(16,972)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2021	02/24/2023	1	439,246	556.59	27,960			9,179		21,489			(6,942)		1,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2021	02/24/2023	1	525,429	556.59	31,284			10,284		25,705			(7,778)		2,126		0001
Purchased Call/S&P 500 INDEX/SPX715S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	1	2,580,000	4132.15		72,756		66,944		47,278			(5,980)		12,359		0001
Purchased Call/S&P 500 INDEX/SPXC00US9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/22/2022	1	1,518,904	4702	43,928			21,714		2,273			(22,334)		5,259		0001
Purchased Call/S&P 500 INDEX/SPXD00NSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	1	2,722,000	4296.12		84,654		69,496		37,450			(15,307)		12,318		0001
Purchased Call/S&P 500 INDEX/SPXB17MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2022	1	2,053,000	4402.66	53,994			5,057		591			(26,775)		3,179		0001
Purchased Call/S&P 500 INDEX/SPX1610Q8H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	1	2,473,000	248.9		87,050		69,206		51,238			(18,364)		10,984		0001
Purchased Call/S&P 500 INDEX/SPX721K\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	1	2,482,000	4602.45		46,413		34,778		8,771			(11,699)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXD00GSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2023	1	1,642,612	4576		40,976		30,647		7,513			(10,385)		7,077		0001
Purchased Call/S&P 500 INDEX/SPXF13Z\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2022	02/16/2023	1	4,659,000	4475.01		108,089		68,486		24,165			(39,682)		18,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/25/2022	1	1,161,903	531.84	90,047			18,258		77,422			(22,327)		3,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/05/2024	1	327,701	607.09		26,806		20,362		13,209			(6,463)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXD00ES0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2023	1	5,887,000	4463.12		71,821		51,838		20,302			(20,353)		24,986		0001
Purchased Call/S&P 500 INDEX/SPXC00FS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	11/11/2022	1	1,545,000	263.01	23,021			8,505		447			(11,447)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXD00GST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/27/2023	1	1,552,461	4539		48,085		35,930		9,189			(12,221)		6,676		0001
Purchased Call/S&P 500 INDEX/SPX150MSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2022	05/26/2023	1	1,523,844	245		61,969		57,592		45,650			(4,847)		7,245		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13T3V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/18/2023	1	1,666,002	252		38,289		21,498		16,045			(16,923)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/06/2022	1	2,052,474	258	24,734			6,702		38			(12,333)		5,318		0001
Purchased Call/S&P 500 INDEX/SPXC000SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	3,927,000	100	36,128			8,430					(17,965)		9,475		0001
Purchased Call/S&P 500 INDEX/SPX9051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2022	1	1,989,000	247.05	52,510			2,459		442			(25,897)		2,208		0001
Purchased Call/S&P 500 INDEX/SPX7212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1	7,419,000	4455.48	90,512			21,693		5,166			(44,639)		18,214		0001
Purchased Call/S&P 500 INDEX/SPXB00XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	85,667	4514.07	6,125			1,164		65			(3,037)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/05/2022	01/05/2024	1	1,100,688	608.8		88,385		67,139		43,263			(21,309)		6,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/09/2020	10/07/2022	1	2,063,718	513.83	155,192			21,036		187,019			(38,585)		5,374		0001
Purchased Call/S&P 500 INDEX/SPX150DS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/19/2022	1	4,012,000	100	33,701			4,587					(16,758)		7,425		0001
Purchased Call/S&P 500 INDEX/SPX150DSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/19/2022	1	1,541,000	100	19,417			2,643					(9,655)		2,852		0001
Purchased Call/S&P 500 INDEX/SPX721VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	1	2,415,000	243.01		102,638		102,072		93,120			(844)		12,025		0001
Purchased Call/S&P 500 INDEX/SPXA050SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	1	2,198,000	258.81		42,861		32,503		12,280			(10,598)		9,522		0001
Purchased Call/S&P 500 INDEX/SPXF13I9M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,074,000	250.51		65,331		39,380		26,529			(26,204)		8,014		0001
Purchased Call/S&P 500 INDEX/SPX150HS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/25/2022	02/22/2023	1	2,285,821	248		76,870		50,674		35,470			(26,543)		9,210		0001
Purchased Call/S&P 500 INDEX/SPX161PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2023	1	1,305,000	100		22,968		15,692		27			(7,385)		5,389		0001
Purchased Call/S&P 500 INDEX/SPXB17USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/21/2022	03/21/2023	1	2,365,000	4461.18		48,010		34,784		13,164			(13,285)		10,057		0001
Purchased Call/S&P 500 INDEX/SPX721RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	1	7,445,000	3900.79		165,279		147,423		146,082			(19,018)		35,018		0001
Purchased Call/S&P 500 INDEX/SPXE13N3V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2022	1	2,425,000	4422.3	32,495			2,238		119			(16,114)		3,236		0001
Purchased Call/S&P 500 INDEX/SPX721USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	1,556,000	3674.84		32,054		31,250		35,801			(1,145)		7,629		0001
Purchased Call/S&P 500 INDEX/SPX721USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	667,000	11266		14,140		13,786		14,411			(505)		3,270		0001
Purchased Call/S&P 500 INDEX/SPX9051S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/15/2022	1	2,157,000	247.05	56,729			2,206		358			(28,209)		2,186		0001
Purchased Call/S&P 500 INDEX/SPX7151S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2021	08/19/2022	1	8,059,000	4405.8	185,357			25,159		3,247			(91,917)		14,914		0001
Purchased Call/S&P 500 INDEX/SPX7218SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	2,151,000	259.02	31,405			13,434		421			(15,616)		7,009		0001
Purchased Call/S&P 500 INDEX/SPX905RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	11/29/2022	1	2,584,075	254	58,767			24,857		7,958			(29,465)		8,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	04/11/2022	04/11/2024	1	462,435	591.48		45,920		40,944		27,934			(5,025)		3,088		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/18/2022	1	1,765,481	4327	36,753			1,731		43			(18,326)		1,960		0001
Purchased Call/S&P 500 INDEX/SPX7151SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/30/2021	08/26/2022	1	2,138,618	4474	60,233			9,396		728			(30,200)		4,226		0001
Purchased Call/S&P 500 INDEX/SPX715LST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/08/2022	1	3,281,343	4701	72,299			26,254		2,156			(36,050)		9,829		0001
Purchased Call/S&P 500 INDEX/SPXF13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	1	1,016,000	100		24,892		13,372		8			(11,525)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXB17SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022	1	1,102,000	100	27,881			14,056		24			(13,826)		3,901		0001
Purchased Call/S&P 500 INDEX/SPX715PSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2022	03/17/2023	1	703,000	14420.1		15,466		11,127		263			(4,419)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	12/06/2022	1	2,793,815	538.2	207,301			44,991		166,279			(51,259)		9,220		0001
Purchased Call/S&P 500 INDEX/SPXG13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	1,446,000	100		36,439		29,759		5,265			(6,907)		6,500		0001
Purchased Call/S&P 500 INDEX/SPXE13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/19/2022	1	1,270,000	100	31,242			4,241					(15,493)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXF133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2022	1	2,037,000	4345.72	30,962			8,188		3,626			(15,354)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXG13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/20/2023	1	1,329,148	4460		34,485		28,223		12,165			(6,322)		5,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/06/2022	1	423,036	538.2	30,953			6,736		25,178			(7,696)		1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/25/2022	1	2,932,868	533.34	223,191			45,254		189,342			(55,339)		9,338		0001
Purchased Call/S&P 500 INDEX/SPXD00BSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/10/2023	1	2,108,000	255.01		33,096		23,167		16,620			(10,092)		8,775		0001
Purchased Call/S&P 500 INDEX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/07/2022	1	2,534,000	258.44	29,141			7,955		36			(14,490)		6,599		0001
Purchased Call/S&P 500 INDEX/SPXC00TSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/31/2021	12/30/2022	1	3,057,000	100	47,995			24,264					(23,866)		10,823		0001
Purchased Call/S&P 500 INDEX/SPXC00IWSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/13/2022	01/13/2023	1	4,800,000	100		59,520		32,405		1,723			(27,396)		17,632		0001
Purchased Call/S&P 500 INDEX/SPXG136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	1	6,502,000	4456.24		79,324		57,909		23,984			(21,515)		27,753		0001
Purchased Call/S&P 500 INDEX/SPX721BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	1	1,053,000	105		15,163		8,279					(6,957)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/10/2022	1	239,825	513.05	18,251			2,539		22,156			(4,519)		634		0001
Purchased Call/S&P 500 INDEX/SPX7217S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	1	1,556,000	100	37,500			14,773		714			(18,494)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXG13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	1	1,556,000	100		39,211		32,082		6,305			(7,372)		7,030		0001
Purchased Call/S&P 500 INDEX/SPX715KSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2021	10/31/2022	1	5,528,000	4605.38	128,250			43,103		5,332			(63,251)		16,045		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	1	11,382,000	4323.06	136,584			7,149		503			(67,731)		13,322		0001
Purchased Call/S&P 500 INDEX/SPX621XSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	3,208,000	4441.67	84,370			11,484		1,098			(41,953)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX715JS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2021	09/15/2022	1	2,474,000	4480.7	66,303			13,882		1,813			(32,879)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXD00IS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2022	04/03/2023	1	2,504,525	251		86,566		66,183		35,763			(20,509)		10,909		0001
Purchased Call/S&P 500 INDEX/SPX721GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	1	1,795,907	4380		33,960		21,913		11,106			(12,075)		7,159		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023	1	2,725,000	3735.48		34,608		33,177		36,160			(1,517)		13,323		0001
Purchased Call/S&P 500 INDEX/SPX621SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2021	07/01/2022	1	1,099,000	100	26,376					2,170			(13,116)		288		0001
Purchased Call/S&P 500 INDEX/SPXD00ES2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/16/2023	1	1,791,080	4358		48,482		34,842		15,837			(13,890)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXB17LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2022	1	1,921,000	4422.3	47,065			3,241		223			(23,339)		2,564		0001
Purchased Call/S&P 500 INDEX/SPXD00Z3C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023	1	2,025,000	3735.48		48,803		46,786		50,774			(2,139)		9,901		0001
Purchased Call/S&P 500 INDEX/SPX721JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	1	6,097,000	4602.45		74,383		55,736		14,914			(18,749)		26,365		0001
Purchased Call/S&P 500 INDEX/SPX621YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/26/2022	1	1,727,000	105	21,069			3,277					(10,477)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023	1	4,743,000	3735.48		104,346		100,034		108,718			(4,574)		23,189		0001
Purchased Call/S&P 500 INDEX/SPXE13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2022	1	6,684,000	4524.09	80,208			13,699		1,435			(39,774)		13,884		0001
Purchased Call/S&P 500 INDEX/SPXD00GSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2023	1	1,944,596	4576		64,124		47,960		10,989			(16,252)		8,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/11/2022	1	105,032	514.55	7,846			1,101		9,442			(1,940)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	1	3,254,293	594.57	228,126			107,927		96,636			(56,640)		15,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	2,750,837	594.57	195,150			92,454		81,686			(48,520)		13,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	1	131,361	582.36	9,694			3,995		4,378			(2,404)		596		0001
Purchased Call/S&P 500 INDEX/SPX715PSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2022	03/17/2023	1	1,586,000	4411.67		44,249		31,747		13,285			(12,729)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXF13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	2,559,000	4668.67	46,062			21,436		2,999			(22,842)		8,706		0001
Purchased Call/S&P 500 INDEX/SPX721GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	1	730,000	13974.7		15,330		10,107		686			(5,292)		2,954		0001
Purchased Call/S&P 500 INDEX/SPXG13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	3,505,000	3749.63		71,502		68,350		73,242			(3,330)		17,112		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE130SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/29/2022	1	1,136,000	100	27,491			2,132					(13,633)		1,601		0001
Purchased Call/S&P 500 INDEX/SPXB17MS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2022	1	5,160,000	4402.66	117,648			11,019		1,367			(58,341)		7,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/13/2022	1	2,485,204	509.02	188,130			19,123		240,905			(46,518)		5,633		0001
Purchased Call/S&P 500 INDEX/SPXD00B9R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/02/2022	02/28/2023	1	2,379,423	4374		50,576		33,904		16,311			(16,719)		9,707		0001
Purchased Call/S&P 500 INDEX/SPXD00D8X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/18/2022	03/17/2023	1	8,196,000	4463.12		99,991		71,938		28,035			(28,569)		34,587		0001
Purchased Call/S&P 500 INDEX/SPXF13ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2022	1	3,224,000	4697.96	117,354			46,230		3,884			(57,877)		10,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024	1	3,156,978	590.04		313,488		285,106		187,114			(29,510)		21,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	1	701,435	592.5		66,777		57,708		40,550			(9,135)		4,611		0001
Purchased Call/S&P 500 INDEX/SPX621US2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/19/2022	1	6,481,422	4258	82,538			4,104		559			(41,042)		7,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	06/23/2023	1	1,803,045	591.56	128,377			62,954		59,672			(31,830)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXD00KSM	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	1,612,000	258.78		25,470		20,249		10,116			(5,373)		7,160		0001
Purchased Call/S&P 500 INDEX/SPX1610SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	1	2,175,000	100		42,413		28,392		2			(14,060)		8,892		0001
Purchased Call/S&P 500 INDEX/SPXB17LS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/11/2022	1	1,577,000	4369.55	46,679			1,286		27			(23,022)		1,369		0001
Purchased Call/S&P 500 INDEX/SPX715MSE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/23/2021	11/23/2022	1	2,619,000	4690.7	60,499			24,233		2,381			(30,001)		8,282		0001
Purchased Call/S&P 500 INDEX/SPXB17WS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/01/2023	1	1,891,238	4102		66,186		61,934		44,034			(4,412)		9,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2021	06/23/2023	1	344,130	591.56	25,526			12,570		11,389			(6,338)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXA053SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/08/2022	06/06/2023	1	2,949,593	4114		124,844		117,582		81,436			(7,566)		14,255		0001
Purchased Call/S&P 500 INDEX/SPX7212SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	6,099,000	4359.46	142,107			35,233		12,658			(70,469)		15,227		0001
Purchased Call/S&P 500 INDEX/SPXD00JSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/12/2022	04/12/2023	1	2,794,000	4397.45		69,571		54,622		23,803			(15,058)		12,366		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/14/2022	06/14/2023	1	2,459,000	3735.48		45,000		43,140		46,931			(1,973)		12,023		0001
Purchased Call/S&P 500 INDEX/SPX1610SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2023	1	1,541,661	249		56,586		44,550		31,513			(12,126)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX721USH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	1	2,345,000	240.58		100,366		97,878		105,767			(3,546)		11,563		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	1,425,000	250.64		29,640		29,393		26,425			(489)		7,056		0001
Purchased Call/S&P 500 INDEX/SPXD001SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	03/31/2023	1	1,685,705	260		26,489		20,428		8,034			(6,215)		7,303		0001
Purchased Call/S&P 500 INDEX/SPXE13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	1,570,633	257	18,363			1,020					(9,131)		1,884		0001
Purchased Call/S&P 500 INDEX/SPX040ZSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/16/2022	1	2,988,000	251.04	79,481			10,072		61			(39,414)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXC00BS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/28/2022	1	2,666,000	252.98	75,981			25,116		6,748			(37,782)		7,643		0001
Purchased Call/S&P 500 INDEX/SPX150DSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/23/2021	08/23/2022	1	7,438,000	100	65,454			9,557					(32,458)		14,305		0001
Purchased Call/S&P 500 INDEX/SPX150DSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/23/2021	08/23/2022	1	1,485,000	100	27,324			3,989					(13,550)		2,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	2,632,068	579.1		236,623		201,892		172,198			(34,959)		17,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/09/2023	1	299,627	594.57	20,914			9,935		8,897			(5,228)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXG130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	1,380,745	250		28,296		27,587		30,001			(1,011)		6,770		0001
Purchased Call/S&P 500 INDEX/SPX161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	1,608,681	251		35,596		31,146		29,597			(4,694)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXE13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2022	1	1,478,000	255.71	20,544			4,584		43			(10,188)		3,503		0001
Purchased Call/S&P 500 INDEX/SPXB00KS5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/06/2021	07/06/2022	1	2,948,000	247.41	75,764			1,044					(37,570)		1,890		0001
Purchased Call/S&P 500 INDEX/SPX721RSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	1	4,267,000	3900.79		49,924		44,530		44,428			(5,745)		20,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2020	10/06/2022	1	78,069	504.62	6,144			819		8,447			(1,523)		202		0001
Purchased Call/S&P 500 INDEX/SPXG13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	2,103,000	3911.74		49,631		49,217		44,172			(818)		10,414		0001
Purchased Call/S&P 500 INDEX/SPX715GS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/06/2021	07/01/2022	1	1,716,940	4325	36,723			2					(18,463)		449		0001
Purchased Call/S&P 500 INDEX/SPXG13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	5,214,000	3749.63		114,187		109,154		117,300			(5,318)		25,456		0001
Purchased Call/S&P 500 INDEX/SPXG13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	1	2,054,000	3749.63		49,501		47,320		50,546			(2,306)		10,028		0001
Purchased Call/S&P 500 INDEX/SPX721GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	1	1,656,919	4349		33,334		21,509		11,621			(11,852)		6,605		0001
Purchased Call/S&P 500 INDEX/SPX621USI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	1	5,615,000	4323.06	129,145			6,760		314			(64,042)		6,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/05/2024	1	62,940	609.17		3,968		3,090		2,268			(889)		388		0001
Purchased Call/S&P 500 INDEX/SPX621US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2021	07/19/2022	1	4,403,279	4258	93,381			4,643		466			(46,434)		5,023		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2020	09/06/2022	1	194,166	513.58	14,621			1,347		16,909			(3,615)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	1	2,373,389	612.7	170,884			105,595		67,602			(42,428)		13,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/22/2023	1	259,452	612.7	16,193			10,062		7,390			(4,054)		1,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023	1	1,537,569	624.62	109,936			63,123		31,281			(27,258)		8,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/23/2023	1	311,609	624.62	22,495			12,934		6,340			(5,585)		1,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	08/23/2023	1	200,371	624.62		10,047		8,251		4,076			(1,809)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXC00US$X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/05/2023	1	4,531,000	100		56,638		29,333		775			(27,310)		16,302		0001
Purchased Call/S&P 500 INDEX/SPXG13LSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	1,545,000	261.64		13,442		12,318		5,408			(1,256)		7,345		0001
Purchased Call/S&P 500 INDEX/SPX150A$T	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2022	1	1,474,000	247.92	38,766			2,255		402			(19,224)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXE13MSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	1,855,000	258.53	16,881			656					(8,394)		1,880		0001
Purchased Call/S&P 500 INDEX/SPX715GS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2021	07/07/2022	1	7,252,000	4358.13	163,895			2,709		36			(81,274)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXC00B$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/20/2021	10/17/2022	1	3,854,321	4471	105,207			31,562		6,514			(52,604)		10,531		0001
Purchased Call/S&P 500 INDEX/SPX161S$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	1,462,000	254.57		22,222		21,173		19,781			(1,221)		7,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2020	11/25/2022	1	483,726	532.53	37,150			7,533		31,769			(9,211)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/11/2022	1	4,121,996	515.84	302,967			42,507		361,373			(74,914)		10,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	1	3,225,792	578.41	235,160			104,013		125,561			(58,307)		15,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13M$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	1,489,000	255.2	19,059			741					(9,477)		1,509		0001
Purchased Call/S&P 500 INDEX/SPX161R$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/11/2023	1	2,381,105	244		83,532		72,858		78,922			(11,245)		11,060		0001
Purchased Call/S&P 500 INDEX/SPX7215$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	1	2,766,000	4613.67	69,150			23,431		3,066			(34,291)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXC008$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	1,753,000	4536.19	44,877			13,723		2,263			(22,254)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXE13X$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/06/2022	1	1,681,740	4533	32,741			6,077		539			(16,325)		3,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	749,611	607.89		60,793		46,180		29,862			(14,657)		4,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/11/2022	1	511,699	514.03	38,480			5,399		46,465			(9,515)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	435,053	558.51		46,377		46,249		44,091			(190)		3,072		0001
Purchased Call/S&P 500 INDEX/SPX721V$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	1,610,000	3912.15		33,649		33,369		26,533			(555)		7,972		0001
Purchased Call/S&P 500 INDEX/SPX715G$V	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/27/2022	1	1,658,000	4401.46	45,263			3,242		75			(22,446)		2,255		0001
Purchased Call/S&P 500 INDEX/SPX7210$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	1	2,148,000	3935.18		55,204		47,752		46,666			(7,562)		9,977		0001
Purchased Call/S&P 500 INDEX/SPX9050$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/14/2022	1	1,685,413	258	28,274			8,410		723			(14,335)		4,541		0001
Purchased Call/S&P 500 INDEX/SPX9050$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/19/2022	1	2,264,723	251	66,163			20,329		6,910			(33,081)		6,245		0001
Purchased Call/S&P 500 INDEX/SPX721T$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023	1	1,618,000	254.13		28,800		27,364		23,259			(1,657)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXC00B$O	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/28/2022	1	1,957,594	261	29,251			9,669		649			(14,545)		5,612		0001
Purchased Call/S&P 500 INDEX/SPX150J$U	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/21/2022	04/20/2023	1	1,511,338	256		31,481		25,622		13,010			(6,054)		6,782		0001
Purchased Call/S&P 500 INDEX/SPX150K$5	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2023	1	1,670,320	262		16,641		13,590		6,192			(3,154)		7,508		0001
Purchased Call/S&P 500 INDEX/SPX1610$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	1	8,306,000	100		93,027		72,297		14,685			(21,271)		36,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	385,607	556.94		41,761		41,647		39,709			(171)		2,723		0001
Purchased Call/S&P 500 INDEX/SPX7150$P	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2022	02/10/2023	1	2,014,000	4418.64		70,490		43,860		16,740			(26,918)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXF130$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	1,950,000	258	28,080			6,552		37			(13,963)		4,705		0001
Purchased Call/S&P 500 INDEX/SPX9050$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/18/2022	1	1,602,210	250	50,352			15,374		5,988			(25,246)		4,398		0001
Purchased Call/S&P 500 INDEX/SPXC00F$0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	11/10/2022	1	3,394,000	100	54,304			19,911					(26,929)		10,244		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	1	2,584,402	4300		69,464		59,402		37,429			(10,525)		11,870		0001
Purchased Call/S&P 500 INDEX/SPX715RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2022	05/08/2023	1	2,080,863	4129		56,594		48,891		41,230			(7,817)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXB17S9F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/06/2023	1	2,679,000	4677.03		40,185		21,097		3,188			(19,209)		9,664		0001
Purchased Call/S&P 500 INDEX/SPX905W9F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2022	02/02/2023	1	2,107,216	251		68,657		41,657		20,647			(27,041)		8,124		0001
Purchased Call/S&P 500 INDEX/SPX905R9V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/07/2022	1	1,895,835	254	55,532			24,664		6,565			(27,766)		6,276		0001
Purchased Call/S&P 500 INDEX/SPX721PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	1	3,405,000	4123.34		88,190		75,451		57,915			(13,325)		15,665		0001
Purchased Call/S&P 500 INDEX/SPXB17N9H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2022	1	4,998,000	4522.68	114,454			19,233		2,004			(56,757)		10,299		0001
Purchased Call/S&P 500 INDEX/SPXB17T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2023	1	1,737,000	4225.5		46,204		30,166		21,994			(16,077)		7,013		0001
Purchased Call/S&P 500 INDEX/SPX150C9H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/06/2021	08/04/2022	1	3,127,917	249	87,697			8,306		1,737			(43,727)		4,843		0001
Purchased Call/S&P 500 INDEX/SPXB170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2022	1	1,890,000	4514.07	31,374			5,964		779			(15,558)		4,138		0001
Purchased Call/S&P 500 INDEX/SPXG13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	1	2,858,000	3666.77		71,450		69,465		77,711			(2,741)		14,013		0001
Purchased Call/S&P 500 INDEX/SPX721NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	1	1,588,000	4459.45		30,807		24,866		9,554			(5,993)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX721PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	1	8,715,000	4123.34		101,966		87,237		69,292			(15,407)		40,093		0001
Purchased Call/S&P 500 INDEX/SPXF130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2022	1	1,924,000	255.57	57,335			28,431		2,121			(28,432)		6,774		0001
Purchased Call/S&P 500 INDEX/SPX7219S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	2,579,000	264.24	31,464			14,071		69			(15,645)		8,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2020	01/03/2023	1	2,673,098	541.43	197,542			50,471		158,998			(48,779)		9,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2021	01/03/2023	1	361,622	541.43	24,873			6,372		21,510			(6,184)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2020	12/30/2022	1	4,767,945	541.43	351,398			88,335		280,662			(87,247)		16,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/30/2022	1	538,519	541.43	36,403			9,164		31,700			(9,088)		1,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	12/30/2022	1	190,053	541.43	13,799			3,483		11,187			(3,454)		673		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2021	12/30/2022	1	64,133	541.43	4,778			1,215		3,775			(1,205)		227		0001
Purchased Call/S&P 500 INDEX/SPXA051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	1	4,908,000	4397.45		115,829		90,940		40,439			(25,070)		21,723		0001
Purchased Call/S&P 500 INDEX/SPXA054S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/15/2023	1	2,248,838	3754		77,996		76,248		79,130			(1,955)		11,011		0001
Purchased Call/S&P 500 INDEX/SPX905MSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2022	1	9,696,000	4345.72	117,322			31,027		14,692			(58,179)		24,992		0001
Purchased Call/S&P 500 INDEX/SPX715I9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/19/2022	1	1,749,000	4441.67	57,192			7,785		574			(28,439)		3,237		0001
Purchased Call/S&P 500 INDEX/SPXF13II$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	5,433,000	4500.53		66,283		39,954		13,785			(26,586)		20,994		0001
Purchased Call/S&P 500 INDEX/SPX721I$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/02/2023	1	1,513,356	4387		28,304		19,291		9,996			(9,041)		6,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/10/2022	1	1,028,485	512.38	78,885			10,974		96,226			(19,532)		2,718		0001
Purchased Call/S&P 500 INDEX/SPX161SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2023	1	1,705,000	243.87		64,449		57,880		58,151			(6,710)		8,069		0001
Purchased Call/S&P 500 INDEX/SPXE13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2021	07/19/2022	1	3,317,364	4258	87,965			4,374		457			(43,741)		3,784		0001
Purchased Call/S&P 500 INDEX/SPX7210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	1	7,590,000	4480.7	92,598			19,387		3,462			(45,918)		17,431		0001
Purchased Call/S&P 500 INDEX/SPXE13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/07/2022	1	13,875,000	4520.03	167,888			31,450		3,559			(83,254)		30,163		0001
Purchased Call/S&P 500 INDEX/SPXD00US8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/19/2023	1	2,055,000	100		46,854		41,908		28,374			(5,278)		9,666		0001
Purchased Call/S&P 500 INDEX/SPX621ZS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	1	8,100,000	100	72,900			13,656					(36,150)		17,609		0001
Purchased Call/S&P 500 INDEX/SPXB17IISN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	1	2,613,000	4121.43		75,516		70,731		51,262			(4,965)		12,628		0001
Purchased Call/S&P 500 INDEX/SPX161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2022	1	1,485,334	256	41,955			21,153		2,157			(20,920)		5,244		0001
Purchased Call/S&P 500 INDEX/SPX721MSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/10/2023	1	1,692,082	4488		37,364		29,291		10,552			(8,132)		7,463		0001
Purchased Call/S&P 500 INDEX/SPX721VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	690,000	12105.9		14,697		14,575		10,691			(242)		3,417		0001
Purchased Call/S&P 500 INDEX/SPX621XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	1,479,000	4441.67	30,763			4,187					(15,297)		2,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/13/2023	1	3,316,034	539.91	232,122			62,840		209,046			(57,633)		12,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2021	01/13/2023	1	659,333	539.91	45,037			12,209		41,565			(11,197)		2,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/13/2023	1	100,494	539.91	6,835			1,855		6,335			(1,709)		369		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17K$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/01/2022	1	2,254,000	4352.34	55,674					2			(27,684)		590		0001
Purchased Call/S&P 500 INDEX/SPXD00ASJ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2022	03/07/2023	1	1,828,000	246.52		58,313		40,000		36,932			(18,373)		7,564		0001
Purchased Call/S&P 500 INDEX/SPX161S$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	1	2,045,000	241.25		85,277		81,518		82,354			(3,972)		9,984		0001
Purchased Call/S&P 500 INDEX/SPX1400$E	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	10/04/2022	1	2,170,000	100	29,512			7,724					(14,635)		5,564		0001
Purchased Call/S&P 500 INDEX/SPX621X$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1	1,987,000	4405.8	33,183			4,504		727			(16,455)		3,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024	1	695,557	558.79		73,938		73,735		70,292			(303)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXG131$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	1,717,000	256.83		28,331		18,730		5,391			(9,729)		6,947		0001
Purchased Call/S&P 500 INDEX/SPXD00RSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/11/2022	05/05/2023	1	1,775,714	3646		36,837		31,781		26,525			(5,130)		8,169		0001
Purchased Call/S&P 500 INDEX/SPX161P$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	1	2,655,000	100		48,852		33,247		10			(15,837)		10,898		0001
Purchased Call/S&P 500 INDEX/SPX621X$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/19/2022	1	634,000	15092.6	13,314			1,812					(6,620)		1,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/11/2022	1	847,685	512.38	65,102			9,134		79,421			(16,098)		2,252		0001
Purchased Call/S&P 500 INDEX/SPX7219$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	1	2,908,000	4634.09	54,380			24,868		4,202			(26,966)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXB17T$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/22/2023	1	1,627,199	4305		37,067		24,367		15,035			(12,866)		6,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2023	1	3,168,479	577.17	230,665			100,220		123,989			(57,271)		14,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/07/2024	1	2,251,005	600.25		187,509		150,934		100,865			(36,731)		14,273		0001
Purchased Call/S&P 500 INDEX/SPX715M$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/23/2021	11/21/2022	1	1,587,309	4696	41,834			16,618		1,499			(20,860)		4,985		0001
Purchased Call/S&P 500 INDEX/SPX715G$X	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/25/2022	1	3,256,682	4413	75,852			5,043		86			(37,821)		4,262		0001
Purchased Call/S&P 500 INDEX/SPXD00W$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/26/2022	05/23/2023	1	2,491,541	3974		111,318		101,651		83,491			(10,763)		11,791		0001
Purchased Call/S&P 500 INDEX/SPX7215$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	1	2,804,000	4613.67	47,388			16,057		2,355			(23,499)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXD00J$E	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	2,553,000	250.19		90,121		70,038		40,523			(20,606)		11,180		0001
Purchased Call/S&P 500 INDEX/SPX161S$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/08/2023	1	2,016,743	245		68,169		64,941		58,650			(3,756)		9,775		0001
Purchased Call/S&P 500 INDEX/SPXC00B$N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/27/2022	1	1,516,152	252	46,300			15,218		4,653			(23,086)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXD008$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/01/2022	02/24/2023	1	1,739,731	3972		28,601		19,014		11,692			(9,613)		7,039		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161N$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	1	1,538,000	262.24	26,915			13,607		407			(13,384)		5,445		0001
Purchased Call/S&P 500 INDEX/SPX905US$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2022	01/13/2023	1	3,159,000	253.43		96,034		52,431		18,479			(44,059)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXB17V$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/06/2023	1	1,847,688	3833		38,700		30,244		20,391			(8,516)		8,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/17/2023	1	3,450,587	559.16	241,886			86,412		169,328			(60,057)		14,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/17/2023	1	587,197	559.16	40,934			14,644		28,815			(10,177)		2,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/17/2023	1	143,453	559.16	10,331			3,701		7,040			(2,579)		605		0001
Purchased Call/S&P 500 INDEX/SPX721B$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	1,936,000	262.03	21,102			9,027		105			(10,493)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXE13T$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	1,384,473	257	20,964			2,853		2			(10,424)		2,562		0001
Purchased Call/S&P 500 INDEX/SPXF13X$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,044,200	258		34,556		20,830		53			(13,860)		7,899		0001
Purchased Call/S&P 500 INDEX/SPX1400$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/27/2022	1	1,582,000	249.9	42,398			10,278		1,010			(21,025)		3,906		0001
Purchased Call/S&P 500 INDEX/SPX7216$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/03/2022	1	1,467,000	100	35,208			12,124		452			(17,459)		4,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	10/06/2022	1	62,231	503.3	4,978			663		6,886			(1,234)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023	1	6,475,966	601.67	479,869			249,163		184,661			(118,981)		32,995		0001
Purchased Call/S&P 500 INDEX/SPX721$3U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/07/2022	1	2,010,733	4079	39,869			10,944		2,274			(20,101)		5,236		0001
Purchased Call/S&P 500 INDEX/SPX905L$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	09/16/2022	1	1,575,431	251	39,984			8,552		2,333			(19,882)		3,641		0001
Purchased Call/S&P 500 INDEX/SPX721B$T	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	1	1,754,000	264.71		20,522		11,204		207			(9,415)		6,443		0001
Purchased Call/S&P 500 INDEX/SPXG131$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/23/2023	1	1,483,525	253		34,168		22,557		14,557			(11,766)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXG138$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/24/2023	1	1,504,304	265		14,980		11,256		817			(3,808)		6,433		0001
Purchased Call/S&P 500 INDEX/SPX150G$G	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2022	01/31/2023	1	1,551,529	251		50,618		30,006		14,583			(20,638)		5,954		0001
Purchased Call/S&P 500 INDEX/SPX621T$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	2,128,000	4369.21	30,218			999		3			(14,985)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXF13P$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/30/2022	1	1,976,000	100	50,586			25,574		10			(25,154)		6,996		0001
Purchased Call/S&P 500 INDEX/SPX721S$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	1,521,000	100		37,873		35,348		16,719			(2,809)		7,307		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/02/2023	1	1,566,814	4127		85,742		81,844		78,417			(4,118)		7,528		0001
Purchased Call/S&P 500 INDEX/SPX161J6U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	1	2,680,000	252.48	72,092			11,916		203			(35,750)		5,478		0001
Purchased Call/S&P 500 INDEX/SPX161I$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2022	1	1,708,000	249.18	44,920			2,970		22			(22,154)		2,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/25/2022	1	5,310,840	535.43	394,064			79,900		327,795			(97,706)		16,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2020	11/25/2022	1	295,807	535.43	21,861			4,439		18,258			(5,435)		942		0001
Purchased Call/S&P 500 INDEX/SPX150NS2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2022	06/09/2023	1	4,623,000	100		43,919		41,845		26,508			(2,413)		22,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2020	11/23/2022	1	710,389	536.01	52,151			10,459		43,019			(12,966)		2,246		0001
Purchased Call/S&P 500 INDEX/SPX150LSW	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/17/2022	05/17/2023	1	2,123,000	245.04		80,674		71,118		61,499			(9,725)		9,955		0001
Purchased Call/S&P 500 INDEX/SPX715QSK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2022	04/18/2023	1	2,718,773	4392		105,255		84,845		33,123			(20,587)		12,159		0001
Purchased Call/S&P 500 INDEX/SPXB17NSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2022	1	2,989,000	4522.68	78,910			13,260		1,312			(39,131)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXD00S$7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023	1	2,164,000	4023.89		29,863		26,161		23,340			(3,906)		10,115		0001
Purchased Call/S&P 500 INDEX/SPXF131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2022	1	3,519,000	4701.21	42,580			18,768		2,380			(21,115)		11,686		0001
Purchased Call/S&P 500 INDEX/SPXB17LSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2022	1	3,986,000	4422.3	90,482			6,232		446			(44,869)		5,319		0001
Purchased Call/S&P 500 INDEX/SPX040ZSA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	07/29/2022	1	1,377,000	100	25,199			1,955					(12,496)		1,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	10/06/2022	1	240,726	507.38	18,271			2,434		24,825			(4,530)		624		0001
Purchased Call/S&P 500 INDEX/SPXB17LSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/08/2022	1	2,003,000	4369.55	63,695			1,239		18			(31,673)		1,483		0001
Purchased Call/S&P 500 INDEX/SPXA050$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	1	9,200,000	4456.24		215,280		157,160		60,156			(58,391)		39,269		0001
Purchased Call/S&P 500 INDEX/SPX721NSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	1	2,529,000	4459.45		68,030		54,911		19,951			(13,233)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$H	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/10/2022	06/12/2023	1	1,828,000	100		45,517		43,386		43,405			(2,481)		8,912		0001
Purchased Call/S&P 500 INDEX/SPXE13W$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	1,560,000	105	19,188			3,367					(9,541)		3,266		0001
Purchased Call/S&P 500 INDEX/SPX621SSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	1	2,298,000	4358.13	36,308			600					(18,005)		1,591		0001
Purchased Call/S&P 500 INDEX/SPX721HSE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	1	3,179,000	4306.26		62,308		41,711		25,204			(20,656)		12,996		0001
Purchased Call/S&P 500 INDEX/SPX161NSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	1	5,232,000	100		61,214		34,739		2,904			(26,687)		19,700		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150A$2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2021	07/14/2022	1	2,396,000	100	27,075			970					(13,426)		2,346		0001
Purchased Call/S&P 500 INDEX/SPXF13U$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	1	3,515,000	4397.94		129,001		73,207		28,212			(56,240)		13,235		0001
Purchased Call/S&P 500 INDEX/SPXF13R$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	1	8,829,000	4713.07		109,480		58,510		8,307			(50,991)		32,267		0001
Purchased Call/S&P 500 INDEX/SPX721H$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	1	6,591,000	4306.26		81,069		54,270		34,816			(26,875)		26,944		0001
Purchased Call/S&P 500 INDEX/SPX150C$D	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/06/2021	08/05/2022	1	2,171,000	249.86	56,880			5,530		865			(28,284)		3,409		0001
Purchased Call/S&P 500 INDEX/SPX150F$K	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2021	11/11/2022	1	2,679,000	254.9	75,816			28,010		5,351			(37,700)		8,116		0001
Purchased Call/S&P 500 INDEX/SPX150G$C	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2022	01/24/2023	1	2,485,461	248		73,329		42,400		32,929			(31,195)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXD00R$T	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/12/2022	05/12/2023	1	2,366,000	100		34,070		29,729		24,805			(4,574)		11,007		0001
Purchased Call/S&P 500 INDEX/SPX905U$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	1	2,197,000	4397.94		57,122		32,416		13,867			(24,903)		8,273		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	1	2,144,000	3735.48		55,958		53,646		58,284			(2,453)		10,482		0001
Purchased Call/S&P 500 INDEX/SPX721K$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	1	2,107,000	4602.45		57,732		43,259		10,215			(14,552)		9,111		0001
Purchased Call/S&P 500 INDEX/SPX150K$D	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2023	1	1,524,000	254.99		30,175		24,643		17,232			(5,720)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXD00I$R	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/31/2022	05/31/2023	1	2,646,000	100		35,456		32,624		3,772			(2,914)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX161P$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	1	1,549,000	100		29,741		20,240		2,605			(9,641)		6,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/10/2022	1	142,357	508.93	11,417			1,588		14,191			(2,827)		376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/11/2022	1	194,182	510.27	15,321			2,150		18,917			(3,788)		516		0001
Purchased Call/S&P 500 INDEX/SPXG13M$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	1,793,000	105		27,074		25,269		7,951			(2,008)		8,614		0001
Purchased Call/S&P 500 INDEX/SPX905K$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/19/2022	1	2,399,000	4441.67	51,579			7,020		803			(25,648)		4,440		0001
Purchased Call/S&P 500 INDEX/SPX715J$3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/16/2022	1	858,000	15333.5	18,361			3,927					(9,130)		1,983		0001
Purchased Call/S&P 500 INDEX/SPX715G$4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2021	07/06/2022	1	2,597,000	4343.54	66,224			912		10			(32,840)		1,665		0001
Purchased Call/S&P 500 INDEX/SPXD004$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/11/2022	02/10/2023	1	3,602,000	4418.64		68,078		42,360		17,941			(25,997)		14,140		0001
Purchased Call/S&P 500 INDEX/SPXB17S$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2023	1	1,742,000	4670.29		44,421		23,618		3,303			(20,811)		6,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2020	11/11/2022	1	1,457,331	523.58	110,903			20,345		113,596			(27,536)		4,415		0001
Purchased Call/S&P 500 INDEX/SPX7218$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	4,745,000	100	55,042			23,546					(27,370)		15,461		0001
Purchased Call/S&P 500 INDEX/SPXF13P$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	1,708,000	4796.56		43,383		22,229		1,828			(21,157)		6,113		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7150$Q	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2022	02/10/2023	1	2,443,000	4418.64		92,590		57,611		21,454			(35,357)		9,590		0001
Purchased Call/S&P 500 INDEX/SPX715M$4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2021	11/17/2022	1	11,602,000	4688.67	265,686			101,736		9,615			(131,751)		35,927		0001
Purchased Call/S&P 500 INDEX/SPX721F$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	1	2,598,000	4401.67		37,671		23,661		10,774			(14,036)		10,289		0001
Purchased Call/S&P 500 INDEX/SPXF134$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2022	1	3,296,000	4350.65	51,418			14,590		6,599			(25,497)		8,797		0001
Purchased Call/S&P 500 INDEX/SPXF134$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/10/2022	1	2,560,151	4391	60,562			16,944		5,334			(30,198)		6,767		0001
Purchased Call/S&P 500 INDEX/SPX7217$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2022	1	2,262,000	4655.27	52,705			21,924		2,960			(26,136)		7,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023	1	1,421,249	604.94	98,582			51,398		38,058			(24,476)		7,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/14/2023	1	85,623	604.94	5,560			2,911		2,293			(1,390)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2023	1	54,710	604.94	3,836			2,019		1,465			(962)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/14/2023	1	118,852	604.94	8,820			4,695		3,183			(2,236)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/14/2023	1	144,416	604.94	10,619			5,661		3,867			(2,703)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/19/2023	1	1,051,862	577.65	77,312			34,196		41,540			(19,169)		4,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2020	12/30/2022	1	920,819	537.8	70,903			17,824		58,378			(17,604)		3,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	12/05/2022	1	400,932	534.59	31,072			6,710		25,701			(7,694)		1,319		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/22/2022	1	8,240,000	4441.67	189,520			27,149		2,837			(93,469)		15,700		0001
Purchased Call/S&P 500 INDEX/SPXF13W$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	17,291,000	4500.53		401,151		241,805		75,611			(160,901)		66,815		0001
Purchased Call/S&P 500 INDEX/SPX7218$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	2,645,000	4251.23	75,118			32,134		18,161			(37,353)		8,618		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC001S2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	1,802,000	100	22,705			5,298					(11,290)		4,348		0001
Purchased Call/S&P 500 INDEX/SPX161PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/23/2023	1	1,577,917	250		57,836		42,692		27,057			(15,455)		6,735		0001
Purchased Call/S&P 500 INDEX/SPX721RS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	1	2,029,000	3900.79		39,160		34,929		34,686			(4,506)		9,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	1	1,333,264	595.71		122,794		106,118		73,981			(16,798)		8,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717QS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024	1	415,356	559.13		43,986		43,866		41,830			(181)		2,933		0001
Purchased Call/S&P 500 INDEX/SPX150MSZ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/07/2022	06/02/2023	1	1,771,364	246		67,683		63,524		49,881			(4,324)		8,510		0001
Purchased Call/S&P 500 INDEX/SPX1401SN	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	12/03/2021	11/25/2022	1	1,948,219	260	26,474			11,025		165			(13,423)		6,203		0001
Purchased Call/S&P 500 INDEX/SPX150IS5	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/11/2022	03/10/2023	1	2,149,000	246.7		67,908		47,536		41,506			(20,708)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXG13PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/12/2023	1	2,824,223	3901		92,520		89,921		105,208			(3,588)		13,769		0001
Purchased Call/S&P 500 INDEX/SPXF13TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	2,313,000	254.28		44,641		25,173		16,570			(19,622)		8,646		0001
Purchased Call/S&P 500 INDEX/SPX621VS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	07/27/2022	1	1,793,000	4401.46	35,681			2,556		123			(17,694)		2,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	12/02/2022	1	567,853	536.1	43,100			9,168		34,996			(10,716)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXF130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2023	1	1,407,018	262		22,669		11,838		259			(10,899)		5,062		0001
Purchased Call/S&P 500 INDEX/SPX150HS4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/25/2022	02/24/2023	1	2,585,000	248.91		81,686		54,004		36,553			(28,052)		10,459		0001
Purchased Call/S&P 500 INDEX/SPX715NS0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/11/2022	01/10/2023	1	2,618,418	4676		70,806		37,750		5,288			(33,069)		9,545		0001
Purchased Call/S&P 500 INDEX/SPXC00LSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/29/2021	07/22/2022	1	4,630,000	5100	76,700			6,913		116			(59,075)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXG132S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/27/2023	1	2,809,898	4384		54,549		36,416		18,614			(18,183)		11,440		0001
Purchased Call/S&P 500 INDEX/SPX721NSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	1	7,381,000	4459.45		174,192		140,601		52,370			(33,884)		33,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/11/2022	1	73,270	507.38	5,993			841		7,517			(1,482)		195		0001
Purchased Call/S&P 500 INDEX/SPX7215S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	10/21/2022	1	1,836,000	262.23	21,114			6,569		4			(10,499)		5,108		0001
Purchased Call/S&P 500 INDEX/SPX721HSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	1	3,154,000	4363.49		51,095		34,677		15,879			(16,658)		12,947		0001
Purchased Call/S&P 500 INDEX/SPXF13DS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2022	1	5,255,000	4688.67	62,535			23,946		2,896			(31,010)		16,273		0001
Purchased Call/S&P 500 INDEX/SPXF134ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/07/2022	1	1,935,894	4400	43,996			12,043		3,718			(22,120)		5,041		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/03/2022	1	3,621,170	4358	86,748			22,588		7,937			(43,255)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXB17T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/24/2023	1	2,299,000	4288.7		61,613		40,620		25,031			(21,269)		9,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/13/2023	1	147,143	539.91	10,751			2,935		9,276			(2,695)		541		0001
Purchased Call/S&P 500 INDEX/SPX161S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1	2,200,000	245.89		85,360		80,187		58,749			(5,379)		10,648		0001
Purchased Call/S&P 500 INDEX/SPX905L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2022	1	2,562,000	250.82	69,943			14,258		3,570			(34,684)		5,807		0001
Purchased Call/S&P 500 INDEX/SPXD004$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	02/11/2022	02/13/2023	1	1,542,000	4418.64		30,532		19,093		8,022			(11,564)		6,094		0001
Purchased Call/S&P 500 INDEX/SPX161PS$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	1	2,205,000	250.88		75,852		56,046		34,865			(20,213)		9,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	2,612,937	507.56	190,483			11,035		254,398			(47,294)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXB170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/02/2022	1	2,839,530	4536	69,067			12,188		1,219			(34,822)		5,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/12/2022	1	305,335	507.56	22,408			1,300		29,728			(5,571)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2020	08/12/2022	1	428,222	507.56	30,853			1,792		41,692			(7,703)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2020	08/12/2022	1	581,968	507.56	41,851			2,435		56,661			(10,463)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2020	08/12/2022	1	58,548	507.56	4,220			247		5,700			(1,058)		100		0001
Purchased Call/S&P 500 INDEX/SPXF139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/21/2022	1	1,829,464	4206	37,388			11,863		1,065			(18,956)		5,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/10/2023	1	2,694,498	587.96	188,884			81,210		83,450			(46,833)		12,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2021	05/10/2023	1	1,562,772	587.96	102,225			44,012		48,400			(25,381)		7,247		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/10/2023	1	170,249	587.96	12,295			5,390		5,273			(3,108)		790		0001
Purchased Call/S&P 500 INDEX/SPXG13GU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	3,381,000	4123.34		55,787		47,728		37,160			(8,429)		15,554		0001
Purchased Call/S&P 500 INDEX/SPXA052$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023	1	15,610,000	4123.34		354,347		303,164		235,933			(53,541)		71,813		0001
Purchased Call/S&P 500 INDEX/SPX161S$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	2,276,000	243.03		89,219		85,006		78,747			(4,902)		11,048		0001
Purchased Call/S&P 500 INDEX/SPXD00VSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/26/2023	1	6,751,000	4057.84		149,872		136,967		112,822			(14,371)		32,096		0001
Purchased Call/S&P 500 INDEX/SPXD00II$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/26/2023	1	1,512,000	4057.84		39,463		36,065		29,413			(3,784)		7,188		0001
Purchased Call/S&P 500 INDEX/SPX905XSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	1	7,200,000	4306.26		164,160		109,892		65,330			(54,420)		29,434		0001
Purchased Call/S&P 500 INDEX/SPX715GA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2021	07/07/2022	1	1,839,000	4358.13	48,182			796		9			(23,893)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX7215$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	1	7,034,000	4613.67	85,111			28,839		4,514			(42,206)		20,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	755,828	561.54		78,077		77,863		74,257			(320)		5,337		0001
Purchased Call/S&P 500 INDEX/SPXG13D$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/18/2023	1	1,863,374	4395		40,093		32,319		13,782			(7,842)		8,333		0001
Purchased Call/S&P 500 INDEX/SPX161IST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/29/2022	1	1,676,000	258.98	17,766			1,382					(8,834)		2,362		0001
Purchased Call/S&P 500 INDEX/SPX905XSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/27/2023	1	2,718,483	4385		73,495		49,064		23,377			(24,498)		11,068		0001
Purchased Call/S&P 500 INDEX/SPX7215$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	1	5,239,000	4613.67	121,021			41,007		5,520			(60,013)		15,268		0001
Purchased Call/S&P 500 INDEX/SPXB17T$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	1	2,432,000	4288.7		39,398		25,975		17,216			(13,601)		9,840		0001
Purchased Call/S&P 500 INDEX/SPX7214$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2021	10/18/2022	1	2,427,175	4486	57,303			17,302		3,675			(28,572)		6,662		0001
Purchased Call/S&P 500 INDEX/SPX721P$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	1	1,769,000	4123.34		55,016		47,069		35,575			(8,313)		8,138		0001
Purchased Call/S&P 500 INDEX/SPX161S$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	1	1,489,000	259.43		13,401		12,768		15,710			(736)		7,228		0001
Purchased Call/S&P 500 INDEX/SPX040ZST	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/02/2022	1	1,508,000	260.92	20,358			3,573					(10,123)		3,157		0001
Purchased Call/S&P 500 INDEX/SPX161N$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	1	5,156,000	100		60,325		34,017		2,681			(26,517)		19,273		0001
Purchased Call/S&P 500 INDEX/SPXF13U$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	25,634,000	4397.94		594,709		335,350		147,288			(261,410)		95,820		0001
Purchased Call/S&P 500 INDEX/SPXC00HSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/17/2022	1	2,729,000	4688.67	68,225			26,125		2,660			(33,832)		8,451		0001
Purchased Call/S&P 500 INDEX/SPX905D$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2022	1	3,554,000	4655.27	57,575			23,950		3,446			(28,551)		11,467		0001
Purchased Call/S&P 500 INDEX/SPXD004$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2023	1	1,964,000	4418.64		26,710		16,703		7,408			(10,116)		7,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	1	1,230,379	536.3	90,187			24,415		83,200			(22,392)		4,520		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	10/06/2022	1	480,146	510.13	35,195			4,689		47,115			(8,726)		1,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2020	10/06/2022	1	369,157	510.13	28,070			3,745		36,224			(6,969)		956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/06/2022	1	168,813	510.13	13,432			1,805		16,565			(3,344)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/06/2022	1	71,454	510.13	5,474			737		7,012			(1,372)		185		0001
Purchased Call/S&P 500 INDEX/SPX721C\$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/18/2023	1	1,689,509	4566		54,209		30,436		7,147			(23,960)		6,284		0001
Purchased Call/S&P 500 INDEX/SPXD004\$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2023	1	2,721,000	4418.64		73,739		46,112		18,128			(27,928)		10,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2020	07/15/2022	1	1,244,158	498.69	91,321			1,763		142,460			(22,674)		1,261		0001
Purchased Call/S&P 500 INDEX/SPX905R\$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/02/2022	1	2,168,000	100	40,108			17,157					(19,944)		7,064		0001
Purchased Call/S&P 500 INDEX/SPX721V\$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	1	2,022,000	100		24,062		23,929		17,034			(198)		10,068		0001
Purchased Call/S&P 500 INDEX/SPX621T\$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	12,696,000	4369.21	152,352			5,036		18			(75,550)		11,980		0001
Purchased Call/S&P 500 INDEX/SPX715K\$P	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/24/2022	1	2,222,203	4544	58,387			18,651		2,821			(29,193)		6,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S\$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2020	07/15/2022	1	2,056,793	499.94	148,500			2,868		230,369			(36,870)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX905R\$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2022	1	7,486,000	4701.21	179,664			79,191		8,982			(89,094)		24,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S\$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/17/2020	07/15/2022	1	189,322	499.94	13,686			265		21,205			(3,403)		192		0001
Purchased Call/S&P 500 INDEX/SPX150D\$M	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/23/2021	08/23/2022	1	1,953,000	251.11	52,340			7,642		1,251			(25,955)		3,756		0001
Purchased Call/S&P 500 INDEX/SPX905L\$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/16/2022	1	1,438,000	260.64	15,674			3,353		59			(7,794)		3,324		0001
Purchased Call/S&P 500 INDEX/SPX1610\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	1	4,897,000	100		52,398		43,304		2,490			(9,188)		22,235		0001
Purchased Call/S&P 500 INDEX/SPX721H\$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2022	03/01/2023	1	2,923,951	4306		70,195		47,514		26,569			(23,012)		11,953		0001
Purchased Call/S&P 500 INDEX/SPX7150\$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2022	02/14/2023	1	4,724,000	4401.67		110,542		69,431		30,947			(41,188)		18,709		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721LSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1	2,333,000	4500.21		31,262		24,228		8,580			(7,214)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXF13AS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/31/2022	1	2,242,820	4605	56,322			19,087		2,321			(28,161)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX621XSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1	2,060,000	4405.8	42,230			5,732		849			(20,941)		3,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2020	10/06/2022	1	1,822,425	508.14	137,046			18,260		185,408			(33,980)		4,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	2,032,697	559.45		196,765		186,508		189,175			(11,006)		13,994		0001
Purchased Call/S&P 500 INDEX/SPXE13NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/22/2022	1	1,568,000	260.27	14,582			851					(7,251)		1,925		0001
Purchased Call/S&P 500 INDEX/SPX715MSJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/23/2021	11/18/2022	1	2,638,023	4694	189,293			74,232		3,476			(95,172)		8,198		0001
Purchased Call/S&P 500 INDEX/SPX721QSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/09/2023	1	3,006,056	3992		86,557		74,809		69,834			(11,923)		13,919		0001
Purchased Call/S&P 500 INDEX/SPX721VSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	1	1,434,420	251		33,581		33,301		28,938			(554)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXE13TSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	11,227,000	4441.67	135,847			18,490		2,350			(67,550)		20,776		0001
Purchased Call/S&P 500 INDEX/SPXG13CSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	1	1,847,000	100		46,360		36,526		2,100			(9,907)		8,189		0001
Purchased Call/S&P 500 INDEX/SPX7210SY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	2,002,000	4432.99	42,843			9,164		3			(21,304)		4,627		0001
Purchased Call/S&P 500 INDEX/SPXF132SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	4,730,000	4300.46	110,209			28,843		14,243			(54,652)		12,129		0001
Purchased Call/S&P 500 INDEX/SPXA054S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2023	1	2,123,000	3764.79		50,952		49,829		51,689			(1,256)		10,483		0001
Purchased Call/S&P 500 INDEX/SPX7150SY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/22/2022	02/22/2023	1	108,877	4304.76		9,734		6,328		2,255			(3,413)		439		0001
Purchased Call/S&P 500 INDEX/SPX721PSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023	1	1,168,000	100		29,200		24,913		9,893			(4,480)		5,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2020	11/25/2022	1	88,388	535.43	6,516			1,327		5,455			(1,629)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	1	1,614,328	591.36	117,523			55,601		51,064			(29,179)		7,836		0001
Purchased Call/S&P 500 INDEX/SPXE13TSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	1,985,834	260	22,458			3,057					(11,168)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXD00D$0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2022	03/17/2023	1	1,687,000	100		31,716		22,754		3,565			(9,124)		7,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	1	469,147	576.78	34,858			15,418		18,836			(8,643)		2,207		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V/$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	4,361,369	559.45		421,744		399,730		405,494			(23,622)		30,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V/$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	1	1,662,707	557.61		163,943		155,374		157,611			(9,195)		11,430		0001
Purchased Call/S&P 500 INDEX/SPXC00B$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/26/2022	1	1,967,856	252	60,005			19,611		5,911			(30,003)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXG13G$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	1	1,329,000	4123.34		22,992		19,698		15,332			(3,446)		6,144		0001
Purchased Call/S&P 500 INDEX/SPXG13G$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	1	2,450,000	4123.34		55,860		47,858		36,582			(8,371)		11,326		0001
Purchased Call/S&P 500 INDEX/SPX905US$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	1	3,218,000	4397.94		67,256		37,925		16,964			(29,563)		12,029		0001
Purchased Call/S&P 500 INDEX/SPX721C$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	2,925,000	4397.94		75,465		42,554		17,260			(33,171)		10,934		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	1	2,747,000	4418.64		33,239		20,786		9,597			(12,589)		10,855		0001
Purchased Call/S&P 500 INDEX/SPXG13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	03/31/2023	1	1,938,190	4539		158,379		122,139		23,383			(37,161)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXF13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,378,000	263.26	34,957			16,946		352			(17,335)		8,256		0001
Purchased Call/S&P 500 INDEX/SPXB17W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2023	1	2,338,000	4088.85		59,619		52,557		41,850			(7,187)		10,963		0001
Purchased Call/S&P 500 INDEX/SPXB00K$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2021	07/05/2022	1	2,027,229	4350	36,898			409		1			(18,398)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	4,929,000	4123.34		172,022		147,380		110,235			(25,780)		22,786		0001
Purchased Call/S&P 500 INDEX/SPX621T$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	2,360,000	4369.21	64,900			2,145		4			(32,183)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXC00N$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	1	2,216,000	4701.21	34,570			15,237		1,975			(17,143)		7,359		0001
Purchased Call/S&P 500 INDEX/SPX721L$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1	11,573,000	4500.21		274,280		212,567		69,484			(63,295)		50,681		0001
Purchased Call/S&P 500 INDEX/SPX7212$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	1	1,997,000	4359.46	31,553			7,823		3,146			(15,647)		4,986		0001
Purchased Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	1	11,209,000	4602.45		264,532		198,217		48,345			(66,677)		48,470		0001
Purchased Call/S&P 500 INDEX/SPXF13H$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	2,303,000	4500.53		46,290		27,903		8,947			(18,567)		8,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	1	326,599	586.71	24,626			12,076		11,839			(6,106)		1,617		0001
Purchased Call/S&P 500 INDEX/SPX721U$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	2,959,000	240.58		125,462		122,316		132,326			(4,481)		14,508		0001
Purchased Call/S&P 500 INDEX/SPX721U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1	1,723,000	249.6		35,494		34,604		38,836			(1,268)		8,448		0001
Purchased Call/S&P 500 INDEX/SPXC006$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/13/2022	1	1,529,025	248	49,465			14,330		8,787			(24,664)		4,100		0001
Purchased Call/S&P 500 INDEX/SPX721G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	1	1,626,000	4348.87		35,772		23,018		1,653			(12,972)		6,482		0001
Purchased Call/S&P 500 INDEX/SPX7212$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/23/2022	1	8,647,000	4455.48	105,493			24,615		5,797			(52,457)		20,864		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	1	6,066,000	4480.7	140,731			29,464		4,318			(69,787)		13,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/05/2022	01/05/2024	1	655,528	611.19		51,262		38,940		24,868			(12,359)		4,038		0001
Purchased Call/S&P 500 INDEX/SPX7150SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/04/2022	02/02/2023	1	2,375,111	4568		59,935		36,061		9,093			(24,106)		9,157		0001
Purchased Call/S&P 500 INDEX/SPXD00JSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/12/2022	04/12/2023	1	1,892,000	4397.45		52,787		41,444		17,637			(11,425)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXE13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2022	1	11,739,000	4514.07	142,042			27,000		3,285			(70,437)		25,704		0001
Purchased Call/S&P 500 INDEX/SPX150FSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2021	11/10/2022	1	1,241,850	254	37,450			13,770		2,957			(18,673)		3,748		0001
Purchased Call/S&P 500 INDEX/SPXG13I1SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	16,327,000	4023.89	364,092			318,581		279,935			(48,012)		75,958		0001
Purchased Call/S&P 500 INDEX/SPXG13I1SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	5,015,000	4023.89		57,673		50,523		45,142			(7,543)		23,442		0001
Purchased Call/S&P 500 INDEX/SPXF13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	2,062,000	4397.94		38,766		21,859		10,025			(17,040)		7,708		0001
Purchased Call/S&P 500 INDEX/SPX7215SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	1	8,595,000	4551.68	197,685			64,261		11,304			(98,030)		24,538		0001
Purchased Call/S&P 500 INDEX/SPXD00SS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/13/2022	05/11/2023	1	1,605,508	3935		50,376		44,061		41,274			(6,661)		7,457		0001
Purchased Call/S&P 500 INDEX/SPX905USY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	1	4,559,000	4397.94		105,313		59,764		26,267			(45,913)		17,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/19/2020	10/19/2022	1	2,047,432	510.12	150,077			22,676		204,369			(37,211)		5,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/20/2020	10/19/2022	1	229,196	510.12	17,244			2,609		22,878			(4,281)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/17/2022	02/16/2024	1	104,646	586.79		9,334		7,671		6,222			(1,703)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/21/2020	10/19/2022	1	596,379	510.12	44,718			6,775		59,529			(11,118)		1,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/22/2020	10/19/2022	1	123,306	510.12	9,548			1,453		12,308			(2,377)		340		0001
Purchased Call/S&P 500 INDEX/SPXG1353S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	2,793,000	4262.45		46,085		32,627		21,798			(13,510)		11,741		0001
Purchased Call/S&P 500 INDEX/SPX621USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/22/2022	1	2,100,000	4411.79	38,220			2,230		51			(19,005)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX1400SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	10/04/2022	1	2,214,000	246.39	59,557			15,586		17,559			(29,534)		5,677		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/24/2021	09/26/2022	1	2,008,000	4455.48	67,469			16,170		2,515			(33,275)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXF13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/04/2022	02/03/2023	1	2,862,000	4500.53		107,897		65,038		17,504			(43,278)		11,059		0001
Purchased Call/S&P 500 INDEX/SPX150KS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/19/2023	1	2,018,357	250		58,462		47,684		33,081			(11,143)		9,042		0001
Purchased Call/S&P 500 INDEX/SPXD001SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/05/2023	1	2,269,712	250		81,476		63,093		36,481			(18,854)		9,922		0001
Purchased Call/S&P 500 INDEX/SPX1401SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/16/2022	1	1,862,000	252.85	54,557			25,460		3,394			(27,128)		6,335		0001
Purchased Call/S&P 500 INDEX/SPXB170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2022	1	6,979,000	4514.07	164,704			31,307		3,692			(81,675)		15,281		0001
Purchased Call/S&P 500 INDEX/SPX721GS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2023	1	2,348,445	4473		56,999		36,722		14,083			(20,323)		9,341		0001
Purchased Call/S&P 500 INDEX/SPX621SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	1	2,151,000	105	25,382								(12,621)		563		0001
Purchased Call/S&P 500 INDEX/SPXF131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/29/2021	09/27/2022	1	2,634,764	4443	60,990			14,867		3,166			(30,411)		6,505		0001
Purchased Call/S&P 500 INDEX/SPX7210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	1	2,442,000	4480.7	40,293			8,436		1,392			(19,981)		5,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/10/2022	1	1,585,835	513.83	119,413			16,613		144,343			(29,567)		4,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	1	243,715	616.78	18,230			10,317		5,678			(4,520)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXC00IWSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2022	01/10/2023	1	1,525,593	254		44,812		23,891		8,138			(20,929)		5,561		0001
Purchased Call/S&P 500 INDEX/SPXF13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/11/2022	01/11/2023	1	3,903,000	4713.07		90,940		48,601		6,066			(42,356)		14,264		0001
Purchased Call/S&P 500 INDEX/SPXB17IWS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	04/28/2023	1	1,877,849	3748		37,024		31,481		24,620			(5,791)		8,541		0001
Purchased Call/S&P 500 INDEX/SPXC008ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	10/21/2022	1	2,901,974	263	31,510			9,803		405			(15,668)		8,073		0001
Purchased Call/S&P 500 INDEX/SPX721TSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/02/2023	1	1,704,945	261		13,941		13,232		5,707			(818)		8,191		0001
Purchased Call/S&P 500 INDEX/SPXD00SS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/13/2022	05/12/2023	1	3,211,000	4023.89		44,312		38,773		34,591			(5,843)		14,939		0001
Purchased Call/S&P 500 INDEX/SPX9050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2022	1	2,989,000	4655.27	75,323			31,333		4,033			(37,352)		9,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2022	1	695,659	504.61	54,679			8,262		76,363			(13,557)		1,918		0001
Purchased Call/S&P 500 INDEX/SPX150HSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/01/2023	1	1,767,950	248		54,656		37,099		28,408			(17,816)		7,228		0001
Purchased Call/S&P 500 INDEX/SPXB00US1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/20/2021	08/22/2022	1	504,058	4441.67	35,587			5,098		290			(17,551)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	1	292,947	587.6	21,854			10,717		10,445			(5,419)		1,451		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00US3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/19/2023	1	2,434,000	3900.79		63,771		56,881		56,726			(7,338)		11,448		0001
Purchased Call/S&P 500 INDEX/SPXF13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	1	2,049,000	4713.07		38,316		20,478		2,693			(17,846)		7,488		0001
Purchased Call/S&P 500 INDEX/SPXE13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/17/2022	1	2,911,561	4459		64,693		8,470		753			(32,257)		5,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023	1	1,323,305	607.75	96,469			62,405		43,783			(23,952)		7,508		0001
Purchased Call/S&P 500 INDEX/SPXD00CSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	07/08/2022	1	4,200,000	4600		57,780		3,579		69			(53,761)		3,109		0001
Purchased Call/S&P 500 INDEX/SPX040YSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2021	07/06/2022	1	2,175,000	100	24,360			336					(12,080)		1,394		0001
Purchased Call/S&P 500 INDEX/SPXE13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2022	1	2,586,505	249	66,970			5,037		55			(33,393)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXG130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	1,494,000	257.41		21,812		14,035		3,709			(7,910)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXG131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/13/2023	1	2,556,666	249		75,953		48,567		40,689			(27,849)		10,103		0001
Purchased Call/S&P 500 INDEX/SPX72153K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2021	10/28/2022	1	1,420,000	260.8	21,442			7,088		22			(10,662)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXC00596	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2021	10/13/2022	1	1,808,000	258.89	19,165			5,491		682			(9,504)		4,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/10/2022	1	216,205	510.27	17,037			2,370		21,035			(4,218)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/07/2022	1	1,982,052	515.84	145,284			19,693		172,683			(36,122)		5,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/07/2022	1	302,690	515.84	22,973			3,114		26,371			(5,735)		788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2020	10/07/2022	1	52,074	515.84	3,461			474		4,537			(872)		136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2022	02/15/2024	1	2,141,819	595.08		185,267		151,166		105,718			(34,262)		13,673		0001
Purchased Call/S&P 500 INDEX/SPX150ISP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2022	03/20/2023	1	2,255,788	250		75,317		54,814		31,858			(20,598)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXF13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	1,502,000	262.29	22,230			10,345		141			(11,023)		5,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	986,317	587.56		87,289		71,736		58,065			(15,925)		6,302		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	1	2,400,000	4591.67	60,960			26,534		4,737			(30,229)		7,920		0001
Purchased Call/S&P 500 INDEX/SPX721LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1	1,920,000	4500.21		53,760		41,664		13,201			(12,406)		8,408		0001
Purchased Call/S&P 500 INDEX/SPX150$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/27/2022	06/27/2023	1	4,120,000	100		38,316		38,105		28,060			(315)		20,515		0001
Purchased Call/S&P 500 INDEX/SPXE002$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/27/2022	06/27/2023	1	1,831,000	100		42,296		42,063		40,845			(348)		9,117		0001
Purchased Call/S&P 500 INDEX/SPX161$S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	1	2,620,000	243.15		98,250		87,879		93,374			(11,067)		12,323		0001
Purchased Call/S&P 500 INDEX/SPX150B$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/30/2021	08/01/2022	1	1,524,000	100	18,898			1,614					(9,320)		2,256		0001
Purchased Call/S&P 500 INDEX/SPXG13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	1,643,000	256.28		19,223		17,194		16,790			(2,165)		7,728		0001
Purchased Call/S&P 500 INDEX/SPX621K$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1	2,617,000	4405.8	69,089			9,378		1,217			(34,260)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX1401$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/18/2023	1	1,569,000	251.81		47,070		26,064		15,120			(21,020)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXE130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2022	1	13,914,000	4401.46	166,968			11,959		912			(82,798)		18,922		0001
Purchased Call/S&P 500 INDEX/SPXE13K$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2022	1	10,155,000	4358.13	120,845			1,997		8			(59,926)		7,032		0001
Purchased Call/S&P 500 INDEX/SPXF13K$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022	1	1,973,000	4634.09	50,903			23,278		3,395			(25,243)		6,673		0001
Purchased Call/S&P 500 INDEX/SPX721K$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	03/31/2023	1	1,999,052	3927		41,916		31,875		15,957			(10,102)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXE13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/02/2022	1	1,982,000	100	48,955			8,591					(24,343)		4,150		0001
Purchased Call/S&P 500 INDEX/SPXG136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	1	2,092,328	4461		57,814		42,119		14,988			(15,767)		8,897		0001
Purchased Call/S&P 500 INDEX/SPX721US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	1	2,243,000	3666.77		33,421		32,492		35,825			(1,282)		10,998		0001
Purchased Call/S&P 500 INDEX/SPXG13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	1	1,570,118	4089		41,572		37,056		33,296			(4,810)		7,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023	1	275,635	574.13	20,507			8,316		10,771			(5,092)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXG130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,701,000	4074.28		55,100		35,455		11,645			(19,981)		10,767		0001
Purchased Call/S&P 500 INDEX/SPXF13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/12/2022	1	1,763,571	4690	38,360			17,426		2,160			(19,127)		5,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	03/17/2023	1	109,841	559.16	12,464			6,972		5,390			(4,852)		464		0001
Purchased Call/S&P 500 INDEX/SPXF13J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022	1	10,155,000	4634.09	122,876			56,191		9,757			(60,933)		34,345		0001
Purchased Call/S&P 500 INDEX/SPX721C$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	2,125,000	4397.94		34,638		19,532		8,591			(15,225)		7,943		0001
Purchased Call/S&P 500 INDEX/SPXD00$S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023	1	1,835,000	4023.89		50,096		43,885		38,331			(6,552)		8,577		0001
Purchased Call/S&P 500 INDEX/SPX715R$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2022	05/03/2023	1	2,571,356	4174		78,133		66,784		47,258			(11,871)		11,791		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	1,991,133	616.49	155,906			107,935		61,211			(38,656)		11,710		0001
Purchased Call/S&P 500 INDEX/SPXC006S9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/17/2022	1	3,849,000	100	41,184			12,253					(20,312)		10,517		0001
Purchased Call/S&P 500 INDEX/SPX150NS4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2022	06/12/2023	1	5,115,000	100		48,593		46,317		31,292			(2,648)		24,936		0001
Purchased Call/S&P 500 INDEX/SPX150AS7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/15/2021	07/15/2022	1	2,580,000	100	38,442			1,491					(19,063)		2,615		0001
Purchased Call/S&P 500 INDEX/SPXC00SS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2021	12/22/2022	1	8,690,000	100	107,756			51,652					(53,435)		30,086		0001
Purchased Call/S&P 500 INDEX/SPX715ISL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2021	08/24/2022	1	2,921,021	4487	70,796			10,649		770			(35,301)		5,669		0001
Purchased Call/S&P 500 INDEX/SPXC00ES3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/04/2022	1	1,854,075	264	25,785			9,025		320			(12,822)		5,468		0001
Purchased Call/S&P 500 INDEX/SPX7219SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	1	2,106,000	262.74	26,325			12,285		357			(13,090)		7,165		0001
Purchased Call/S&P 500 INDEX/SPXB00ZS9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2021	09/12/2022	1	1,874,597	250	55,696			11,294		3,659			(27,848)		4,220		0001
Purchased Call/S&P 500 INDEX/SPX150ES2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/20/2021	09/20/2022	1	2,621,000	247.54	72,340			16,142		11,228			(35,873)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXD00ESW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/18/2022	03/16/2023	1	2,315,608	249		80,878		58,124		37,648			(23,172)		9,753		0001
Purchased Call/S&P 500 INDEX/SPXC00B3P	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/28/2022	1	1,408,046	264	15,909			5,259		189			(7,911)		4,037		0001
Purchased Call/S&P 500 INDEX/SPX161QSK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	1	1,281,000	100		23,058		18,612		3,082			(4,485)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXB000SU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2021	07/28/2022	1	2,193,000	100	28,070			2,088					(13,920)		3,037		0001
Purchased Call/S&P 500 INDEX/SPX040Y9K	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2021	07/06/2022	1	1,618,000	100	33,978			468					(16,849)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXD002S9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2022	02/03/2023	1	5,691,000	100		68,292		41,051		4,911			(27,504)		21,991		0001
Purchased Call/S&P 500 INDEX/SPXA052SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	1	677,138	4123.34		69,203		59,290		32,168			(10,371)		3,130		0001
Purchased Call/S&P 500 INDEX/SPX621TSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	1,942,000	4369.21	37,675			1,245		3			(18,683)		1,832		0001
Purchased Call/S&P 500 INDEX/SPX905HSR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2021	07/12/2022	1	2,409,536	4373	48,218			1,465		24			(23,977)		2,184		0001
Purchased Call/S&P 500 INDEX/SPX721HSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	1	3,657,000	4363.49		43,518		29,535		17,994			(14,188)		15,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	2,868,488	498.2	211,408			9,293		334,552			(52,274)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXG135S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	7,630,000	4262.45		175,490		124,245		80,466			(51,445)		32,074		0001
Purchased Call/S&P 500 INDEX/SPXB00V5A	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2021	08/30/2022	1	1,602,000	100	21,467			3,548					(10,645)		3,275		0001
Purchased Call/S&P 500 INDEX/SPXC00NS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/06/2021	12/06/2022	1	2,074,000	4591.67	39,199			17,062		3,440			(19,438)		6,844		0001
Purchased Call/S&P 500 INDEX/SPX7150SR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2022	02/13/2023	1	7,252,000	4418.64		168,972		105,665		44,907			(63,997)		28,658		0001
Purchased Call/S&P 500 INDEX/SPX905USC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	1	2,678,000	100		58,648		31,505		948			(27,155)		9,812		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD0OHS6	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/03/2023	1	3,592,000	100		40,590		30,862		6,577			(9,954)		15,646		0001
Purchased Call/S&P 500 INDEX/SPXF137SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	1,839,000	100	38,251			12,118					(18,865)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXF13NSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	3,287,000	4791.19	64,425			31,769		2,724			(31,948)		11,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/31/2022	1	166,107	498.6	12,624			2,118		20,665			(3,126)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	456,155	570.86		46,163		44,571		38,636			(1,773)		3,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/02/2022	1	607,344	535.56	46,401			9,870		37,864			(11,537)		1,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	209,750	560.97		20,723		19,727		19,976			(1,022)		1,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	2,409,978	563.73		231,358		220,235		212,628			(11,409)		16,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2020	07/15/2022	1	127,009	499.76	9,195			178		14,276			(2,283)		129		0001
Purchased Call/S&P 500 INDEX/SPX040ZSS	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/02/2022	1	2,494,000	252.7	66,839			11,729		109			(33,236)		5,222		0001
Purchased Call/S&P 500 INDEX/SPX040ZSU	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/02/2022	1	2,222,000	264.58	21,331			3,743					(10,607)		4,652		0001
Purchased Call/S&P 500 INDEX/SPXF13NSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	1,912,000	4791.19	27,915			13,765		1,249			(13,843)		6,713		0001
Purchased Call/S&P 500 INDEX/SPXD0OLST	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023	1	1,551,000	100		39,085		31,440		10			(7,710)		6,948		0001
Purchased Call/S&P 500 INDEX/SPX161IS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2022	1	2,583,000	100	31,771			1,765					(15,798)		3,098		0001
Purchased Call/S&P 500 INDEX/SPX7216SD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/07/2022	1	2,255,000	100	32,923			11,700					(16,237)		6,729		0001
Purchased Call/S&P 500 INDEX/SPX150FSL	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2021	11/09/2022	1	1,782,884	255	49,713			18,191		3,329			(24,857)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXD0OBST	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/10/2022	03/07/2023	1	1,829,399	254		33,239		23,119		15,930			(10,284)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX150BSN	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/30/2021	07/29/2022	1	1,301,000	100	24,329			1,892					(12,098)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	697,000	14009.5		15,125		9,732		466			(5,485)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXB170S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/06/2022	1	2,267,715	4535	57,885			10,743		1,054			(28,863)		4,894		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	221,400	558.12		23,690		23,625		22,528			(97)		1,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	1	3,335,228	558.62		328,186		307,364		309,009			(22,059)		22,762		0001
Purchased Call/S&P 500 INDEX/SPX7219$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	1	2,027,000	4634.09	73,986			33,834		4,642			(36,689)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXD0QE$X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/18/2022	03/17/2023	1	2,265,233	256		46,208		33,244		16,466			(13,202)		9,559		0001
Purchased Call/S&P 500 INDEX/SPXC00$Z	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	2,319,000	100	29,219			6,818					(14,529)		5,595		0001
Purchased Call/S&P 500 INDEX/SPX161N$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	1	1,432,000	255.27	42,674			21,574		2,571			(21,220)		5,070		0001
Purchased Call/S&P 500 INDEX/SPX040Z$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/09/2022	1	1,447,000	100	21,271			4,125					(10,548)		3,191		0001
Purchased Call/S&P 500 INDEX/SPXC006$7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/14/2022	1	4,799,000	100	51,349			14,977					(25,534)		12,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/10/2022	1	88,567	514.03	6,651			925		8,030			(1,647)		234		0001
Purchased Call/S&P 500 INDEX/SPX715M$G	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/23/2021	11/18/2022	1	2,046,382	4704	47,541			18,644		1,637			(23,903)		6,359		0001
Purchased Call/S&P 500 INDEX/SPX7210$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	1	9,228,000	3935.18		105,199		90,999		90,811			(14,411)		42,863		0001
Purchased Call/S&P 500 INDEX/SPXF13M$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/16/2022	1	1,522,041	253	45,060			21,145		4,369			(22,655)		5,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023	1	625,194	599.05	46,514			28,560		22,823			(11,533)		3,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2020	07/29/2022	1	1,597,937	499.86	117,768			4,530		180,017			(29,200)		2,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2020	07/29/2022	1	689,561	496.1	53,441			2,055		82,843			(13,250)		972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2020	07/29/2022	1	1,695,867	500.26	124,307			4,781		189,700			(30,821)		2,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2020	11/25/2022	1	792,478	532.8	60,704			12,308		51,750			(15,051)		2,523		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2022	1	4,103,000	248.51	107,909			3,270		3			(53,511)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXC00GSF	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	11/11/2022	1	2,536,749	263	37,783			13,959		738			(18,787)		7,685		0001
Purchased Call/S&P 500 INDEX/SPXG13I1SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	7,961,000	4023.89		91,552		80,108		71,594			(12,073)		37,037		0001
Purchased Call/S&P 500 INDEX/SPXD00BSS	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/10/2022	03/08/2023	1	2,323,939	247		75,232		52,390		44,887			(23,212)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXC00CSM	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/04/2021	11/04/2022	1	1,977,000	100	28,864			10,074					(14,313)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX7213SQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	1	3,146,000	100	32,089			8,760					(15,956)		8,192		0001
Purchased Call/S&P 500 INDEX/SPX721FSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	1	5,802,000	4401.67		70,204		44,095		20,572			(26,158)		22,978		0001
Purchased Call/S&P 500 INDEX/SPX7150ST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2022	02/14/2023	1	2,072,000	4401.67		54,494		34,227		14,924			(20,304)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXF13NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	5,899,000	4791.19	138,037			68,068		5,578			(68,451)		20,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023	1	420,197	603.68	32,061			20,740		14,870			(7,960)		2,384		0001
Purchased Call/S&P 500 INDEX/SPXD00GS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/13/2022	05/12/2023	1	2,034,000	4023.89		56,138		49,121		42,803			(7,403)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXG13LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/23/2023	1	1,514,239	259		17,239		15,786		7,891			(1,624)		7,166		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	10/04/2022	1	1,744,000	100	32,613			8,535					(16,172)		4,472		0001
Purchased Call/S&P 500 INDEX/SPX150NS3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2022	06/09/2023	1	6,180,000	100		58,710		55,938		37,315			(3,226)		29,998		0001
Purchased Call/S&P 500 INDEX/SPX7218SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/05/2022	1	5,123,000	100	59,939			25,924					(29,561)		16,853		0001
Purchased Call/S&P 500 INDEX/SPX161HSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1	6,690,000	100	55,527			918					(27,535)		4,632		0001
Purchased Call/S&P 500 INDEX/SPXD00DSS	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2022	03/15/2023	1	1,452,972	247		56,332		40,327		28,937			(16,294)		6,108		0001
Purchased Call/S&P 500 INDEX/SPXD00JSF	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023	1	1,560,738	258		29,727		23,102		10,149			(6,797)		6,835		0001
Purchased Call/S&P 500 INDEX/SPX7215SD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2021	10/25/2022	1	1,972,719	4566	44,880			14,421		2,253			(22,378)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXD002SW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/08/2022	02/08/2023	1	6,613,000	100		79,356		48,532		6,712			(30,873)		25,845		0001
Purchased Call/S&P 500 INDEX/SPX7216S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	4,155,000	100	47,783			16,724					(23,760)		12,255		0001
Purchased Call/S&P 500 INDEX/SPX905KSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2021	09/02/2022	1	9,537,000	4536.95	218,397			38,220		3,341			(108,301)		19,968		0001
Purchased Call/S&P 500 INDEX/SPXF13QS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	1	3,897,000	4793.54		92,749		47,780		4,096			(44,977)		13,984		0001
Purchased Call/S&P 500 INDEX/SPX7213SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	1	2,878,000	100	29,356			8,014					(14,597)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXD00HS4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/31/2023	1	5,237,000	100		59,178		44,877		9,448			(14,632)		22,687		0001
Purchased Call/S&P 500 INDEX/SPXG1392S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	1	2,730,000	100		55,146		41,929		1			(13,524)		11,891		0001
Purchased Call/S&P 500 INDEX/SPX721LSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/05/2023	1	1,855,299	4525		45,969		35,597		10,921			(10,638)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXB17SSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022	1	1,410,000	4778.73	36,801			18,553		1,657			(18,249)		4,992		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD0DXS#	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2022	06/07/2023	1	1,684,000	100		35,027		32,904		9,868			(2,207)		8,150		0001
Purchased Call/S&P 500 INDEX/SPXF13M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/21/2021	12/21/2022	1	2,016,000	100	37,498			17,871					(18,595)		6,960		0001
Purchased Call/S&P 500 INDEX/SPX7215$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	1	7,326,000	4551.68	88,645			28,816		5,853			(43,958)		20,915		0001
Purchased Call/S&P 500 INDEX/SPXG13I1$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/13/2022	05/12/2023	1	2,270,000	4023.89		54,253		47,471		41,528			(7,154)		10,561		0001
Purchased Call/S&P 500 INDEX/SPXF134$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/12/2021	10/12/2022	1	6,517,000	4350.65	149,891			42,531		17,256			(74,330)		17,394		0001
Purchased Call/S&P 500 INDEX/SPXF13A$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/03/2021	11/03/2022	1	6,747,000	4660.57	81,639			28,113		3,413			(40,484)		19,821		0001
Purchased Call/S&P 500 INDEX/SPXB00V$9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2021	08/30/2022	1	4,284,000	100	38,556			6,373					(19,120)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXB17W$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	1	3,026,000	4300.17		82,610		69,866		38,624			(12,901)		13,898		0001
Purchased Call/S&P 500 INDEX/SPX905W$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2022	02/07/2023	1	2,065,795	250		72,948		44,658		23,856			(28,335)		8,055		0001
Purchased Call/S&P 500 INDEX/SPXF13U$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/21/2022	01/20/2023	1	2,532,000	256.14		41,272		23,273		3,796			(18,141)		9,465		0001
Purchased Call/S&P 500 INDEX/SPX721F$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/15/2022	02/15/2023	1	1,240,000	100		29,388		18,540		1,758			(10,870)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	1	4,471,000	100		50,075		38,916					(11,450)		19,580		0001
Purchased Call/S&P 500 INDEX/SPXB17U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	1	2,998,000	4461.18		66,556		48,221		18,000			(18,417)		12,748		0001
Purchased Call/S&P 500 INDEX/SPX621V$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	07/27/2022	1	1,709,000	4401.46	25,122			1,799		103			(12,458)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,555,226	604.77	117,264			75,858		54,059			(29,115)		8,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	1,443,793	581.02		127,198		108,528		92,149			(18,793)		9,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	202,690	494.55	15,668			689		25,116			(3,874)		305		0001
Purchased Call/S&P 500 INDEX/SPX721B$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	1	154,804	4701.21	11,920			5,254		323			(5,911)		514		0001
Purchased Call/S&P 500 INDEX/SPX621US$Z	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	1	6,203,000	4411.79	75,056			4,962		174			(37,017)		8,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	11/01/2022	1	162,921	495.89	12,838			2,169		21,121			(3,174)		475		0001
Purchased Call/S&P 500 INDEX/SPXF137$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/22/2021	10/21/2022	1	2,529,000	100	39,200			12,195					(19,492)		7,036		0001
Purchased Call/S&P 500 INDEX/SPX905S$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2022	1	2,045,000	100	34,152			16,182					(16,935)		7,039		0001
Purchased Call/S&P 500 INDEX/SPX7216$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	3,592,000	100	41,308			14,458					(20,541)		10,594		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/15/2022	1	334,509	499.94	23,954			464		37,466			(5,980)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/15/2022	1	151,236	499.94	11,117			216		16,939			(2,783)		153		0001
Purchased Call/S&P 500 INDEX/SPX150L$L	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2022	05/10/2023	1	6,118,000	100		56,897		49,060		14,709			(7,950)		28,373		0001
Purchased Call/S&P 500 INDEX/SPXE13U$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/26/2022	1	4,994,000	4470	60,427			9,374		1,211			(29,965)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXA053$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	1	8,185,000	100		77,758		74,759		69,669			(3,196)		40,075		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2022	1	1,719,000	100	32,317			7,389					(16,026)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXF13F$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/25/2022	1	4,397,000	100	70,352			28,647					(34,792)		13,999		0001
Purchased Call/S&P 500 INDEX/SPX161R$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	1	2,454,000	100		39,019		34,182		10,618			(5,103)		11,471		0001
Purchased Call/S&P 500 INDEX/SPXB17T$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2023	1	15,704,000	4225.5		356,481		232,744		173,718			(124,036)		63,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	1	2,269,925	537.27	164,343			44,491		150,663			(40,804)		8,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	1	1,129,482	575.75	82,452			33,436		42,736			(20,472)		5,077		0001
Purchased Call/S&P 500 INDEX/SPXE13R$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/11/2022	1	5,902,000	4447.7	70,824			7,999		803			(35,121)		10,010		0001
Purchased Call/S&P 500 INDEX/SPX161T$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	1	2,411,000	100		36,406		35,493		42,545			(1,300)		11,822		0001
Purchased Call/S&P 500 INDEX/SPX150L$S	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	04/28/2023	1	1,823,807	254		40,048		33,766		21,031			(6,359)		8,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2020	07/15/2022	1	69,754	493.24	5,504			106		8,747			(1,366)		71		0001
Purchased Call/S&P 500 INDEX/SPXG131$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	4,188,000	4023.89		80,410		70,358		61,940			(10,603)		19,484		0001
Purchased Call/S&P 500 INDEX/SPXF13U$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	2,846,000	4397.94		34,152		19,258		9,407			(15,012)		10,638		0001
Purchased Call/S&P 500 INDEX/SPX1610$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	1	1,529,000	251.28		53,821		40,032		23,592			(13,861)		6,587		0001
Purchased Call/S&P 500 INDEX/SPX161Q$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2023	1	1,623,132	249		56,602		44,406		33,029			(12,285)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXD00K$O	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/06/2023	1	1,607,876	258		26,556		20,754		10,472			(5,844)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXC006$8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/14/2022	1	2,652,000	100	28,111			8,199					(13,978)		7,146		0001
Purchased Call/S&P 500 INDEX/SPX150A$6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/15/2021	07/15/2022	1	2,110,000	100	20,256			786					(10,045)		2,139		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX040Z\$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/22/2022	1	1,803,000	100	34,077			1,988					(16,945)		2,213		0001
Purchased Call/S&P 500 INDEX/SPX040Z\$5	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/25/2022	1	3,494,000	100	49,615			3,280					(24,469)		4,572		0001
Purchased Call/S&P 500 INDEX/SPX621Y\$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	1	2,092,000	4470	34,309			5,322		639			(17,013)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXB17S\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022	1	7,111,000	4778.73	167,109			84,249		7,708			(82,868)		25,176		0001
Purchased Call/S&P 500 INDEX/SPX721V\$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	1	5,014,000	3795.73		56,658		56,030		55,882			(1,087)		24,828		0001
Purchased Call/S&P 500 INDEX/SPX040Z\$V	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	08/31/2022	1	1,894,656	263	20,786			3,552					(10,393)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX905US4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/10/2022	01/06/2023	1	1,945,010	260	34,402			18,112		3,349			(16,296)		7,017		0001
Purchased Call/S&P 500 INDEX/SPXD00MS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/20/2022	04/20/2023	1	6,137,000	4459.45	74,871			60,433		24,049			(14,564)		27,539		0001
Purchased Call/S&P 500 INDEX/SPX1401\$0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2022	1	2,203,166	254	58,924			27,410		2,818			(29,381)		7,474		0001
Purchased Call/S&P 500 INDEX/SPX721T\$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/02/2023	1	1,456,730	253		27,885		26,467		22,759			(1,636)		6,999		0001
Purchased Call/S&P 500 INDEX/SPX7210\$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	1	7,791,000	100	70,119			14,681					(34,771)		17,892		0001
Purchased Call/S&P 500 INDEX/SPX161NSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	1	7,162,000	100	83,795			47,251		3,724			(36,833)		26,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/18/2023	1	218,905	608.35	16,593			9,413		6,065			(4,114)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX161RSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	1	2,073,000	100	42,911			37,547		12,561			(5,659)		9,644		0001
Purchased Call/S&P 500 INDEX/SPX161QSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	1	7,426,000	100	80,201			64,735		15,721			(15,601)		33,324		0001
Purchased Call/S&P 500 INDEX/SPXD00LSS	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023	1	1,741,000	100	26,986			21,707		4,008			(5,323)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXF13QS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	1	9,304,000	4793.54	113,509			58,474		5,727			(55,044)		33,387		0001
Purchased Call/S&P 500 INDEX/SPX150JSV	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2022	04/14/2023	1	1,623,352	262	19,027			15,426		6,216			(3,720)		7,210		0001
Purchased Call/S&P 500 INDEX/SPX150JST	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2022	04/21/2023	1	5,270,000	100	57,443			46,782		11,325			(11,016)		23,689		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSP	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/15/2023	1	2,601,000	100	39,795			38,261		41,489			(1,635)		12,735		0001
Purchased Call/S&P 500 INDEX/SPX715RST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/15/2023	1	5,436,000	4023.89	186,998			163,817		138,547			(24,458)		25,410		0001
Purchased Call/S&P 500 INDEX/SPX721B\$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	1	4,362,000	4591.67	101,635			44,238		8,090			(50,400)		14,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2023	1	3,105,478	580.31	217,694			94,584		114,336			(54,050)		14,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/12/2023	1	422,179	580.31	32,294			14,051		15,544			(8,029)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXG13S\$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	1,950,000	100		33,540		33,355		28,525			(276)		9,710		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00LSR	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023	1	6,351,000	100		68,591		55,175		13,363			(13,530)		28,451		0001
Purchased Call/S&P 500 INDEX/SPXA053SA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	1	1,550,000	243.55		58,125		52,361		54,074			(5,892)		7,347		0001
Purchased Call/S&P 500 INDEX/SPXF13Q$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/04/2022	12/30/2022	1	2,991,001	4770		54,242		27,575		2,701			(26,669)		10,589		0001
Purchased Call/S&P 500 INDEX/SPX161RSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	1	1,776,000	243.96		65,712		56,480		58,821			(9,362)		8,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	440,192	591.94		36,793		30,237		24,258			(6,713)		2,812		0001
Purchased Call/S&P 500 INDEX/SPX161PSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	1	2,341,000	100		47,054		32,406		388			(14,696)		9,706		0001
Purchased Call/S&P 500 INDEX/SPX905PSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2022	1	2,690,000	100	49,227			17,814					(24,411)		8,088		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/10/2022	1	2,699,000	100	50,471			14,082					(24,892)		7,134		0001
Purchased Call/S&P 500 INDEX/SPX7215SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	9,260,000	4108.54		107,416		100,255		76,123			(7,968)		44,489		0001
Purchased Call/S&P 500 INDEX/SPX715KS0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/27/2022	1	1,635,000	4551.68	41,856			13,606		2,111			(20,756)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX721C$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	1	666,803	4397.94		56,745		31,998		7,931			(24,943)		2,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/31/2022	1	45,755	497.95	3,509			589		5,748			(869)		133		0001
Purchased Call/S&P 500 INDEX/SPX7216S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	2,158,000	100	33,233			11,632					(16,525)		6,365		0001
Purchased Call/S&P 500 INDEX/SPX161JSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	1	5,696,000	100	47,846			5,404					(23,727)		9,661		0001
Purchased Call/S&P 500 INDEX/SPX150FSY	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/30/2021	12/30/2022	1	1,745,000	263.66	27,048			13,636		1,281			(13,413)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXC00ES2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/03/2022	1	2,719,331	254	83,789			29,174		6,064			(41,779)		7,989		0001
Purchased Call/S&P 500 INDEX/SPX7219SV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1	7,663,000	100	91,190			43,460					(45,220)		26,454		0001
Purchased Call/S&P 500 INDEX/SPXE13US$	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/26/2021	08/26/2022	1	3,193,000	4470	64,499			10,005		1,106			(31,984)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXB17WS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	1	6,711,000	4300.17		79,861		67,541		40,253			(12,471)		30,824		0001
Purchased Call/S&P 500 INDEX/SPX721B$5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	1	1,821,000	4577.1	46,436			19,809		3,687			(23,027)		5,933		0001
Purchased Call/S&P 500 INDEX/SPX905LS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2022	1	2,252,348	253	59,133			10,241		977			(29,485)		4,679		0001
Purchased Call/S&P 500 INDEX/SPXC00T$K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2021	12/28/2022	1	9,706,000	100	122,296			60,642					(60,645)		34,175		0001
Purchased Call/S&P 500 INDEX/SPXF13M$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/23/2021	12/23/2022	1	2,170,000	100	32,550			15,779					(16,141)		7,534		0001
Purchased Call/S&P 500 INDEX/SPX1509SQ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2021	07/08/2022	1	1,588,000	246.86	41,606			807		41			(20,632)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2020	08/12/2022	1	571,475	504.16	43,546			2,523		59,420			(10,812)		981		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	1	2,042,838	562.77		199,177		189,068		182,313			(10,354)		14,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2020	08/12/2022	1	349,624	506.3	25,907			1,501		34,896			(6,432)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/19/2022	1	471,929	507.42	36,669			4,035		47,405			(9,079)		1,112		0001
Purchased Call/S&P 500 INDEX/SPX150B$M	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/30/2021	07/29/2022	1	2,486,000	100	29,086			2,262					(14,463)		3,504		0001
Purchased Call/S&P 500 INDEX/SPXC00T$L	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2021	12/28/2022	1	1,833,000	100	33,911			16,815					(16,816)		6,454		0001
Purchased Call/S&P 500 INDEX/SPX715GSU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/27/2022	1	3,799,000	4401.46	87,377			6,258		165			(43,329)		5,166		0001
Purchased Call/S&P 500 INDEX/SPXG13L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	1	2,541,000	4057.84		40,148		36,691		30,364			(3,850)		12,081		0001
Purchased Call/S&P 500 INDEX/SPXG13PST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	1	6,528,000	3666.77		142,963		138,992		155,465			(5,484)		32,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	5,145,391	498.7	376,643			16,556		594,976			(93,132)		7,736		0001
Purchased Call/S&P 500 INDEX/SPX150N$Z	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/24/2022	06/22/2023	1	2,632,124	242		118,908		117,914		106,799			(1,965)		13,016		0001
Purchased Call/S&P 500 INDEX/SPXB17W$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2023	1	1,922,000	4088.85		67,847		59,810		46,441			(8,179)		9,012		0001
Purchased Call/S&P 500 INDEX/SPX621T$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2022	1	2,453,000	4369.21	55,683			1,841		4			(27,613)		2,315		0001
Purchased Call/S&P 500 INDEX/SPXF13PSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	4,025,000	4796.56		93,783		48,054		4,050			(45,735)		14,405		0001
Purchased Call/S&P 500 INDEX/SPX721HS$	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	1	16,086,000	4363.49		371,587		252,185		123,892			(121,147)		66,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023	1	415,746	600.88	31,098			16,147		12,035			(7,711)		2,118		0001
Purchased Call/S&P 500 INDEX/SPXE13O$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2022	1	1,340,000	248.8	35,510			3,033		50			(17,513)		1,984		0001
Purchased Call/S&P 500 INDEX/SPXG131$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	1	1,731,164	255		31,494		20,234		7,458			(11,452)		6,886		0001
Purchased Call/S&P 500 INDEX/SPX721B$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	1	6,187,000	4577.1	144,157			61,496		11,771			(71,486)		20,159		0001
Purchased Call/S&P 500 INDEX/SPX721SSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023	1	4,390,000	4108.54		98,336		91,834		68,759			(7,235)		21,185		0001
Purchased Call/S&P 500 INDEX/SPXF13N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	10,225,000	4791.19	125,768			62,018		5,772			(62,367)		35,902		0001
Purchased Call/S&P 500 INDEX/SPXF13M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,063,000	257.05	51,162			24,802		2,184			(25,371)		7,163		0001
Purchased Call/S&P 500 INDEX/SPX161S$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	1	1,717,000	253.78		33,653		30,841		24,775			(3,143)		8,163		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,596,000	4108.54		54,776		51,124		38,280			(4,063)		12,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	05/19/2023	1	150,395	577.65	15,056			7,357		5,939			(4,123)		707		0001
Purchased Call/S&P 500 INDEX/SPXD00HS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2022	03/29/2023	1	2,070,755	252		64,789		48,908		25,814			(16,242)		8,938		0001
Purchased Call/S&P 500 INDEX/SPX161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	1	2,123,000	244.06		78,126		67,365		69,896			(10,916)		9,846		0001
Purchased Call/S&P 500 INDEX/SPX905RSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2022	1	1,919,000	100	34,734			15,023					(17,130)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXF1373K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	1,442,000	100	28,840			8,972					(14,341)		4,012		0001
Purchased Call/S&P 500 INDEX/SPXD00C3G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/14/2022	03/14/2023	1	1,869,000	100		26,727		18,849		3,510			(7,908)		7,842		0001
Purchased Call/S&P 500 INDEX/SPX721SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,358,000	4108.54		30,654		28,610		21,673			(2,274)		11,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	12/02/2022	1	167,613	534.59	12,956			2,756		10,667			(3,221)		546		0001
Purchased Call/S&P 500 INDEX/SPXC00A9M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2021	10/27/2022	1	4,260,000	100	49,416			16,064					(24,505)		12,162		0001
Purchased Call/S&P 500 INDEX/SPX905VS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	1	6,218,000	100		72,129		41,529		4,135			(30,630)		23,582		0001
Purchased Call/S&P 500 INDEX/SPXC00JS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/22/2021	11/22/2022	1	7,321,000	100	89,316			35,431					(44,291)		23,072		0001
Purchased Call/S&P 500 INDEX/SPXF13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,751,000	100	34,388			16,670					(17,052)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXE13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/02/2022	1	1,780,000	4536.95	32,752			5,732		501			(16,241)		3,727		0001
Purchased Call/S&P 500 INDEX/SPXD00C9W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	07/22/2022	1	4,200,000	4600		68,780		11,373		153			(57,050)		5,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/30/2024	1	812,538	593.92		66,466		52,771		42,539			(13,892)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXC005SH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2021	10/11/2022	1	1,520,420	258	17,560			4,962		687			(8,756)		4,038		0001
Purchased Call/S&P 500 INDEX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/10/2022	1	2,772,000	100	38,254			10,673					(18,866)		7,327		0001
Purchased Call/S&P 500 INDEX/SPX150BST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/30/2021	08/01/2022	1	1,438,000	100	26,747			2,284					(13,191)		2,129		0001
Purchased Call/S&P 500 INDEX/SPXE13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	08/31/2022	1	3,279,345	4523	80,722			13,754		1,089			(40,250)		6,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/19/2023	1	643,401	581.55	45,167			19,978		23,574			(11,199)		3,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	1	1,596,183	581.55	119,449			53,052		58,485			(29,658)		7,508		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/24/2023	1	960,206	605.45	72,592			51,235		36,602			(18,048)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXD0OHS2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2022	03/28/2023	1	2,208,719	259		39,334		29,666		11,629			(9,888)		9,516		0001
Purchased Call/S&P 500 INDEX/SPX905P$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2022	1	1,828,000	255.29	51,550			18,461		2,998			(25,563)		5,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	516,007	592.72		42,749		35,132		28,144			(7,799)		3,297		0001
Purchased Call/S&P 500 INDEX/SPX721J$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	1	2,073,000	258.4		34,205		24,608		4,586			(9,773)		8,748		0001
Purchased Call/S&P 500 INDEX/SPX7215$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2021	10/28/2022	1	2,051,000	264.8	21,330			7,051		2			(10,607)		5,880		0001
Purchased Call/S&P 500 INDEX/SPX1401$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2021	11/18/2022	1	2,738,000	100	41,618			16,140					(20,638)		8,509		0001
Purchased Call/S&P 500 INDEX/SPXG137$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	2,425,000	100		46,803		34,582		1			(12,472)		10,370		0001
Purchased Call/S&P 500 INDEX/SPX040Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/18/2022	1	3,181,000	100	37,218			1,743					(18,355)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXD00B$U	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/10/2023	1	1,761,000	100		28,352		19,846		342			(8,646)		7,331		0001
Purchased Call/S&P 500 INDEX/SPX150C$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/06/2021	08/08/2022	1	1,323,000	249.86	34,927			3,656		601			(17,226)		2,162		0001
Purchased Call/S&P 500 INDEX/SPXC00B$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	7,887,000	4536.19	181,401			55,470		9,504			(89,955)		21,845		0001
Purchased Call/S&P 500 INDEX/SPXB17N$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/29/2022	1	4,086,430	4510	105,060			17,170		1,751			(52,385)		8,284		0001
Purchased Call/S&P 500 INDEX/SPXD00S$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/13/2022	05/12/2023	1	2,103,000	4023.89		67,086		58,700		50,639			(8,846)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXD00G$R	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/30/2023	1	5,160,000	100		59,856		44,851		8,901			(15,087)		22,313		0001
Purchased Call/S&P 500 INDEX/SPX721B$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/02/2022	1	3,394,000	100	39,370			16,842					(19,577)		11,059		0001
Purchased Call/S&P 500 INDEX/SPX715G$E	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2021	07/11/2022	1	2,658,035	4372	70,419			1,951					(35,112)		2,307		0001
Purchased Call/S&P 500 INDEX/SPX721Q$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	1	5,923,000	3935.18		132,083		114,254		112,164			(18,094)		27,512		0001
Purchased Call/S&P 500 INDEX/SPXB17S$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/06/2023	1	2,303,000	4677.03		56,884		29,864		4,053			(27,192)		8,308		0001
Purchased Call/S&P 500 INDEX/SPX721F$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2022	02/03/2023	1	1,945,881	4114		42,376		25,758		6,302			(16,644)		7,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023	1	1,865,194	578.88	131,123			53,173		66,251			(32,556)		8,384		0001
Purchased Call/S&P 500 INDEX/SPXC007$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	6,343,000	4536.19	76,750			23,469		4,699			(38,060)		17,568		0001
Purchased Call/S&P 500 INDEX/SPXB17T$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/24/2023	1	10,994,000	4288.7		248,464		163,808		104,234			(85,771)		44,481		0001
Purchased Call/S&P 500 INDEX/SPX150K$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/27/2022	04/24/2023	1	1,572,765	247		51,715		42,665		35,258			(9,143)		7,106		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	1	114,264	575	8,410			3,410		4,389			(2,088)		514		0001
Purchased Call/S&P 500 INDEX/SPXF134$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2022	1	10,335,000	4350.65	124,020			35,190		16,681			(61,500)		27,584		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/08/2023	1	1,836,096	4511		41,571		25,851		8,463			(15,748)		7,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	268,943	573.96		26,356		25,448		22,016			(1,012)		1,864		0001
Purchased Call/S&P 500 INDEX/SPX1400$X	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/12/2022	1	1,955,000	100	33,235			9,430					(16,481)		5,218		0001
Purchased Call/S&P 500 INDEX/SPX621U$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/22/2022	1	4,616,000	4411.79	67,394			3,931		104			(33,512)		5,666		0001
Purchased Call/S&P 500 INDEX/SPX7218$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	11/30/2022	1	2,580,355	4567	64,178			27,173		5,162			(32,001)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXC00A$W	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	10/28/2022	1	2,243,000	100	32,748			10,795					(16,239)		6,430		0001
Purchased Call/S&P 500 INDEX/SPXG130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	1,676,000	254.06		33,352		21,461		15,032			(12,095)		6,681		0001
Purchased Call/S&P 500 INDEX/SPXD00U$Y	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/19/2023	1	1,584,669	251		31,696		28,350		28,977			(3,570)		7,454		0001
Purchased Call/S&P 500 INDEX/SPX150C$X	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/16/2021	08/16/2022	1	1,743,000	100	35,034			4,440					(17,373)		3,127		0001
Purchased Call/S&P 500 INDEX/SPX150B$W	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/02/2021	08/02/2022	1	1,667,000	100	29,006			2,557					(14,384)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXF130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	1	2,755,000	4793.54		47,662		24,553		2,270			(23,113)		9,886		0001
Purchased Call/S&P 500 INDEX/SPX7211$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	3,344,000	4432.99	47,150			10,085		2,402			(23,446)		7,729		0001
Purchased Call/S&P 500 INDEX/SPXE000$R	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	06/22/2023	1	3,057,000	100		39,435		38,675		40,734			(864)		15,117		0001
Purchased Call/S&P 500 INDEX/SPX040Y$L	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2021	07/07/2022	1	2,918,000	100	39,393			651					(19,535)		2,020		0001
Purchased Call/S&P 500 INDEX/SPX150L$H	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/09/2022	05/09/2023	1	1,766,000	100		20,132		17,304		7,746			(2,868)		8,177		0001
Purchased Call/S&P 500 INDEX/SPX7150$L	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	1	1,631,000	4504.08		44,689		27,730		8,575			(17,141)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXB17T$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/17/2023	1	1,897,000	4380.26		37,561		24,101		11,746			(13,686)		7,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/31/2022	1	3,062,164	501.31	224,763			37,718		365,415			(55,653)		8,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2020	10/31/2022	1	224,129	501.31	24,907			4,310		26,746			(6,377)		651		0001
Purchased Call/S&P 500 INDEX/SPX905L$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/16/2022	1	1,900,000	249.78	51,870			11,094		4,035			(25,793)		4,392		0001
Purchased Call/S&P 500 INDEX/SPX7210$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	1	2,442,000	3935.18		39,560		34,220		33,701			(5,419)		11,343		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	1	2,997,000	4123.34		35,065		30,042		23,884			(5,255)		13,854		0001
Purchased Call/S&P 500 INDEX/SPX715RSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/10/2023	1	2,272,221	3993		76,519		66,901		59,153			(10,146)		10,538		0001
Purchased Call/S&P 500 INDEX/SPXF13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	6,864,000	4796.56		84,427		43,260		4,113			(41,173)		24,565		0001
Purchased Call/S&P 500 INDEX/SPXG1352	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	6,601,000	4262.45		77,892		55,147		38,141			(22,834)		27,749		0001
Purchased Call/S&P 500 INDEX/SPX621V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	1	2,763,000	4411.79	38,958			2,576		84			(19,214)		3,616		0001
Purchased Call/S&P 500 INDEX/SPX905Y$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/28/2023	1	2,066,465	249		55,893		37,365		35,454			(18,580)		8,431		0001
Purchased Call/S&P 500 INDEX/SPXF13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	1,671,000	100	20,888			10,126					(10,358)		5,802		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	2,173,000	100		42,591		26,501		2,621			(16,264)		8,531		0001
Purchased Call/S&P 500 INDEX/SPX721GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	3,391,000	100		38,997		25,781		4,547			(13,392)		13,720		0001
Purchased Call/S&P 500 INDEX/SPXB17NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2022	1	2,507,000	4528.79	63,678			10,525		1,005			(31,577)		5,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/09/2023	1	129,169	540.36	9,468			2,501		7,933			(2,344)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2020	10/28/2022	1	1,007,262	501.31	73,732			12,119		119,827			(18,332)		2,888		0001
Purchased Call/S&P 500 INDEX/SPXF13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	1,287,000	256.72		21,622		12,613		1,881			(9,088)		4,893		0001
Purchased Call/S&P 500 INDEX/SPXE13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2022	1	1,551,754	261	12,963			975					(6,463)		2,149		0001
Purchased Call/S&P 500 INDEX/SPXD00FS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/25/2022	03/24/2023	1	2,032,000	258.41		39,421		29,128		11,290			(10,505)		8,690		0001
Purchased Call/S&P 500 INDEX/SPX7219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	1	1,473,000	259.63	24,746			11,548		155			(12,305)		5,012		0001
Purchased Call/S&P 500 INDEX/SPX040YSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/15/2022	1	2,120,000	100	26,076			1,014					(12,966)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	04/28/2023	1	1,614,619	588.53	113,508			47,190		47,308			(28,221)		7,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/28/2023	1	394,498	588.53	27,449			11,428		11,559			(6,853)		1,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/23/2023	1	130,422	591.56	9,983			4,943		4,316			(2,499)		646		0001
Purchased Call/S&P 500 INDEX/SPXC00LSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/29/2021	08/12/2022	1	4,630,000	5000	120,450			19,917		198			(85,162)		7,946		0001
Purchased Call/S&P 500 INDEX/SPX7213S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	1	6,327,000	100	64,535			18,006					(31,828)		16,723		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161KSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/07/2022	1	5,218,000	100	52,180			14,205					(25,876)		13,588		0001
Purchased Call/S&P 500 INDEX/SPXF137SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	2,723,000	100	50,103			15,588					(24,914)		7,575		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2023	1	2,747,721	4587		51,796		32,264		8,949			(19,567)		10,763		0001
Purchased Call/S&P 500 INDEX/SPX905S$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2022	1	2,929,000	100	58,580			28,080					(29,049)		10,141		0001
Purchased Call/S&P 500 INDEX/SPX161T$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023	1	2,419,000	100		30,238		29,488		32,923			(1,068)		11,928		0001
Purchased Call/S&P 500 INDEX/SPX721GSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	5,231,000	100		59,633		39,424		7,015			(20,479)		21,164		0001
Purchased Call/S&P 500 INDEX/SPX1509SO	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2021	07/08/2022	1	2,219,000	100	23,300			452					(11,554)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXC00MS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/30/2021	11/30/2022	1	11,888,000	100	137,901			57,744					(68,384)		38,484		0001
Purchased Call/S&P 500 INDEX/SPXF13HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	1,879,000	4577.1	37,580			16,031		3,060			(18,636)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXB17WS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/04/2023	1	7,120,000	4300.17		163,760		138,497		78,455			(25,573)		32,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024	1	831,042	578.51		74,295		61,436		56,326			(12,925)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXD00CSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2022	07/29/2022	1	4,200,000	4600		74,150		15,494		316			(58,339)		5,919		0001
Purchased Call/S&P 500 INDEX/SPXD00MS5	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2022	04/21/2023	1	2,012,000	100		40,642		33,099		130			(7,794)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXF13YSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	2,093,000	100		46,465		28,911		2,631			(17,743)		8,216		0001
Purchased Call/S&P 500 INDEX/SPX721KSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023	1	1,536,000	100		43,776		33,405		3			(10,434)		6,703		0001
Purchased Call/S&P 500 INDEX/SPX905RSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/06/2022	1	1,896,233	252	64,364			28,486		9,342			(32,271)		6,258		0001
Purchased Call/S&P 500 INDEX/SPX150FSZ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2021	12/29/2022	1	1,819,567	265	25,052			12,596		967			(12,457)		6,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	464,297	502.08	36,354			2,106		50,161			(9,026)		797		0001
Purchased Call/S&P 500 INDEX/SPX905KSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2021	09/02/2022	1	2,079,000	4536.95	54,886			9,605		791			(27,217)		4,353		0001
Purchased Call/S&P 500 INDEX/SPXD00XSV	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2022	06/07/2023	1	2,163,000	100		27,686		26,008		3,830			(1,745)		10,469		0001
Purchased Call/S&P 500 INDEX/SPX905NSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2022	1	1,471,000	247.72	40,747			11,449		8,094			(20,206)		3,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2024	1	4,266,184	560.91		424,059		402,536		388,735			(22,044)		29,392		0001
Purchased Call/S&P 500 INDEX/SPX161SS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/18/2023	1	1,802,285	244		63,332		56,629		60,077			(7,153)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXB00NSE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	07/19/2022	1	2,531,716	245	77,423			3,850		3,521			(38,499)		2,888		0001
Purchased Call/S&P 500 INDEX/SPX1610SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2023	1	1,854,187	246		74,184		61,785		51,344			(12,875)		8,405		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	08/12/2022	1	538,536	507.56	87,173			7,676		52,432			(32,940)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	867,576	599.39	65,345			34,701		26,466			(16,224)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXF137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	2,644,000	100	39,131			12,174					(19,458)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXF13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2022	1	14,822,000	4660.57	345,353			118,923		12,375			(171,257)		43,543		0001
Purchased Call/S&P 500 INDEX/SPX1400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/20/2022	1	1,549,000	100	26,333			5,876					(13,058)		3,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	1,800,964	572.06		179,916		173,712		142,998			(6,910)		12,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	3,570,925	591.96		298,172		236,651		179,314			(62,408)		22,468		0001
Purchased Call/S&P 500 INDEX/SPX905V$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	1	1,995,000	100	58,653			34,214		35			(24,654)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	1	2,559,000	100	50,156			31,365		3,189			(18,997)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXG136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	1	5,326,000	4511.61		64,977		47,256		16,568			(17,802)		22,691		0001
Purchased Call/S&P 500 INDEX/SPXB17N$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	1	2,385,000	4520.03	59,387			11,125		1,221			(29,449)		5,185		0001
Purchased Call/S&P 500 INDEX/SPX7211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	1	2,014,000	4432.99	28,397			6,258		1,509			(14,005)		4,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	1	1,194,154	585.35	87,173			36,242		37,400			(21,674)		5,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	97,897	547.74		10,827		10,590		11,104			(252)		685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	1	649,793	586.36	48,605			23,368		23,246			(12,051)		3,186		0001
Purchased Call/S&P 500 INDEX/SPX905Y$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/24/2023	1	1,822,357	255		29,469		19,591		15,224			(9,905)		7,373		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/11/2022	1	2,468,000	100	38,748			10,888					(19,215)		6,555		0001
Purchased Call/S&P 500 INDEX/SPX721D$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1	5,019,000	100		58,722		34,457		3,619			(24,481)		19,215		0001
Purchased Call/S&P 500 INDEX/SPXC002$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/01/2021	10/03/2022	1	2,402,000	100	40,354			10,450					(19,902)		6,127		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00C8V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	07/15/2022	1	4,200,000	4600		63,250		7,379		135			(55,473)		4,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N8J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	632,178	591.96		52,597		41,700		33,757			(11,054)		3,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N8G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	2,576,971	593.92		210,539		167,099		125,831			(44,066)		16,214		0001
Purchased Call/S&P 500 INDEX/SPXF138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/26/2022	1	2,597,000	100	47,525			15,318					(23,567)		7,383		0001
Purchased Call/S&P 500 INDEX/SPX721RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	4,627,000	100		43,494		39,859		867			(4,063)		21,998		0001
Purchased Call/S&P 500 INDEX/SPX715TS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/15/2023	1	2,770,483	3790		109,972		108,726		112,457			(2,156)		13,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ISX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/19/2022	1	845,691	509.53	63,934			7,035		81,662			(15,831)		1,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2020	09/30/2022	1	1,033,152	507.07	77,486			9,726		106,601			(19,239)		2,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2020	09/30/2022	1	228,617	505.64	17,466			2,192		24,194			(4,337)		574		0001
Purchased Call/S&P 500 INDEX/SPXF13U85	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	1	1,926,000	4397.94		36,209		20,548		9,455			(15,786)		7,252		0001
Purchased Call/S&P 500 INDEX/SPXC00NSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	1	1,903,000	4701.21	36,538			16,105		1,994			(18,119)		6,319		0001
Purchased Call/S&P 500 INDEX/SPXD00GSS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/30/2023	1	1,777,000	100		36,784		27,563		3,629			(9,272)		7,684		0001
Purchased Call/S&P 500 INDEX/SPX905RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/03/2021	12/02/2022	1	2,826,000	100	50,585			21,639					(25,154)		9,208		0001
Purchased Call/S&P 500 INDEX/SPXF137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2022	1	1,809,000	100	26,773			8,482					(13,204)		5,099		0001
Purchased Call/S&P 500 INDEX/SPX721BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	1	5,640,000	100		70,500		37,872		1,861			(32,642)		20,665		0001
Purchased Call/S&P 500 INDEX/SPXG139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	1,854,000	100		35,968		27,275					(8,893)		8,032		0001
Purchased Call/S&P 500 INDEX/SPX721FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	1	2,059,000	100		42,210		25,814		2,283			(16,421)		8,047		0001
Purchased Call/S&P 500 INDEX/SPX9050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2022	1	1,757,000	251.61	49,372			15,641		5,052			(24,350)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX721VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2023	1	2,113,029	258		24,565		24,359		20,275			(407)		10,434		0001
Purchased Call/S&P 500 INDEX/SPX905RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/10/2021	12/09/2022	1	2,198,000	254.35	63,083			28,212		7,372			(31,368)		7,322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W9K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024	1	90,643	569.25		9,327		9,006		7,813			(358)		628		0001
Purchased Call/S&P 500 INDEX/SPX905V3G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	1	2,345,000	100		51,590		30,094		2			(21,685)		8,915		0001
Purchased Call/S&P 500 INDEX/SPX040YST	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/15/2022	1	4,105,000	100	48,029			1,868					(23,882)		4,161		0001
Purchased Call/S&P 500 INDEX/SPX150BSL	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/30/2021	07/29/2022	1	3,460,000	100	28,026			2,180					(13,936)		4,876		0001
Purchased Call/S&P 500 INDEX/SPXG137S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	2,607,000	100		48,230		35,636		4,857			(12,852)		11,149		0001
Purchased Call/S&P 500 INDEX/SPXF13Y3U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	2,036,000	4504.08		40,924		25,393		8,171			(15,697)		7,993		0001
Purchased Call/S&P 500 INDEX/SPX721385	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	3,604,000	100	33,878			8,564					(16,846)		9,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/20/2022	1	315,467	506.09	24,953			2,776		32,499			(6,170)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	5,463,872	593.97		446,786		367,179		274,008			(81,512)		34,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2020	11/01/2022	1	4,430,355	501.31	325,188			54,942		529,214			(80,409)		12,911		0001
Purchased Call/S&P 500 INDEX/SPX721GSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	1,728,000	100		38,362		25,361		12			(13,174)		6,991		0001
Purchased Call/S&P 500 INDEX/SPX161T5D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	1	2,093,000	100		23,023		22,960		22,305			(126)		10,436		0001
Purchased Call/S&P 500 INDEX/SPXF13VS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	1,900,000	100		38,760		22,610		1,493			(16,292)		7,223		0001
Purchased Call/S&P 500 INDEX/SPXC002SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/01/2021	09/30/2022	1	2,256,000	100	31,133			7,870					(15,481)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXD002SY	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/09/2022	05/09/2023	1	2,320,000	100		31,320		26,920		15,715			(4,462)		10,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	05/02/2023	1	4,230,012	588.53	298,216			124,939		125,754			(73,739)		19,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024	1	3,696,420	599.68		354,487		309,689		181,564			(45,161)		24,416		0001
Purchased Call/S&P 500 INDEX/SPX161SSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	1	3,505,000	245.79		129,685		118,848		103,219			(12,113)		16,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	29,003	500.76	2,309			134		3,208			(573)		50		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,095,307	595.93		87,671		72,050		57,242			(15,995)		6,998		0001
Purchased Call/S&P 500 INDEX/SPX150HSQ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/08/2022	03/08/2023	1	4,406,000	100		46,704		32,165		8			(14,587)		18,269		0001
Purchased Call/S&P 500 INDEX/SPXE13NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/21/2022	1	2,949,482	4344	73,481			4,094		229			(36,639)		3,537		0001
Purchased Call/S&P 500 INDEX/SPX150LSG	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/09/2022	05/09/2023	1	6,814,000	100		62,689		53,881		22,021			(8,931)		31,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS171SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	843,712	507.42	65,641			7,303		84,841			(16,231)		2,000		0001
Purchased Call/S&P 500 INDEX/SPX161KS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/16/2022	1	1,670,948	262	15,917			3,405					(7,915)		3,862		0001
Purchased Call/S&P 500 INDEX/SPXF130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	2,959,000	261.88	29,294			6,835		13			(14,567)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXF13AS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/28/2022	1	2,160,646	4568	53,052			17,585		2,612			(26,599)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXC008S0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/20/2022	1	2,201,000	4536.19	31,034			9,490		1,846			(15,390)		6,096		0001
Purchased Call/S&P 500 INDEX/SPX72155B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	1	2,189,000	4551.68	34,586			11,243		2,173			(17,151)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXC00HSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/17/2021	11/17/2022	1	2,656,000	4688.67	40,637			15,561		1,813			(20,151)		8,225		0001
Purchased Call/S&P 500 INDEX/SPX150AS1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/14/2021	07/14/2022	1	4,898,000	100	41,143			1,473					(20,403)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXG131SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	4,253,000	4023.89		94,842		83,085		73,000			(12,404)		19,880		0001
Purchased Call/S&P 500 INDEX/SPX905USX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	1	5,159,000	4397.94		61,908		35,132		17,059			(26,990)		19,426		0001
Purchased Call/S&P 500 INDEX/SPXF13PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	2,619,000	4796.56		46,880		24,021		2,153			(22,862)		9,373		0001
Purchased Call/S&P 500 INDEX/SPXF13GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	11/29/2022	1	5,548,000	4655.27	67,686			28,156		4,092			(33,565)		17,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	1	822,470	578.88	62,359			25,323		29,214			(15,504)		3,697		0001
Purchased Call/S&P 500 INDEX/SPXF13ASM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2022	1	2,284,000	4660.57	41,569			14,314		1,601			(20,614)		6,710		0001
Purchased Call/S&P 500 INDEX/SPX040ZS3	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/22/2022	1	1,680,000	100	31,752			1,852					(15,789)		2,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/02/2022	1	1,532,999	538.2	113,442			24,130		90,278			(28,205)		4,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2020	12/02/2022	1	637,191	538.2	46,552			9,916		37,524			(11,622)		2,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2020	12/02/2022	1	60,251	538.2	4,394			937		3,548			(1,099)		196		0001
Purchased Call/S&P 500 INDEX/SPXE13QS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	1,610,848	262	14,150			1,376					(7,036)		2,529		0001
Purchased Call/S&P 500 INDEX/SPX905VS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	1	2,495,000	100		44,910		25,857		1			(19,071)		9,462		0001
Purchased Call/S&P 500 INDEX/SPXC001S\W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/28/2021	09/28/2022	1	2,311,000	100	35,821			8,782					(17,763)		5,738		0001
Purchased Call/S&P 500 INDEX/SPX7213\$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	09/30/2022	1	4,242,000	100	39,451			9,972					(19,617)		10,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	1	1,408,181	584.59	103,924			43,456		45,270			(25,732)		6,436		0001
Purchased Call/S&P 500 INDEX/SPX150C\$W	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/16/2021	08/16/2022	1	2,160,000	100	27,864			3,531					(13,817)		3,875		0001
Purchased Call/S&P 500 INDEX/SPX7213\$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	1	5,729,000	100	53,853			13,945					(26,559)		14,614		0001
Purchased Call/S&P 500 INDEX/SPX721RST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	1,876,000	100		30,579		28,023		4,754			(2,856)		8,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2020	09/30/2022	1	201,854	506.3	15,301			1,920		21,115			(3,799)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/19/2022	1	1,497,825	512.96	108,443			11,933		135,281			(26,851)		3,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	1	28,678	554.58	2,128			760		1,537			(528)		121		0001
Purchased Call/S&P 500 INDEX/SPX721IS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/03/2023	1	1,474,860	4363		32,269		22,022		11,840			(10,280)		6,054		0001
Purchased Call/S&P 500 INDEX/SPX905TS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2021	12/27/2022	1	2,050,221	255	64,457			31,961		7,576			(32,140)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXA050S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	1	3,166,000	4456.24		86,432		63,098		23,311			(23,443)		13,514		0001
Purchased Call/S&P 500 INDEX/SPXB17S\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2023	1	4,483,000	4677.03		104,454		55,248		7,657			(49,523)		16,299		0001
Purchased Call/S&P 500 INDEX/SPXF13KS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022	1	4,606,000	4634.09	107,320			49,077		7,403			(53,219)		15,578		0001
Purchased Call/S&P 500 INDEX/SPXG13GSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	3,199,000	4123.34		65,899		56,381		43,436			(9,957)		14,717		0001
Purchased Call/S&P 500 INDEX/SPXF13JS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	1,989,000	4397.94		26,653		15,029		7,268			(11,715)		7,435		0001
Purchased Call/S&P 500 INDEX/SPX621WSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	1	1,721,000	4447.7	25,643			2,896		261			(12,716)		2,919		0001
Purchased Call/S&P 500 INDEX/SPXC004\$X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2021	10/12/2022	1	5,790,000	100	59,058			16,758					(29,286)		15,453		0001
Purchased Call/S&P 500 INDEX/SPXF13NS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2022	1	1,440,211	265	17,857			8,631		112			(8,880)		4,986		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150JS7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/11/2022	04/06/2023	1	1,699,604	250		56,637		44,139		26,195			(12,586)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXC00ASV	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	10/28/2022	1	3,187,000	100	36,969			12,187					(18,333)		9,137		0001
Purchased Call/S&P 500 INDEX/SPX150B9P	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/30/2021	07/29/2022	1	2,337,000	100	29,213			2,272					(14,526)		3,294		0001
Purchased Call/S&P 500 INDEX/SPX905PS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2022	1	1,934,000	252.07	54,539			17,428		5,125			(27,045)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXG130SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,574,000	248.35		81,081		52,172		44,664			(29,403)		10,261		0001
Purchased Call/S&P 500 INDEX/SPXB00XS0	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/09/2021	09/09/2022	1	3,183,000	100	37,559			7,283					(18,625)		7,019		0001
Purchased Call/S&P 500 INDEX/SPX161T$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	1	2,256,000	100		34,066		33,212		39,435			(1,217)		11,062		0001
Purchased Call/S&P 500 INDEX/SPXG13HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	1	1,738,202	255		24,210		20,771		20,601			(3,487)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXC00C$Y	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/04/2022	1	2,296,000	267.15	23,878			8,357		148			(11,874)		6,772		0001
Purchased Call/S&P 500 INDEX/SPX150G$0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/07/2022	01/09/2023	1	2,569,000	253.71		77,070		40,764		13,545			(36,540)		9,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024	1	151,575	549.9		16,400		16,040		16,826			(381)		1,060		0001
Purchased Call/S&P 500 INDEX/SPXB17NSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1	2,934,000	4520.03	56,626			10,608		1,256			(28,080)		6,378		0001
Purchased Call/S&P 500 INDEX/SPX621WSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	1	5,682,000	4447.7	129,550			14,632		1,072			(64,242)		9,637		0001
Purchased Call/S&P 500 INDEX/SPX715ISJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2021	08/26/2022	1	6,786,000	4470	156,757			24,317		2,248			(77,734)		13,408		0001
Purchased Call/S&P 500 INDEX/SPXF13NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/22/2022	1	1,916,765	4686	47,894			23,278		2,706			(24,080)		6,636		0001
Purchased Call/S&P 500 INDEX/SPXF13JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	2,119,650	264	27,475			12,287		90			(13,662)		7,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2020	10/31/2022	1	2,088,323	499.35	157,251			26,389		256,863			(38,936)		6,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	07/29/2022	1	420,134	494.79	36,165			1,424		51,570			(9,155)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/19/2022	1	241,868	506.09	19,108			2,103		24,891			(4,731)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2020	07/01/2022	1	2,378,147	492.64	174,794					302,806			(43,399)		622		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/14/2022	1	166,672	497.5	12,456			223		19,566			(3,093)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2020	07/14/2022	1	104,037	497.5	7,788			140		12,213			(1,936)		102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	992,432	497.5	73,241			2,716		116,941			(18,160)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/28/2022	1	93,899	497.5	21,184			1,513		11,064			(10,090)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	07/01/2022	1	97,427	492.64	10,309					12,405			(2,777)		25		0001
Purchased Call/S&P 500 INDEX/SPX715M$5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2021	11/15/2022	1	4,214,520	4683	102,519			38,906		3,589			(51,118)		12,957		0001
Purchased Call/S&P 500 INDEX/SPX7218$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	1	2,276,000	4591.67	34,140			14,860		2,995			(16,930)		7,511		0001
Purchased Call/S&P 500 INDEX/SPXF13A$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/01/2022	1	1,762,724	4614	44,889			15,295		1,812			(22,383)		5,137		0001
Purchased Call/S&P 500 INDEX/SPXG139$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	1,780,000	100		36,134		27,402					(8,934)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXE13P$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/27/2022	1	1,609,340	249	41,570			3,019		26			(20,785)		2,189		0001
Purchased Call/S&P 500 INDEX/SPXD001$O	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2022	04/04/2023	1	5,570,000	100		64,055		48,879		10,421			(15,268)		24,305		0001
Purchased Call/S&P 500 INDEX/SPX721D$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	3,408,000	100		39,874		23,260		2,341			(16,760)		12,956		0001
Purchased Call/S&P 500 INDEX/SPX161I$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	1	5,653,000	100	46,920			2,737					(23,331)		6,939		0001
Purchased Call/S&P 500 INDEX/SPXG135$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	3,799,000	4262.45		102,573		72,621		45,905			(30,069)		15,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	1,158,008	615.38	91,714			63,494		36,247			(22,740)		6,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	1,849,167	619.53	139,982			96,911		54,087			(34,708)		10,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	292,906	619.53	21,649			15,050		8,567			(5,375)		1,723		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	730,067	552.27		77,095		75,403		79,138			(1,793)		5,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/13/2024	1	113,310	552.27		12,000		11,884		12,283			(133)		792		0001
Purchased Call/S&P 500 INDEX/SPXC000SE	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2021	09/21/2022	1	1,897,000	100	30,352			6,856					(15,051)		4,523		0001
Purchased Call/S&P 500 INDEX/SPXD00GS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/29/2022	03/29/2023	1	2,737,000	100		32,023		23,907		4,642			(8,159)		11,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	1,198,212	509.53	90,705			10,092		115,837			(22,428)		2,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/22/2022	1	3,321,834	500.82	239,504			6,937		366,942			(59,465)		4,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	646,303	500.82	46,161			1,339		71,393			(11,477)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/22/2022	1	921,476	500.82	66,588			1,934		101,790			(16,624)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	102,262	545.33		11,198		11,043		11,952			(215)		716		0001
Purchased Call/S&P 500 INDEX/SPX721SSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,649,000	4108.54		82,384		76,892		56,376			(6,111)		12,727		0001
Purchased Call/S&P 500 INDEX/SPXD00FS7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/22/2022	03/22/2023	1	6,133,000	4511.61		144,739		105,265		32,467			(39,654)		26,129		0001
Purchased Call/S&P 500 INDEX/SPX150C5V	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/16/2021	08/16/2022	1	7,177,000	100	61,722			7,822					(30,607)		12,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/09/2023	1	3,220,729	544	225,451			59,541		183,671			(55,823)		11,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	2,479,771	512.96	179,535			19,976		224,266			(44,393)		5,877		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	1	332,523	626.63	24,839			14,650		6,655			(6,167)		1,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	449,769	596.07		39,040		31,329		22,750			(7,829)		2,840		0001
Purchased Call/S&P 500 INDEX/SPXD0QR$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/10/2022	05/10/2023	1	1,600,000	100		38,240		32,973		24,350			(5,343)		7,420		0001
Purchased Call/S&P 500 INDEX/SPX621W$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	1	1,676,000	4447.7	33,017			3,729		296			(16,373)		2,843		0001
Purchased Call/S&P 500 INDEX/SPX7151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2021	08/26/2022	1	2,272,000	4470	60,662			9,410		800			(30,082)		4,489		0001
Purchased Call/S&P 500 INDEX/SPXF13HS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	3,524,000	4577.1	42,640			18,190		3,834			(21,145)		11,482		0001
Purchased Call/S&P 500 INDEX/SPX7216$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	2,526,000	100	40,669			14,234					(20,223)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXE130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2022	1	1,798,385	259	21,215			2,009					(10,578)		2,784		0001
Purchased Call/S&P 500 INDEX/SPXG131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	1	2,047,237	250		56,798		36,491		29,726			(20,654)		8,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	1	200,755	540.36	14,695			3,836		12,238			(3,654)		724		0001
Purchased Call/S&P 500 INDEX/SPX040Z$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2021	08/11/2022	1	1,635,000	100	28,449			3,213					(14,108)		2,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	1,184,446	499.05	86,938			2,986		135,439			(21,497)		1,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2022	1	876,082	498.01	64,830			1,247		101,540			(16,074)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	1	181,298	617.76	14,196			9,535		5,228			(3,520)		1,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2022	1	2,643,387	533.18	196,404			37,230		168,141			(48,697)		8,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/16/2022	1	584,882	533.18	43,144			8,190		37,203			(10,712)		1,805		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	954,566	601.67		89,729		78,390		49,021			(11,431)		6,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/08/2022	1	4,336,685	516.75	321,348			57,384		389,904			(79,459)		12,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2020	11/08/2022	1	60,367	516.75	5,597			1,011		5,427			(1,403)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	45,687	495.8	3,449			128		5,539			(855)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	07/28/2022	1	115,337	495.8	24,785			2,276		13,982			(15,155)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	1	1,673,209	617.59	123,985			70,167		38,387			(30,741)		8,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/08/2022	1	1,366,112	493.17	98,497			951		173,288			(24,455)		1,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	11/01/2022	1	171,071	501.31	41,677			13,817		20,435			(20,116)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	139,869	513.29	10,798			1,879		13,311			(2,685)		413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	1	590,903	553.28	41,363			14,261		32,147			(10,256)		2,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/09/2023	1	746,033	553.28	54,528			18,826		40,587			(13,539)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXF134$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	1	1,654,497	259	18,376			5,016		25			(9,138)		4,308		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/09/2023	1	104,305	553.28	8,069			2,801		5,675			(2,009)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/09/2023	1	134,397	553.28	11,249			4,016		7,312			(2,880)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/22/2022	1	253,386	497.46	19,080			553		29,688			(4,737)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	786,790	579.99		66,169		55,277		52,732			(10,953)		5,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/01/2024	1	71,796	579.99		8,270		7,195		4,812			(1,084)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	1	3,535,357	579.31		351,414		322,934		246,036			(29,765)		23,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	04/30/2024	1	159,010	579.31		14,446		13,404		11,066			(1,096)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	135,457	498.68	10,051			276		15,533			(2,492)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2022	1	1,201,421	495.46	86,863			1,432		146,498			(21,537)		1,134		0001
Purchased Call/S&P 500 INDEX/SPX7219$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	1	1,498,000	261.47	24,118			10,786		136			(11,993)		4,990		0001
Purchased Call/S&P 500 INDEX/SPXF13N$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/20/2022	1	2,795,548	253	93,152			44,754		17,900			(46,576)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXE130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	2,877,000	248.8	75,953			5,907		87			(37,768)		4,055		0001
Purchased Call/S&P 500 INDEX/SPX715T$3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2023	1	1,723,752	3764		61,693		61,005		62,759			(1,190)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXE130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2022	1	15,252,000	4436.75	183,024			20,168		2,074			(90,760)		25,559		0001
Purchased Call/S&P 500 INDEX/SPX905Y$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/23/2023	1	1,457,612	247		45,827		30,423		26,351			(15,446)		5,885		0001
Purchased Call/S&P 500 INDEX/SPX161J$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2022	1	1,614,372	250	45,594			5,207		128			(22,734)		2,738		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	04/28/2023	1	296,043	588.53	19,653			8,205		8,674			(4,920)		1,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/16/2023	1	168,561	551.89	11,749			3,712		8,939			(2,913)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/16/2023	1	890,640	551.89	62,809			19,871		47,230			(15,595)		3,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/16/2023	1	121,046	551.89	8,655			2,761		6,419			(2,167)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	7,108,516	575.13		621,284		524,981		488,689			(96,890)		46,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	3,173,285	600.09		264,652		212,595		142,039			(52,858)		20,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	4,751,059	582.33		469,405		428,195		314,511			(41,739)		32,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/28/2022	1	967,428	499.35	72,654			11,942		118,643			(18,064)		2,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	10/28/2022	1	74,745	499.35		12,505		8,407		9,167			(4,122)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/09/2023	1	1,936,006	541.34	140,167			37,018		116,574			(34,706)		7,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	665,062	497.9	48,816			1,810		77,834			(12,104)		921		0001
Purchased Call/S&P 500 INDEX/SPXC00QJ$2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/17/2022	1	1,605,634	255	46,624			18,052		3,678			(23,248)		4,972		0001
Purchased Call/S&P 500 INDEX/SPX905M$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE81BXP4R0TD8PU41	09/24/2021	09/23/2022	1	3,209,000	250.24	88,248			20,591		7,081			(43,881)		7,743		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150ESN	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/07/2021	09/07/2022	1	3,344,000	252.28	89,285			16,726		2,576			(44,275)		7,270		0001
Purchased Call/S&P 500 INDEX/SPXE13VSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/02/2022	1	5,383,000	4536.95	64,596			11,304		1,110			(32,033)		11,270		0001
Purchased Call/S&P 500 INDEX/SPXB17NSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	1	6,326,000	4520.03	144,865			27,137		3,062			(71,837)		13,752		0001
Purchased Call/S&P 500 INDEX/SPX7216S9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/04/2022	1	1,912,000	100	38,431			13,451					(19,110)		5,639		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/07/2022	1	2,907,000	100	41,861			11,427					(20,815)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX150JSH	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2022	04/18/2023	1	1,580,000	248.9	56,090			44,965		28,778			(11,218)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX150LSD	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/05/2023	1	1,645,000	245.39	60,701			51,933		44,493			(9,172)		7,568		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/27/2022	1	1,922,000	100	36,134			8,760					(17,918)		4,745		0001
Purchased Call/S&P 500 INDEX/SPX7216SC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	11/07/2022	1	3,370,000	100	38,755			13,772					(19,114)		10,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/28/2022	1	77,112	498.6	5,853			962		9,566			(1,455)		221		0001
Purchased Call/S&P 500 INDEX/SPX721VS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	1	2,761,000	3795.73	69,025			68,260		68,098			(1,324)		13,672		0001
Purchased Call/S&P 500 INDEX/SPX721SSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,274,000	4108.54	56,850			53,060		39,456			(4,217)		10,925		0001
Purchased Call/S&P 500 INDEX/SPXF13YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	2,361,000	4504.08	33,526			20,803		7,073			(12,859)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXE13LS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	1,638,000	259.9	14,087			274					(7,005)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXG13ISJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	1,605,000	253.25	29,051			25,419		23,444			(3,831)		7,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	793,998	549.29	86,466			84,569		88,680			(2,011)		5,553		0001
Purchased Call/S&P 500 INDEX/SPX621WSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	1	1,685,000	4436.75	34,543			3,806		312			(17,129)		2,824		0001
Purchased Call/S&P 500 INDEX/SPXC005SG	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	10/13/2021	10/12/2022	1	1,720,848	248	46,892			13,342		9,742			(23,317)		4,593		0001
Purchased Call/S&P 500 INDEX/SPXF13MSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	1,618,000	100	35,272			17,099					(17,491)		5,618		0001
Purchased Call/S&P 500 INDEX/SPX161IS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2022	1	6,561,000	100	56,425			3,135					(28,057)		7,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2020	09/30/2022	1	3,472,860	509.05	253,866			31,865		345,693			(63,031)		8,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	09/30/2022	1	470,379	509.05	34,642			4,354		46,822			(8,613)		1,181		0001
Purchased Call/S&P 500 INDEX/SPX721SSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,253,000	4108.54		61,507		57,406		42,490			(4,562)		10,824		0001

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Purchased Call/S&P 500 INDEX/SPXF13Y\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	2,339,000	4504.08		28,536		17,706		6,119			(10,945)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXF13Y\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	1	11,099,000	4504.08		258,607		160,465		50,173			(99,192)		43,571		0001
Purchased Call/S&P 500 INDEX/SPXG137\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	3,026,000	4575.52		45,390		33,761		9,434			(11,689)		13,037		0001
Purchased Call/S&P 500 INDEX/SPX905V\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2023	1	2,283,000	100		50,683		28,902		1,628			(21,800)		8,617		0001
Purchased Call/S&P 500 INDEX/SPX1403\$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2022	05/03/2023	1	1,463,000	100		19,751		16,649		1,680			(3,138)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXC002\$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/01/2021	09/30/2022	1	1,962,000	100	38,455			9,721					(19,122)		4,925		0001
Purchased Call/S&P 500 INDEX/SPX7150\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/07/2023	1	2,703,331	4491		76,021		46,929		14,562			(29,400)		10,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024	1	650,977	577.75		58,718		48,555		44,541			(10,215)		4,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	12/05/2022	1	501,314	535.56	38,401			8,293		31,487			(9,508)		1,649		0001
Purchased Call/S&P 500 INDEX/SPX905N\$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2022	1	2,659,397	248	75,024			20,328		12,944			(37,409)		6,890		0001
Purchased Call/S&P 500 INDEX/SPX161J\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	1	2,075,848	262	20,062			2,341					(9,976)		3,562		0001
Purchased Call/S&P 500 INDEX/SPXF13S\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	2,475,000	259.64		46,035		25,133		1,191			(21,120)		9,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	233,281	550.75		25,171		24,929		25,739			(276)		1,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2020	10/28/2022	1	543,502	501.31	42,825			7,049		64,656			(10,691)		1,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/28/2023	1	3,941,322	562.03	276,681			102,615		187,575			(68,414)		16,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	03/28/2023	1	90,835	562.03		4,115		4,115		4,323					391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2024	1	7,414,206	581.21		614,638		513,463		461,772			(101,739)		47,924		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/12/2022	1	743,234	506.78	55,074			3,195		73,418			(13,693)		1,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	61,882	493.75	4,796			178		7,756			(1,189)		86		0001
Purchased Call/S&P 500 INDEX/SPX161J$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	1	3,034,000	250.72	81,008			9,451		162			(40,281)		5,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/05/2022	1	556,657	535.29	42,751			9,232		35,163			(10,585)		1,831		0001
Purchased Call/S&P 500 INDEX/SPX161R$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	1	2,100,000	245.38		78,330		65,493		61,337			(13,342)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXF13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	2,728,000	100	46,649			22,614					(23,133)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXD00B$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/10/2022	03/10/2023	1	1,869,000	100		32,894		22,962		141			(10,094)		7,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,932,964	588.8		168,748		138,681		105,066			(30,787)		12,350		0001
Purchased Call/S&P 500 INDEX/SPX721J$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/29/2022	03/29/2023	1	2,061,000	100		45,136		33,697		4,174			(11,500)		8,896		0001
Purchased Call/S&P 500 INDEX/SPXD00B$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/10/2023	1	1,442,000	100		27,831		19,481		1,105			(8,487)		6,003		0001
Purchased Call/S&P 500 INDEX/SPXF13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	3,208,000	100	40,100			19,439					(19,885)		11,138		0001
Purchased Call/S&P 500 INDEX/SPX161T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	1	3,785,000	100		36,715		36,613		35,151			(201)		18,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	4,105,465	579.73		362,513		299,770		258,788			(63,067)		26,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023	1	558,524	587.97	41,554			20,320		19,707			(10,303)		2,762		0001
Purchased Call/S&P 500 INDEX/SPX161S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	1	6,729,000	100		66,617		62,763		6,728			(4,015)		32,615		0001
Purchased Call/S&P 500 INDEX/SPXG137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	2,107,000	4575.52		45,301		33,695		8,922			(11,666)		9,078		0001
Purchased Call/S&P 500 INDEX/SPX7211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	1	3,152,000	4432.99	84,789			18,135		3,448			(42,161)		7,285		0001
Purchased Call/S&P 500 INDEX/SPX150A$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/15/2021	07/15/2022	1	3,108,000	100	25,486			988					(12,638)		3,150		0001
Purchased Call/S&P 500 INDEX/SPXD00CSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	09/02/2022	1	4,200,000	4700		66,040		24,618		1,238			(41,323)		8,794		0001
Purchased Call/S&P 500 INDEX/SPX161T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	1	1,906,000	100		25,922		25,272		29,366			(926)		9,345		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150L\$4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	05/03/2023	1	2,108,141	246		85,419		72,205		53,565			(13,376)		9,667		0001
Purchased Call/S&P 500 INDEX/SPX905KSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	08/31/2022	1	2,538,979	252	71,735			12,257		1,524			(35,867)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXE13L\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2022	1	3,533,000	248.11	92,918			2,560		3			(45,826)		3,067		0001
Purchased Call/S&P 500 INDEX/SPX040Z\$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/22/2022	1	2,007,000	100	24,084			1,401					(11,943)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXD00B\$W	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/10/2023	1	2,439,000	100		35,609		24,927		314			(10,859)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXE13Y\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2022	1	6,939,000	4432.99	83,962			18,504		4,317			(41,409)		16,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024	1	629,264	573.17		56,193		47,483		46,761			(8,763)		4,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2024	1	3,197,567	579.75		278,188		236,975		207,624			(42,127)		20,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/13/2024	1	117,139	579.75		13,624		12,069		7,606			(1,604)		765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175\$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2020	07/08/2022	1	184,750	491.54	13,616			131		24,046			(3,381)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	950,573	552.97		100,190		99,227		102,577			(1,098)		6,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J\$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/16/2022	1	53,600	509.53	4,047			430		5,158			(1,006)		124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/14/2022	1	59,834	497.5	4,561			82		7,024			(1,143)		59		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/27/2023	1	2,274,448	558.99	165,807			61,351		114,463			(41,055)		9,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024	1	601,022	598.11		51,087		40,997		29,565			(10,245)		3,795		0001
Purchased Call/S&P 500 INDEX/SPX161I\$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2022	1	2,534,000	249.42	66,391			4,572		36			(32,923)		3,382		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	1,671,000	256.75		24,731		23,082		13,420			(1,834)		8,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023	1	4,970,306	587.82	359,850			163,523		162,027			(89,346)		23,630		0001
Purchased Call/S&P 500 INDEX/SPXF13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/30/2022	1	2,030,972	.4768		57,246		29,103		2,550			(28,146)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXF13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	2,240,000	249.12		69,664		40,637		32,048			(29,282)		8,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024	1	515,048	593.92		41,976		33,280		26,780			(8,822)		3,232		0001
Purchased Call/S&P 500 INDEX/SPX1400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/07/2022	1	2,396,000	100	34,502			9,418					(17,156)		6,239		0001
Purchased Call/S&P 500 INDEX/SPXD0QJ9P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/11/2022	04/11/2023	1	6,067,000	100		66,130		51,738		11,248			(14,494)		26,805		0001
Purchased Call/S&P 500 INDEX/SPX721DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	1	4,064,000	100		47,142		27,500		2,792			(19,815)		15,450		0001
Purchased Call/S&P 500 INDEX/SPX715T$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/13/2023	1	1,766,076	.3750		69,392		68,602		70,607			(1,368)		8,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/17/2023	1	244,623	556.42	17,735			6,336		12,659			(4,403)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXC004SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2021	10/11/2022	1	5,988,000	100	60,479			16,994					(29,991)		15,905		0001
Purchased Call/S&P 500 INDEX/SPX150BSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/02/2021	08/02/2022	1	3,967,000	100	32,926			2,903					(16,328)		5,964		0001
Purchased Call/S&P 500 INDEX/SPX150BSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/02/2021	08/02/2022	1	1,552,000	100	18,624			1,642					(9,235)		2,333		0001
Purchased Call/S&P 500 INDEX/SPX7216SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2021	11/11/2022	1	5,592,000	100	64,308			23,692					(31,890)		16,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2020	08/24/2022	1	425,653	511.04	31,456			2,333		38,742			(7,799)		826		0001
Purchased Call/S&P 500 INDEX/SPX905MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/21/2022	1	2,091,941	247	73,288			16,787		10,019			(36,644)		4,988		0001
Purchased Call/S&P 500 INDEX/SPX721T$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	05/31/2023	1	1,460,026	.4136		29,931		27,924		20,378			(2,232)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXB00ZSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	1,807,000	100	22,407			4,793					(11,142)		4,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/10/2023	1	1,592,585	613.95	118,329			65,829		38,476			(29,339)		8,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2022	1	1,584,298	534.27	116,763			26,624		105,205			(28,951)		5,358		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC0QJS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/15/2022	1	1,869,901	266	21,840			8,381		255			(10,950)		5,749		0001
Purchased Call/S&P 500 INDEX/SPX150I$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/15/2022	03/10/2023	1	1,577,277	247		52,221		36,759		29,513			(15,521)		6,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2023	1	280,045	629.72	19,995			11,700		5,270			(4,958)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2020	09/30/2022	1	160,875	509.05	12,411			1,562		16,014			(3,098)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2020	09/30/2022	1	63,438	509.05	5,077			644		6,315			(1,273)		159		0001
Purchased Call/S&P 500 INDEX/SPX040YSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/18/2022	1	1,951,000	100	37,264			1,745					(18,378)		2,166		0001
Purchased Call/S&P 500 INDEX/SPX1401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/04/2022	1	2,029,000	100	45,247			15,836					(22,499)		5,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	09/30/2022	1	83,627	509.05	6,657			847		8,324			(1,680)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024	1	685,180	608.63		56,801		43,693		27,323			(13,150)		4,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024	1	767,609	551.81		83,132		82,220		83,843			(1,024)		5,398		0001
Purchased Call/S&P 500 INDEX/SPXF13Q$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/30/2022	1	2,622,982	4769		67,518		34,325		3,083			(33,196)		9,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	666,636	505.89	49,664			2,877		67,068			(12,331)		1,144		0001
Purchased Call/S&P 500 INDEX/SPX721GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	6,105,000	100		69,597		46,206		8,394			(23,705)		24,855		0001
Purchased Call/S&P 500 INDEX/SPXB17NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2022	1	4,759,000	4528.79	108,981			18,013		1,785			(54,043)		9,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/20/2022	1	319,200	511.68	23,493			2,614		29,607			(5,809)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024	1	810,342	612.73		64,260		49,431		30,420			(14,877)		5,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2021	03/08/2023	1	1,375,921	550.16	96,314			33,075		79,667			(23,881)		5,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024	1	72,311	596.85		6,226		4,996		3,619			(1,249)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/10/2023	1	398,123	613.15	29,859			16,611		9,766			(7,403)		2,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2020	08/24/2022	1	2,084,435	512.32	151,538			11,240		184,709			(37,573)		4,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/24/2022	1	460,680	512.32	34,152			2,537		40,823			(8,479)		894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2020	08/24/2022	1	265,370	512.32	21,097			1,569		23,515			(5,245)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2020	08/24/2022	1	159,361	512.32	12,825			958		14,122			(3,193)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	08/24/2022	1	751,871	512.32	63,106			4,733		66,626			(15,820)		1,459		0001
Purchased Call/S&P 500 INDEX/SPX150A$3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/14/2021	07/14/2022	1	1,435,000	100	22,817			817					(11,314)		1,405		0001
Purchased Call/S&P 500 INDEX/SPXD001$1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2022	04/04/2023	1	1,653,000	100		29,919		22,831		3,220			(7,131)		7,213		0001
Purchased Call/S&P 500 INDEX/SPX161S$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	1	2,467,825	244		103,727		95,059		83,514			(9,689)		11,733		0001
Purchased Call/S&P 500 INDEX/SPXE13L$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2022	1	2,216,313	258	22,751			380					(11,344)		1,535		0001
Purchased Call/S&P 500 INDEX/SPX1400$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	10/07/2022	1	1,771,000	100	34,357			9,379					(17,084)		4,612		0001
Purchased Call/S&P 500 INDEX/SPXG137$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2023	1	1,386,000	100		27,997		20,747		2			(7,400)		5,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024	1	830,328	581.65		71,740		59,324		54,107			(12,481)		5,336		0001
Purchased Call/S&P 500 INDEX/SPXE130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	1,979,000	260.35	20,186			1,963					(10,037)		3,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150JSM	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2022	04/13/2023	1	2,141,021	249		74,449		59,476		37,749			(15,097)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXE13LS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	2,058,000	248.11	53,920			1,048					(26,812)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXC00CS8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	11/03/2022	1	1,764,000	100	27,342			9,415					(13,559)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXC00JSY	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	11/23/2022	1	4,690,000	100	58,625			23,679					(29,151)		14,831		0001
Purchased Call/S&P 500 INDEX/SPX721PSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023	1	2,336,000	4146.87		62,605		53,414		39,827			(9,605)		10,747		0001
Purchased Call/S&P 500 INDEX/SPX715JS5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/16/2022	1	2,516,000	4432.99	86,550			18,512		2,987			(43,037)		5,815		0001
Purchased Call/S&P 500 INDEX/SPXG137SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	10,280,000	4575.52		125,416		93,285		26,987			(32,299)		44,290		0001
Purchased Call/S&P 500 INDEX/SPX040YSV	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/15/2022	1	2,321,000	100	25,531			993					(12,695)		2,353		0001
Purchased Call/S&P 500 INDEX/SPX161SSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	1	1,552,000	100		17,693		16,669		2,545			(1,066)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXC00MS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/30/2021	11/30/2022	1	2,023,000	100	36,819			15,417					(18,258)		6,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024	1	967,881	610.34		78,786		60,604		37,640			(18,239)		6,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024	1	2,267,459	550.45		243,979		238,624		240,371			(5,674)		15,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2022	1	579,106	496.41	43,780			842		68,973			(10,855)		587		0001
Purchased Call/S&P 500 INDEX/SPXF13HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	12/02/2022	1	2,100,000	4577.1	31,500			13,438		2,727			(15,621)		6,842		0001
Purchased Call/S&P 500 INDEX/SPX150BS0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/30/2021	07/29/2022	1	1,424,000	100	24,208			1,883					(12,037)		2,007		0001
Purchased Call/S&P 500 INDEX/SPXG131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	1,843,131	258		25,389		16,337		4,218			(9,207)		7,347		0001
Purchased Call/S&P 500 INDEX/SPX150ISJ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/18/2022	03/17/2023	1	2,862,000	249.9		94,732		68,155		40,390			(27,066)		12,078		0001
Purchased Call/S&P 500 INDEX/SPX161SSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1	2,382,000	245.47		92,660		86,789		73,361			(6,093)		11,512		0001
Purchased Call/S&P 500 INDEX/SPX150FSR	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/14/2021	12/13/2022	1	1,580,493	254	42,869			19,540		5,982			(21,317)		5,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2023	1	2,936,415	588.74	216,707			105,972		102,123			(53,732)		14,520		0001
Purchased Call/S&P 500 INDEX/SPXF13WSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	1,472,000	100		29,882		17,962		1,426			(12,035)		5,688		0001
Purchased Call/S&P 500 INDEX/SPX150BS0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/30/2021	07/29/2022	1	3,421,000	100	27,710			2,155					(13,779)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXE13PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	1,466,746	259	15,242			1,186					(7,579)		2,067		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150DSI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/18/2022	1	1,850,925	249	53,822			7,196		2,200			(26,837)		3,391		0001
Purchased Call/S&P 500 INDEX/SPX150BSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/30/2021	08/01/2022	1	2,483,000	100	20,112			1,718					(9,919)		3,676		0001
Purchased Call/S&P 500 INDEX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2022	02/10/2023	1	1,489,000	100		36,629		22,728		1,828			(14,050)		5,845		0001
Purchased Call/S&P 500 INDEX/SPX1509SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2021	07/08/2022	1	2,495,000	100	20,709			402					(10,269)		1,847		0001
Purchased Call/S&P 500 INDEX/SPXD00B8Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/13/2023	1	1,964,000	100		34,763		24,420		3,832			(10,514)		8,224		0001
Purchased Call/S&P 500 INDEX/SPXC008SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/21/2022	1	2,385,000	4549.78	40,545			12,579		2,200			(20,106)		6,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/19/2022	1	72,031	510.19	5,402			594		6,868			(1,338)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2021	06/16/2023	1	1,207,081	591.21	85,341			41,029		39,381			(21,160)		5,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2023	1	2,093,958	591.21	145,427			70,206		68,315			(36,107)		10,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2024	1	1,687,753	589.59		141,434		119,122		93,684			(22,768)		10,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2020	10/07/2022	1	1,777,838	513.47	133,693			18,097		162,346			(33,194)		4,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/22/2023	1	78,106	588.74	6,166			3,049		2,716			(1,546)		386		0001
Purchased Call/S&P 500 INDEX/SPXB17NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2022	1	3,396,000	4528.79	62,486			10,328		1,097			(30,986)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXC001SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2021	09/23/2022	1	63,000	100	1,166			273					(586)		152		0001
Purchased Call/S&P 500 INDEX/SPX040YSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/15/2022	1	1,658,000	100	30,673			1,193					(15,252)		1,681		0001
Purchased Call/S&P 500 INDEX/SPXE13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	8,900,000	4432.99	107,690			23,034		5,290			(53,549)		20,571		0001
Purchased Call/S&P 500 INDEX/SPXB17USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2023	1	1,781,704	4262		63,386		45,503		24,643			(18,210)		7,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024	1	3,202,924	610.71		259,757		199,813		114,091			(60,136)		19,854		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	07/15/2022	1	265,447	498.69	24,929			509		30,394			(6,558)		269		0001
Purchased Call/S&P 500 INDEX/SPXF13N$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	2,393,000	4791.19	60,543			29,854		2,389			(30,023)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	1,898,000	260.65		28,280		17,373		1,794			(10,925)		7,434		0001
Purchased Call/S&P 500 INDEX/SPX1401$Y	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2022	02/10/2023	1	1,652,000	100		27,258		16,914		1,877			(10,455)		6,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	417,384	560.3		41,530		39,533		40,034			(2,048)		2,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/22/2023	1	1,568,060	591.94	110,994			54,352		51,331			(27,558)		7,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/22/2023	1	600,846	591.94	45,758			22,531		19,669			(11,392)		2,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/08/2022	1	229,192	491.94	16,800			162		29,644			(4,171)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	07/08/2022	1	122,360	491.94	11,497			128		15,826			(3,293)		91		0001
Purchased Call/S&P 500 INDEX/SPX161P$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/14/2023	1	1,664,766	246		65,553		46,486		40,221			(19,142)		6,985		0001
Purchased Call/S&P 500 INDEX/SPXC0QJ$O	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/15/2022	1	1,870,530	255	54,154			20,782		4,105			(27,152)		5,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	247,151	495.43	19,154			526		29,943			(4,749)		296		0001
Purchased Call/S&P 500 INDEX/SPXC00K$F	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/25/2022	1	1,857,000	263.11	22,098			9,023		768			(10,988)		5,912		0001
Purchased Call/S&P 500 INDEX/SPXG136$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/20/2023	1	1,778,564	264		17,373		12,644		1,118			(4,751)		7,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/19/2022	1	87,105	511.68	6,411			705		8,069			(1,587)		205		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$B	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2022	01/24/2023	1	2,027,000	100		31,216		17,801		1,299			(13,427)		7,651		0001
Purchased Call/S&P 500 INDEX/SPX161J$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/26/2022	1	2,857,000	100	25,713			3,989					(12,751)		5,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	1	2,590,702	629.05	185,235			107,778		48,896			(45,865)		13,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/28/2023	1	91,633	629.05	6,641			3,869		1,729			(1,651)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	08/28/2023	1	144,970	629.05	10,083			5,940		2,736			(2,535)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2022	1	340,693	532.81	25,279			4,827		21,916			(6,268)		1,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	1	165,311	626.63	12,216			7,149		3,302			(3,029)		894		0001
Purchased Call/S&P 500 INDEX/SPX905M$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2022	1	1,723,223	249	52,116			12,049		5,148			(25,986)		4,133		0001
Purchased Call/S&P 500 INDEX/SPX905GSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/01/2022	1	2,546,000	247.62	66,451								(33,043)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	08/31/2023	1	766,225	626.63	36,114			22,200		15,307			(9,405)		4,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2020	12/01/2022	1	886,464	535.31	65,776			13,824		55,722			(16,309)		2,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/01/2022	1	757,940	535.31	56,650			11,922		47,643			(14,065)		2,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	1,982,496	610.79		161,177		123,761		70,371			(37,534)		12,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	632,885	573.92		56,074		47,382		46,607			(8,745)		4,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/22/2022	1	56,714	499.16	4,180			121		6,452			(1,038)		70		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/08/2022	1	187,253	487.84	14,493			140		25,775			(3,598)		139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	181,192	504.36	14,097			1,723		19,531			(3,495)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2022	1	940,656	533.61	71,302			17,211		64,446			(17,679)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	4,067,080	620.03	290,796			162,846		87,300			(72,200)		21,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	340,383	620.03	24,446			13,709		7,306			(6,078)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Q$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/16/2022	1	80,483	533.18	5,676			1,085		5,119			(1,415)		248		0001
Purchased Call/S&P 500 INDEX/SPXC00H$V	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	2,423,000	255.34	69,056			26,855		5,281			(34,338)		7,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	1,538,876	551.51	106,952			34,077		82,503			(26,555)		6,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	880,344	551.51	60,705			19,369		47,197			(15,093)		3,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2021	02/17/2023	1	201,208	551.51	14,082			4,499		10,787			(3,516)		802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	1	1,567,348	625.65	115,984			67,283		31,261			(28,837)		8,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	254,100	506.45	19,235			2,352		26,404			(4,769)		631		0001
Purchased Call/S&P 500 INDEX/SPX721G$U	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	1,947,000	100		31,152		20,595		2,940			(10,698)		7,878		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023	1	329,466	587.08	24,776			12,116		11,819			(6,143)		1,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	777,803	609.42		63,935		49,181		30,659			(14,801)		4,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,170,855	592.22		111,582		100,193		70,477			(11,786)		7,824		0001
Purchased Call/S&P 500 INDEX/SPX150E$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/25/2022	1	2,645,596	251	75,598			11,582		1,994			(37,695)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	1,709,000	249.28		55,030		34,241		25,979			(21,014)		6,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	237,486	576.19		24,342		22,367		15,685			(2,065)		1,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/22/2023	1	121,809	591.94	9,351			4,617		3,987			(2,341)		602		0001
Purchased Call/S&P 500 INDEX/SPX721V$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	1	6,488,000	3795.73		142,087		140,513		140,424			(2,725)		32,127		0001
Purchased Call/S&P 500 INDEX/SPX721P$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	1	6,720,000	4155.38		79,296		66,626		51,052			(12,818)		30,765		0001
Purchased Call/S&P 500 INDEX/SPXG136$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	1	2,026,256	4463		45,840		33,269		11,854			(12,628)		8,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2022	1	8,459,141	492.64	623,439			3,421		1,079,077			(153,946)		4,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	428,038	598.42		41,562		36,310		22,925			(5,295)		2,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	2,814,917	554.8		291,344		288,543		285,751			(3,193)		19,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/13/2022	1	1,592,342	495.46	118,495			1,956		194,166			(29,420)		1,503		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2020	07/13/2022	1	184,793	495.46	14,236			235		22,533			(3,540)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2020	07/13/2022	1	92,334	495.46	7,123			118		11,259			(1,773)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	07/13/2022	1	120,487	495.46	10,024			172		14,692			(2,588)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/28/2024	1	461,710	598.28		43,493		37,945		24,914			(5,593)		3,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2020	08/12/2022	1	334,886	501.2	26,657			1,538		36,724			(6,609)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2021	02/22/2023	1	1,518,515	552.12	105,689			34,262		81,427			(26,205)		6,118		0001
Purchased Call/S&P 500 INDEX/SPX161JSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/10/2022	1	1,568,372	254	31,704			3,542		2			(15,852)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/24/2024	1	661,302	561.87		64,741		61,629		62,381			(3,193)		4,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	1	673,939	590.75		57,622		47,355		38,056			(10,513)		4,306		0001
Purchased Call/S&P 500 INDEX/SPX621WSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	1	1,857,000	4436.75	27,112			2,988		287			(13,445)		3,112		0001
Purchased Call/S&P 500 INDEX/SPXB00S$C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/13/2021	08/15/2022	1	2,144,000	100	24,656			3,057					(12,160)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXD00PS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/05/2022	05/05/2023	1	3,568,000	4146.87		46,384		39,574		30,668			(7,116)		16,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2021	07/12/2023	1	2,125,541	606.1	151,764			78,383		55,166			(37,629)		10,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/19/2022	1	814,515	511.17	60,356			6,642		76,210			(14,944)		1,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/16/2022	1	1,773,324	510.96	131,403			13,975		165,990			(32,670)		4,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024	1	5,682,529	552.7		610,304		603,606		590,057			(7,514)		39,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/16/2022	1	1,006,816	512.96	72,692			7,731		90,575			(18,073)		2,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/16/2022	1	837,847	512.96	55,469			5,916		75,374			(13,867)		1,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2020	09/16/2022	1	72,743	512.96	4,917			530		6,544			(1,243)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2020	09/16/2022	1	162,435	512.96	11,289			1,278		14,613			(2,996)		375		0001
Purchased Call/S&P 500 INDEX/SPX721S$T	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	1	2,585,000	4108.54		47,047		43,911		32,991			(3,490)		12,419		0001
Purchased Call/S&P 500 INDEX/SPX715S$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	05/31/2023	1	1,727,239	4132		71,261		66,483		45,521			(5,315)		8,274		0001
Purchased Call/S&P 500 INDEX/SPX721P$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	1	2,300,000	4155.38		47,380		39,810		30,017			(7,659)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXF13VS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	1	1,704,000	100		30,842		18,098		1,363			(12,858)		6,524		0001
Purchased Call/S&P 500 INDEX/SPXC0QJS2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	11/25/2022	1	2,153,000	100	25,190			10,257					(12,457)		6,855		0001
Purchased Call/S&P 500 INDEX/SPX721S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	1	2,775,000	4432.99	53,835			11,864		2,612			(26,551)		6,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2020	07/22/2022	1	92,521	494.89	7,152			207		11,230			(1,778)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS175S$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2020	07/08/2022	1	87,765	493.17	6,972			68		11,133			(1,746)		65		0001
Purchased Call/S&P 500 INDEX/SPXG13S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023	1	1,545,811	260		12,855		12,855		11,657			(36)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXG13G$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	1,590,000	252.11		34,821		29,791		25,850			(5,261)		7,315		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2020	07/08/2022	1	276,695	494.85	19,425			188		34,040			(4,823)		205		0001
Purchased Call/S&P 500 INDEX/SPX905HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	07/01/2022	1	2,230,584	247	61,422								(30,542)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024	1	730,864	576.82		74,475		68,431		47,895			(6,317)		4,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024	1	1,865,375	550.67		196,237		193,815		199,065			(3,476)		13,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/12/2023	1	2,118,303	606.1	148,991			77,057		54,979			(36,992)		10,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024	1	386,902	589.02		38,187		34,306		24,327			(4,017)		2,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/21/2022	1	93,530	499.18	6,902			190		10,632			(1,711)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/11/2024	1	56,830	609.5		4,683		3,596		2,233			(1,091)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023	1	661,033	587.05	48,321			21,958		21,879			(11,998)		3,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/23/2022	1	1,048,250	532.11	80,925			19,534		73,955			(20,065)		3,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/26/2022	1	160,974	504.48	12,669			2,036		17,852			(3,141)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/26/2024	1	1,032,167	580.64		103,733		94,626		73,854			(9,224)		6,971		0001
Purchased Call/S&P 500 INDEX/SPX150J$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/20/2022	04/19/2023	1	2,091,329	250		73,744		59,484		34,284			(14,384)		9,369		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	334,122	552.08		35,551		35,209		36,379			(390)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	105,799	510.19	7,935			883		10,100			(1,962)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	83,512	501.52	5,810			224		9,132			(1,443)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	1	258,392	586.16	19,095			8,677		8,703			(4,741)		1,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2023	1	3,067,349	591.19	214,714			96,445		92,830			(53,237)		14,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	08/31/2023	1	331,472	629.72	19,076			11,381		6,237			(4,822)		1,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	667,682	612.81		53,081		40,758		24,978			(12,361)		4,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	01/11/2024	1	151,316	612.81		9,299		7,555		5,661			(1,785)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	4,757,806	595.04		413,453		336,109		233,794			(78,618)		30,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	701,272	617.72	54,629			40,972		23,477			(13,545)		4,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2022	1	629,325	530.73	47,892			9,144		42,328			(11,875)		1,949		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024	1	4,841,028	600.92		471,516		426,178		242,540			(45,860)		32,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023	1	119,732	627.45	8,872			5,233		2,359			(2,203)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023	1	619,459	627.76	45,716			26,962		12,130			(11,351)		3,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/01/2023	1	455,900	627.76	21,174			13,028		8,927			(5,507)		2,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	11/02/2023	1	1,493,064	618.88	115,414			77,524		42,252			(28,616)		8,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2022	1	256,714	504.68	19,254			2,195		27,470			(4,774)		616		0001
Purchased Call/S&P 500 INDEX/SPX905M$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2022	1	1,335,000	250.24	36,846			8,831		3,071			(18,172)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXD00FS2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2022	03/21/2023	1	1,648,000	249.88		55,867		40,477		24,899			(15,459)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXC00C$X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/04/2022	1	2,041,000	255.19	57,760			20,216		3,562			(28,721)		6,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/11/2023	1	2,759,265	599.54	199,771			128,150		105,376			(49,532)		15,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2020	08/12/2022	1	223,874	508.01	16,213			939		21,582			(4,025)		384		0001
Purchased Call/S&P 500 INDEX/SPX721VS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	1	2,053,000	3795.73		31,616		31,266		31,122			(606)		10,166		0001
Purchased Call/S&P 500 INDEX/SPX721S$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023	1	8,076,000	4108.54		92,874		86,734		66,525			(6,833)		38,973		0001
Purchased Call/S&P 500 INDEX/SPX715S$J	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/03/2022	05/30/2023	1	1,941,898	4158		79,315		73,983		49,603			(5,932)		9,288		0001
Purchased Call/S&P 500 INDEX/SPXF13S$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2023	1	6,233,000	4577.11		76,043		42,106		10,495			(33,959)		23,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024	1	83,888	589.67		8,229		7,393		5,233			(866)		562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	123,140	545.98		13,385		13,200		14,300			(257)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	293,394	552.41		31,100		30,801		31,839			(341)		2,063		0001
Purchased Call/S&P 500 INDEX/SPX161RS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	1	1,553,093	255		26,598		22,239		18,187			(4,530)		7,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	213,696	494.12	16,839			463		26,448			(4,175)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,342,520	558.81		233,081		219,634		218,011			(13,729)		16,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	1	2,077,794	583.41	151,056			67,090		72,788			(37,505)		9,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/22/2023	1	1,679,077	552.12	120,186			39,015		90,037			(29,840)		6,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2021	02/22/2023	1	224,784	552.12	16,672			5,420		12,054			(4,145)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2021	02/22/2023	1	67,977	552.12	4,720			1,545		3,645			(1,182)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	1	2,369,027	586.58	165,832			73,652		77,947			(41,174)		11,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023	1	941,109	586.58	65,957			29,335		30,965			(16,399)		4,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	336,611	591.83		30,261		24,600		18,485			(5,754)		2,143		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/12/2024	1	104,513	591.83		7,776		6,409		5,739			(1,373)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/09/2022	1	2,052,345	525.86	152,284			27,403		152,092			(37,758)		6,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/09/2022	1	1,134,689	525.86	86,657			15,615		84,088			(21,516)		3,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/09/2022	1	641,724	525.86	49,094			8,859		47,556			(12,206)		1,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/09/2022	1	91,489	525.86	7,159			1,299		6,780			(1,785)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	1	750,490	591.01	52,384			23,804		22,958			(13,006)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	374,060	591.01	26,298			11,967		11,443			(6,538)		1,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2022	1	717,435	529.24	55,601			10,616		49,788			(13,786)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXC000$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2021	09/21/2022	1	9,494,000	100	85,446			19,302					(42,372)		22,637		0001
Purchased Call/S&P 500 INDEX/SPXD000$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2022	05/09/2023	1	2,563,000	100		48,184		41,415		29,375			(6,865)		11,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	1	333,509	583.71	24,846			10,390		10,917			(6,152)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	1	1,405,153	562.03	98,642			36,499		66,689			(24,424)		6,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2021	03/27/2023	1	116,738	562.03	9,575			3,582		5,540			(2,404)		502		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/19/2022	1	176,809	504.55	14,251			1,568		18,703			(3,529)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023	1	1,421,451	619.06	105,472			69,687		39,550			(26,151)		8,167		0001
Purchased Call/S&P 500 INDEX/SPX621Z$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2021	09/09/2022	1	3,458,000	100	30,776			5,968		15,262			(15,262)		7,626		0001
Purchased Call/S&P 500 INDEX/SPX161P$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2023	1	2,925,000	100		50,895		36,734		5,885			(14,423)		12,414		0001
Purchased Call/S&P 500 INDEX/SPX905P$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2022	1	2,216,000	100	37,229			13,333					(18,461)		6,638		0001
Purchased Call/S&P 500 INDEX/SPXF13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/11/2022	1	2,944,000	100	49,459			18,222					(24,526)		8,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	2,784,769	516.75	205,794			35,815		248,764			(51,166)		8,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/04/2022	1	292,176	516.75	24,477			4,266		26,100			(6,111)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/04/2022	1	51,076	516.75	4,418			771		4,563			(1,105)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	1	992,188	541.34	71,735			18,726		59,295			(17,835)		3,579		0001
Purchased Call/S&P 500 INDEX/SPX721Z3$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	1	2,303,000	100	28,557			7,395					(14,084)		5,875		0001
Purchased Call/S&P 500 INDEX/SPX721R$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	1,613,000	100		28,711		26,312		3,220			(2,682)		7,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/02/2022	1	470,288	532.31	36,447			7,710		31,521			(9,037)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	1,793,420	506.33	133,610			7,708		178,739			(33,128)		3,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	1	1,545,827	625.65	114,700			66,738		31,166			(28,401)		8,330		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	2,009,112	607.46	148,072			80,061		53,183			(36,764)		10,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	1	1,274,064	544	88,930			23,215		72,080			(22,110)		4,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2021	01/06/2023	1	134,303	544	9,107			2,381		7,598			(2,274)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	168,373	494.89	13,049			448		20,477			(3,227)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	594,172	546.37		64,349		63,460		68,735			(1,236)		4,158		0001
Purchased Call/S&P 500 INDEX/SPXC00JS1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/16/2022	1	1,437,733	255	41,606			16,038		3,220			(20,803)		4,436		0001
Purchased Call/S&P 500 INDEX/SPXB00XSW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	2,685,000	250.51	70,347			13,679		4,304			(34,980)		5,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/24/2022	1	65,609	506.78	5,124			380		6,501			(1,270)		127		0001
Purchased Call/S&P 500 INDEX/SPXE13LS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	1,715,000	258.04	18,008			350					(8,954)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXB17W$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	1	2,427,000	4300.17		39,803		33,662		19,712			(6,216)		11,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	96,189	499.76	6,973			135		10,812			(1,734)		98		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	1	1,627,838	588.53	114,600			47,921		48,219			(28,376)		7,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	195,003	498.55	14,411			476		22,283			(3,568)		255		0001
Purchased Call/S&P 500 INDEX/SPX161J$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	1	2,107,000	250.08	56,257			7,657		292			(27,974)		3,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	1,053,812	617.86	79,563			55,310		31,765			(19,754)		6,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	670,546	498.65	49,486			1,699		76,529			(12,236)		895		0001
Purchased Call/S&P 500 INDEX/SPX721B$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2022	12/30/2022	1	2,797,732	4298		57,145		28,970		3,099			(28,177)		9,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/22/2022	1	741,314	499.56	54,338			1,574		83,751			(13,491)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	924,311	583.14		75,054		62,699		59,558			(12,423)		5,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	893,465	598.11		76,123		61,150		44,182			(15,204)		5,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ES9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/24/2022	1	555,316	510.52	41,316			3,065		51,088			(10,244)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2022	1	331,773	504.02	25,082			2,860		35,914			(6,219)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	1	339,512	624.56	25,667			15,019		7,057			(6,364)		1,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	295,991	613.58	24,094			18,070		10,556			(5,974)		1,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,040,698	606.01		85,129		65,937		43,422			(19,528)		6,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2021	06/14/2023	1	2,779,638	596.89	195,686			93,542		79,864			(48,520)		13,590		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/14/2023	1	1,644,319	596.89	111,653			53,446		47,245			(27,722)		8,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	1	3,397,249	601.53	252,416			130,715		96,842			(62,585)		17,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	2,417,259	500.28	177,427			5,118		269,239			(43,992)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	1	698,601	625.33	50,020			28,789		14,052			(12,402)		3,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/24/2023	1	51,046	625.33	3,729			2,149		1,027			(926)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2023	1	3,893,017	598.51	277,572			138,023		113,206			(68,823)		19,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/28/2023	1	1,983,975	598.51	140,286			69,853		57,692			(34,831)		9,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/28/2023	1	344,560	598.51	24,151			12,042		10,020			(6,004)		1,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	3,041,367	593.08		269,769		219,303		153,638			(51,297)		19,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/28/2023	1	241,479	598.51	17,515			8,782		7,022			(4,361)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXD00PS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/05/2023	1	11,960,000	4146.87		270,296		230,613		173,196			(41,470)		55,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	117,759	508.55	9,020			1,004		11,596			(2,230)		279		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	122,406	551.42		13,110		12,984		13,416			(144)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	910,795	497.4	67,308			2,496		107,503			(16,689)		1,261		0001
Purchased Call/S&P 500 INDEX/SPX040Z$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	08/02/2022	1	2,158,000	248.61	57,187			5,041		77			(28,358)		3,244		0001
Purchased Call/S&P 500 INDEX/SPX161H$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	1	1,494,000	259.39	12,699								(6,315)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	1,338,067	616.68	99,285			55,599		30,648			(24,651)		7,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	1	3,112,615	589.59		260,837		219,633		172,507			(42,048)		20,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	1,573,138	548.85		168,640		166,558		171,082			(2,987)		11,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	1	363,384	625.5	27,181			15,905		7,419			(6,739)		1,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	3,863,723	584.67		374,395		341,995		248,043			(32,824)		26,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/26/2024	1	66,769	584.67		6,139		5,655		4,286			(492)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	3,786,411	572.34	276,787			106,222		147,260			(68,722)		16,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	523,687	556.57		55,406		54,112		53,526			(1,514)		3,657		0001
Purchased Call/S&P 500 INDEX/SPXF13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2023	1	1,389,547	4726		29,712		16,229		2,134			(13,490)		5,091		0001
Purchased Call/S&P 500 INDEX/SPXB17V$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/13/2023	1	3,246,000	4446.59		90,888		71,609		26,867			(19,423)		14,392		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13Y9X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	2,405,000	257.25		48,822		29,992		5,281			(18,860)		9,420		0001
Purchased Call/S&P 500 INDEX/SPX161J8F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	1	2,028,000	260.12	23,525			2,745					(11,698)		3,480		0001
Purchased Call/S&P 500 INDEX/SPX1509SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2021	07/08/2022	1	4,085,000	100	58,007			1,125					(28,765)		3,024		0001
Purchased Call/S&P 500 INDEX/SPX721GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1	2,691,000	100		51,398		34,124		4,405			(17,506)		10,956		0001
Purchased Call/S&P 500 INDEX/SPXF13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	2,046,000	100		34,168		19,931		1,526			(14,362)		7,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/20/2022	1	186,622	511.27	13,810			1,537		17,449			(3,415)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024	1	223,011	594.28		22,703		20,604		13,102			(2,180)		1,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024	1	2,978,343	579.31		296,345		272,361		207,531			(25,066)		20,191		0001
Purchased Call/S&P 500 INDEX/SPXC00HSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	1,837,000	263.77	26,637			10,359		534			(13,245)		5,709		0001
Purchased Call/S&P 500 INDEX/SPX161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	1	1,839,000	243.14		68,963		61,512		65,842			(7,935)		8,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/01/2024	1	153,999	579.31		15,187		13,996		10,731			(1,208)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/13/2023	1	275,049	599.83	20,849			10,797		8,098			(5,169)		1,400		0001
Purchased Call/S&P 500 INDEX/SPXF13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	1,733,317	260		31,345		17,113		749			(14,381)		6,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2020	07/08/2022	1	99,266	490.7	7,395			71		13,089			(1,836)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2020	07/22/2022	1	647,054	501.53	46,123			1,336		70,459			(11,452)		794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/12/2024	1	105,294	591.05		9,540		7,755		5,842			(1,814)		670		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023	1	3,746,811	597.09	267,522			132,473		111,534			(66,240)		18,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2022	1	294,068	529.93	22,614			4,318		20,115			(5,607)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	1	2,807,044	584.65	197,616			80,732		88,541			(48,931)		12,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2021	05/24/2023	1	3,150,789	591.19	215,742			97,039		95,355			(53,566)		14,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/24/2023	1	50,008	591.19	3,474			1,573		1,513			(865)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	82,859	610.1		6,761		5,201		3,234			(1,565)		514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	1	758,907	577.84		67,315		57,315		53,257			(10,222)		4,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	891,551	509.23	68,382			9,205		88,607			(16,955)		2,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	57,170	561.43		5,969		5,820		5,476			(172)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	1	944,040	597.09	67,216			33,144		27,829			(16,712)		4,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	678,255	575.45	47,749			18,325		24,749			(11,855)		2,970		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	1	372,890	575.45	26,711			10,293		13,607			(6,641)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	1	53,660	575.45	3,951			1,525		1,958			(984)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/06/2023	1	130,724	575.45	9,391			3,639		4,770			(2,354)		572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	173,183	498.15	12,850			424		19,928			(3,182)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	1,926,845	599.41		190,372		172,067		98,500			(18,516)		12,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,704,403	608.38		136,011		105,348		63,402			(31,200)		10,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/08/2023	1	1,813,054	550.16	132,512			45,568		104,977			(32,901)		7,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/08/2023	1	150,425	550.16	11,481			3,953		8,710			(2,854)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/10/2023	1	4,371,423	544	306,000			81,124		249,952			(75,664)		15,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	1	853,709	621.93	63,857			42,893		22,945			(15,833)		4,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/24/2022	1	491,550	508.88	37,358			2,771		46,746			(9,263)		954		0001
Purchased Call/S&P 500 INDEX/SPX150L8F	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/04/2023	1	2,327,408	247		76,086		65,066		54,416			(11,528)		10,690		0001
Purchased Call/S&P 500 INDEX/SPXD00RS7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2022	05/05/2023	1	2,075,727	262		14,120		12,114		10,356			(2,034)		9,549		0001

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Purchased Call/S&P 500 INDEX/SPX040Y\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/15/2022	1	1,406,000	100	28,120			1,094					(13,983)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXC002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	09/30/2022	1	1,400,000	100	24,500			6,193					(12,183)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXC002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	09/30/2022	1	2,329,000	100	32,140			8,124					(15,982)		5,846		0001
Purchased Call/S&P 500 INDEX/SPX621W\$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	1	8,738,000	4436.75	198,353			21,857		1,694			(98,361)		14,643		0001
Purchased Call/S&P 500 INDEX/SPX721PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	1	2,074,000	4155.38		28,414		23,874		18,327			(4,593)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXD00FSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/22/2023	1	100,810	4511.61		8,690		6,320		1,253			(2,381)		429		0001
Purchased Call/S&P 500 INDEX/SPX721182	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	1	5,311,000	4432.99	126,402			27,857		5,669			(62,340)		12,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2020	11/02/2022	1	4,054,109	505.86	300,004			51,100		446,640			(74,385)		11,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2020	11/02/2022	1	1,646,672	505.86	132,160			22,542		181,414			(32,813)		4,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	11/02/2022	1	167,901	505.86	13,761			2,350		18,498			(3,421)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/02/2022	1	89,447	505.86	8,707			1,497		9,854			(2,180)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/02/2022	1	52,200	505.86	5,249			905		5,751			(1,318)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	787,010	600.09		65,479		52,546		37,672			(13,132)		4,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2020	10/07/2022	1	266,541	512.03	20,417			2,764		25,016			(5,069)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	3,039,885	560.66		296,693		279,576		277,140			(17,476)		20,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	1,360,116	506.23	101,465			5,854		135,818			(25,158)		2,334		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023	1	1,852,936	593.86	137,303			67,990		58,693			(33,997)		9,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	3,386,114	610.76	240,414			129,989		84,137			(59,691)		17,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	1,023,066	563.69		104,353		101,762		95,689			(3,006)		7,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS51788$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	2,907,508	498.55	214,865			7,379		335,370			(53,129)		3,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	1	1,958,411	604.79	140,222			72,615		52,431			(34,767)		9,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	746,835	581.28		74,534		67,991		53,038			(6,628)		5,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	201,581	610.42		16,449		12,630		7,813			(3,831)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	1	364,526	549.57	26,720			9,212		21,271			(6,625)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	346,277	506.74	25,659			1,480		34,236			(6,362)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	310,594	597.67		31,215		28,213		17,394			(3,036)		2,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2022	1	283,416	491.21	21,285			117		36,974			(5,256)		166		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	1	7,075,591	588.02	519,348			249,687		245,327			(128,770)		34,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/07/2022	1	492,106	513.29	38,089			6,759		47,039			(9,431)		1,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	3,375,843	577.87		340,285		312,669		238,800			(28,861)		22,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/22/2022	1	247,483	495.41	19,155			555		30,009			(4,756)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	07/22/2022	1	150,365	495.41	11,385			333		18,232			(2,858)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	288,039	605.75	21,661			11,712		7,876			(5,378)		1,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	1	1,357,656	614.36	97,072			58,670		36,568			(24,069)		7,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	88,625	555.01		9,536		9,314		9,213			(260)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/20/2022	1	860,916	511.17	63,794			7,098		80,651			(15,774)		2,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	108,814	542.58		12,252		12,083		13,063			(235)		761		0001
Purchased Call/S&P 500 INDEX/SPX161J$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	1	1,851,000	258.83	23,508			3,200					(11,689)		3,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	3,248,297	587.65		277,729		233,797		184,510			(44,832)		21,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	1,182,501	614.83	92,235			64,119		37,446			(22,901)		6,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	464,118	595.05		45,159		39,398		26,100			(5,807)		3,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	1,856,730	583.2		182,702		166,891		121,408			(16,018)		12,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	06/16/2023	1	61,492	588.02		4,126		2,848		2,132			(1,292)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	06/16/2023	1	126,484	588.02		9,445		7,446		4,385			(2,045)		620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	1	81,122	574.11	6,035			2,329		3,025			(1,503)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023	1	53,870	595.86	4,078			2,543		2,117			(1,011)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/28/2023	1	157,426	595.86	11,681			7,355		6,185			(2,924)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	75,257	499.98	5,539			639		8,839			(1,373)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	1	6,713,582	598.37		645,847		574,874		344,051			(73,231)		44,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	3,260,586	499.28	242,262			27,953		387,351			(60,068)		7,867		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y\$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	1	957,339	550.57	69,311			23,897		54,829			(17,185)		3,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	1,931,437	592.48		155,288		121,798		95,510			(33,943)		12,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	1,316,265	497.87	99,641			11,497		159,958			(24,706)		3,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F\$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	2,146,062	603.99	154,731			98,737		74,713			(38,417)		12,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F\$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023	1	61,456	603.99	4,172			2,666		2,140			(1,042)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	609,339	497.77	44,786			1,730		71,479			(11,120)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	191,837	584.99	15,117			10,756		10,350			(3,748)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,743,277	586.2		141,903		112,348		95,715			(29,977)		10,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	1	1,443,581	583.55	101,484			40,229		45,050			(25,232)		6,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2021	04/14/2023	1	643,848	583.55	44,100			17,506		20,093			(11,010)		2,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/14/2023	1	410,422	583.55	27,078			10,764		12,808			(6,769)		1,823		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/14/2023	1	86,447	583.55	5,653			2,260		2,698			(1,417)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023	1	1,607,035	602.62	116,510			74,682		57,930			(28,809)		9,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	295,066	617.22	22,986			15,535		8,616			(5,707)		1,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	1	2,410,343	581.49	176,196			71,981		81,172			(43,627)		10,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	91,482	595.8		9,020		8,028		5,181			(1,024)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	1	1,259,914	581.49	91,848			37,297		41,999			(22,836)		5,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	833,265	555.93	60,912			21,172		42,692			(15,123)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	174,449	555.09	12,892			4,481		9,084			(3,201)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	797,389	581.9		67,300		56,775		52,742			(10,587)		5,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	08/02/2023	1	2,710,549	608.8	192,449			104,948		71,323			(47,717)		14,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/02/2023	1	1,252,871	608.8	92,751			50,650		32,967			(23,029)		6,541		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/02/2023	1	80,581	608.8	6,351			3,497		2,120			(1,590)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	2,535,674	618.33	194,993			131,789		72,681			(48,414)		14,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	126,116	607.31		10,405		7,936		5,065			(2,498)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	907,343	595.41		85,925		75,481		50,868			(10,741)		5,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	1,936,484	611.41		152,789		116,541		67,343			(36,678)		11,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	5,054,912	615.31	403,888			302,916		175,595			(100,142)		30,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	594,582	615.07	47,626			35,720		20,730			(11,809)		3,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	6,111,333	585.23	479,740			341,353		308,500			(118,949)		36,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	51,215	499.62	4,230			517		5,977			(1,049)		127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	2,225,764	591.83		199,428		161,967		113,855			(38,078)		14,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	43,991	583.58	3,519			2,504		2,421			(873)		262		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/11/2022	1	63,852	505.72	4,809			271		6,463			(1,194)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	323,867	598.48	24,646			13,088		10,049			(6,119)		1,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	1	1,315,061	578.85	92,449			35,675		44,430			(23,017)		5,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2021	04/06/2023	1	539,832	578.85	37,910			14,649		18,238			(9,477)		2,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/06/2023	1	299,562	578.85	21,228			8,215		10,121			(5,314)		1,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/06/2023	1	107,846	578.85	7,549			2,950		3,644			(1,908)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	257,904	552.15		27,854		27,548		28,074			(343)		1,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	1	3,886,039	609.36	275,909			149,909		100,418			(68,317)		20,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2023	1	5,314,249	597.09	379,437			188,155		158,706			(93,823)		26,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	2,361,180	590.74		229,034		205,753		136,422			(24,092)		15,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	108,672	556.85		11,454		11,186		11,065			(313)		758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	359,588	496.92	26,717			1,032		42,792			(6,634)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	1	13,714	540.07	960			249		847			(238)		49		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	1	331,184	540.07	24,167			6,300		20,456			(6,000)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	1	149,790	540.07	11,080			2,892		9,252			(2,755)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z96	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	524,213	551.15		57,192		56,564		57,637			(704)		3,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C8T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/15/2022	1	209,415	501.24	16,690			1,033		22,998			(4,133)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/08/2022	1	77,675	491.05	5,763			56		10,187			(1,431)		58		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	1	1,346,797	597.74		109,764		87,299		66,613			(22,554)		8,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023	1	913,837	617.29	65,431			36,400		20,706			(16,223)		4,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/10/2023	1	625,391	617.29	44,942			25,037		14,171			(11,159)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX150K57	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/25/2022	04/25/2023	1	1,783,000	247.57		64,366		52,841		38,193			(11,639)		8,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P8A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/28/2022	1	148,692	497.95	11,375			1,870		18,628			(2,828)		426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/08/2022	1	364,203	514.94	27,607			4,930		33,848			(6,826)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2020	10/07/2022	1	4,055,829	515.48	297,292			40,241		356,134			(73,813)		10,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/07/2022	1	593,599	515.48	43,724			5,927		52,123			(10,871)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/07/2022	1	71,833	515.48	5,483			743		6,307			(1,369)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	3,002,013	499.58	220,348			6,054		338,848			(54,634)		3,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	07/21/2022	1	60,806	499.58	13,235			1,136		6,863			(10,108)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	1,293,069	557.75		134,996		131,840		124,830			(3,693)		9,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	879,278	556.57		92,940		90,766		89,788			(2,543)		6,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	743,710	499.37	55,183			1,592		84,184			(13,682)		913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	949,144	498.17	69,382			2,680		110,581			(17,227)		1,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	1,234,264	500.3	88,867			2,578		136,483			(22,095)		1,515		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/22/2022	1	62,917	500.3	4,442			129		6,957			(1,110)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/22/2022	1	61,131	500.3	4,311			126		6,760			(1,081)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	508,630	587.52	38,910			27,686		26,472			(9,648)		3,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	600,890	609.39		48,492		36,988		23,404			(11,641)		3,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	1	55,464	620.21	4,199			2,417		1,231			(1,041)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	481,603	496.95	36,313			1,199		56,570			(8,991)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MS$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	416,378	510.14	31,895			4,600		40,998			(7,908)		1,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	2,066,802	500.3	149,223			4,926		228,912			(36,949)		2,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	2,462,191	611.5	192,543			134,036		82,711			(47,871)		14,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	110,704	614.94	8,369			4,687		2,622			(2,078)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2022	1	2,351,626	533.07	179,429			43,310		162,833			(44,489)		8,165		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2022	1	407,457	530.2	31,211			5,959		27,714			(7,739)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	113,459	510.87	8,521			1,147		10,942			(2,113)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	458,774	592.22		43,859		39,401		27,735			(4,614)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	625,104	498.65	46,133			1,523		71,306			(11,423)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	1	383,177	600.74	28,738			14,882		11,089			(7,126)		1,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	548,799	562.79		56,526		55,123		51,821			(1,628)		3,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	156,864	608.11		12,831		9,787		6,226			(3,080)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	1,827,129	499.77	134,842			3,890		205,365			(33,433)		2,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2021	05/17/2023	1	2,617,826	585.32	183,510			80,664		87,936			(45,500)		12,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	272,664	556.94	19,686			6,843		13,697			(4,888)		1,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/17/2023	1	1,335,902	585.32	89,148			39,240		44,874			(22,134)		6,264		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	1	886,852	611.05	65,804			39,772		25,338			(16,316)		4,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2023	1	1,978,613	618.2	141,669			85,429		49,259			(35,126)		10,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/23/2023	1	1,283,019	597.09	92,806			45,825		37,821			(23,170)		6,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	5,827,304	499.42	418,983			16,181		664,357			(104,027)		8,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	07/29/2022	1	284,305	499.42	20,568			795		32,413			(5,114)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	07/29/2022	1	85,571	499.42	9,598			473		9,756			(3,048)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	131,298	501.23	9,506			1,097		15,105			(2,357)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/23/2022	1	206,523	501.23	15,822			1,836		23,759			(3,934)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/19/2023	1	329,275	586.58	24,396			10,865		10,834			(6,091)		1,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	476,733	549.57		51,726		50,590		53,097			(1,203)		3,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	123,360	496.11	9,560			276		14,765			(2,370)		151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024	1	94,196	552.71		10,362		10,119		10,005			(283)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/23/2023	1	1,699,441	593.86	125,589			61,927		53,328			(31,225)		8,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023	1	4,675,389	615.05	355,797			232,637		137,073			(88,218)		26,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/20/2023	1	900,428	604.05	69,333			51,143		37,169			(17,191)		5,466		0001
Purchased Call/S&P 500 INDEX/SPXC00A$N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2021	10/27/2022	1	2,242,000	100	37,890			12,317					(18,789)		6,401		0001
Purchased Call/S&P 500 INDEX/SPX721G$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	1	3,074,000	100		56,869		37,597		4,848			(19,529)		12,437		0001
Purchased Call/S&P 500 INDEX/SPX621W$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	1	2,271,000	4436.75	59,500			6,557		464			(29,506)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXA054$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	1	7,730,000	100		71,889		70,503		69,782			(1,576)		38,224		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2022	01/24/2023	1	3,533,000	100		40,276		22,967		2,077			(17,324)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXD00P$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/05/2022	05/05/2023	1	3,419,000	4146.87		62,568		53,382		40,631			(9,599)		15,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024	1	855,750	577.04		73,252		61,898		60,682			(11,424)		5,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	150,554	572.35		15,432		14,304		12,116			(1,185)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2020	07/26/2022	1	185,082	493.59	14,603			501		22,989			(3,611)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024	1	314,828	559.59		32,270		31,515		31,160			(883)		2,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024	1	3,121,867	559.59		320,616		313,139		295,984			(8,748)		21,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	1	470,931	550.29	34,190			11,788		27,113			(8,477)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	1	2,474,492	533.51	178,658			46,137		174,657			(44,297)		8,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	1,261,884	602.62	91,360			58,516		45,377			(22,621)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXC00HSW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	1,831,000	262.74	29,113			11,322		700			(14,476)		5,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	1,093,505	497.48	82,450			2,265		128,008			(20,443)		1,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	809,663	589.59		67,769		57,049		47,754			(10,939)		5,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	551,096	579.31		54,724		50,283		35,022			(4,641)		3,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2022	1	532,756	492.24	39,477			217		68,392			(9,748)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	262,650	547.82	19,121			6,092		15,135			(4,747)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	2,222,533	592.48		178,469		139,928		109,713			(39,063)		13,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	1	1,933,869	556.14	140,786			50,294		100,615			(34,955)		8,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	07/06/2022	1	283,692	494.03	24,695			180		35,244			(6,469)		182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2022	1	2,024,939	525.91	154,098			27,941		149,620			(38,208)		6,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	752,724	584.34	59,691			42,472		40,988			(14,800)		4,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	313,851	548.3		33,739		33,321		35,625			(600)		2,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	164,828	575.86		16,301		15,110		12,746			(1,252)		1,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	521,145	498.15	38,721			1,330		59,998			(9,574)		695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	206,152	498.65	15,173			440		23,479			(3,772)		253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	587,654	598.33		58,707		53,062		32,639			(5,710)		3,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2023	1	3,795,484	578.85	267,582			104,386		130,458			(66,164)		16,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023	1	2,520,816	599.88	182,255			113,659		92,723			(45,189)		14,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	1	903,361	618.08	66,487			43,472		25,153			(16,485)		5,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	70,239	618.08	5,227			3,432		1,956			(1,298)		401		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,378,293	583.03		116,190		91,991		83,982			(24,545)		8,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	149,209	589.67		14,593		13,103		9,268			(1,541)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	95,335	508.59	7,017			858		9,531			(1,740)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	393,078	565.56		39,347		38,370		36,042			(1,133)		2,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	1,636,625	618	126,020			88,822		50,099			(31,246)		9,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	2,435,082	562.1		240,586		226,065		216,946			(14,810)		16,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	1	1,280,298	575.73	93,718			36,482		46,785			(23,205)		5,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	176,404	506.8	13,054			934		17,583			(3,232)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	1	4,507,094	608.38		361,018		280,075		169,061			(82,363)		28,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	1	3,649,318	595.04		317,126		257,883		179,630			(60,219)		23,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	267,988	498.17	20,206			583		30,975			(5,010)		329		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	419,968	556.18		44,559		43,517		43,057			(1,219)		2,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	1	121,481	574.97	8,965			3,490		4,509			(2,220)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	952,481	619.8	74,770			50,326		26,524			(18,539)		5,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	766,829	617.83	60,733			41,770		22,735			(15,038)		4,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	1	1,364,195	608.38		109,408		84,912		55,551			(24,927)		8,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2020	08/11/2022	1	296,415	505.72	22,191			1,257		30,003			(5,517)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/11/2022	1	52,691	505.72	3,893			221		5,333			(974)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	310,991	547.97		33,556		33,140		35,416			(597)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	1	2,566,727	580.4	187,371			74,276		85,602			(46,585)		11,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	462,485	573.04		47,081		43,639		36,930			(3,617)		3,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	838,346	499.88	61,786			1,782		94,045			(15,320)		1,029		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/20/2022	1	119,300	502.65	9,854			1,096		13,056			(2,437)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2024	1	672,353	579.23		57,016		47,630		45,489			(9,438)		4,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/15/2022	1	1,281,255	508.05	93,532			5,789		123,763			(23,159)		2,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024	1	373,754	596.85		32,292		25,940		18,803			(6,450)		2,366		0001
Purchased Call/S&P 500 INDEX/SPX1611$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	1	1,776,000	249.18	46,531			2,714		12			(23,138)		2,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024	1	479,090	550.48		52,604		52,027		53,028			(648)		3,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024	1	859,887	593.08		76,014		61,735		46,213			(14,514)		5,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024	1	1,580,141	565.99		154,538		147,921		134,909			(7,420)		10,894		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1	1,887,000	244.18		71,140		62,517		62,220			(8,771)		8,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2020	07/22/2022	1	274,487	498.66	20,367			590		31,503			(5,057)		337		0001
Purchased Call/S&P 500 INDEX/SPX040Z$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2021	08/17/2022	1	1,456,000	250.2	39,021			5,052		64			(19,350)		2,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2022	1	53,896	501.51	4,349			532		6,097			(1,078)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023	1	1,980,562	621.38	147,354			99,591		53,928			(36,586)		11,486		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	546,694	571.59	40,291			15,463		21,587			(10,004)		2,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	1,008,912	597.64		98,772		86,290		54,581			(12,583)		6,664		0001
Purchased Call/S&P 500 INDEX/SPXC0OHSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/18/2022	1	1,722,000	267.21	18,253			7,098		190			(9,076)		5,351		0001
Purchased Call/S&P 500 INDEX/SPX161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/22/2022	1	1,256,000	250.08	33,786			4,840		201			(16,663)		2,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	1,790,973	583.79		174,262		158,963		116,424			(15,495)		12,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	1,551,319	548.81	111,540			35,539		87,697			(27,694)		6,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	182,627	594.27		17,916		15,630		10,372			(2,304)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2020	10/26/2022	1	2,478,980	509.99	181,709			29,203		250,365			(45,054)		7,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	1,982,871	509.87	143,560			17,551		193,582			(35,595)		4,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/28/2022	1	766,103	509.87	53,881			6,596		74,792			(13,378)		1,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/28/2022	1	778,651	509.87	55,680			6,826		76,017			(13,844)		1,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2020	09/28/2022	1	151,880	509.87	11,096			1,372		14,828			(2,782)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	207,777	562.11		21,546		21,012		19,761			(621)		1,447		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/23/2022	1	32,460	531.87	2,405			479		2,166			(596)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/23/2022	1	1,773,010	531.87	139,142			27,790		118,291			(34,547)		5,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/09/2024	1	76,801	598.37		6,826		6,092		3,936			(741)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	152,435	595.69		12,866		10,250		7,752			(2,626)		962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	260,824	611.63	19,666			10,838		6,462			(4,890)		1,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	505,231	608.5		40,924		31,654		20,259			(9,431)		3,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617936	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	1	1,155,637	598.81	82,166			43,340		35,802			(20,373)		5,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617936	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023	1	162,607	598.81	12,413			6,583		5,038			(3,086)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617936	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/20/2023	1	168,685	598.81	13,882			7,373		5,226			(3,456)		866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1	1,962,130	598.37		188,953		168,218		100,712			(21,396)		13,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	150,438	508.04	11,839			1,708		15,378			(2,936)		405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	71,155	493.59	5,600			162		8,822			(1,392)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/21/2022	1	835,751	512.02	62,848			9,709		80,213			(15,604)		2,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	1,094,371	590.16		90,176		70,702		59,621			(19,738)		6,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	4,066,913	622	308,272			212,017		112,521			(76,330)		23,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/13/2023	1	175,888	622	13,373			9,210		4,866			(3,325)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	174,424	598.37		16,762		14,918		9,562			(1,903)		1,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	1	1,131,340	613.94	87,113			56,959		33,796			(21,599)		6,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	1	847,623	532.04	59,164			17,067		64,784			(14,669)		3,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	1	229,668	532.04	17,142			4,965		17,553			(4,256)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	1	500,026	532.04	33,946			9,846		38,217			(8,440)		1,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2020	11/03/2022	1	4,115,011	509.53	312,741			53,699		422,021			(77,543)		12,089		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	1,032,624	508.07	75,175			5,377		100,410			(18,614)		1,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/17/2022	1	536,951	532.81	38,527			7,366		34,541			(9,566)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	1	2,602,679	600.09		217,324		174,635		116,712			(43,346)		16,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	2,630,307	554.53		277,234		274,192		267,905			(3,413)		18,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	366,064	504.6	27,894			1,609		37,715			(6,916)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,902,417	590.74		183,964		165,187		109,438			(19,431)		12,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/17/2022	1	244,805	532.81	17,726			3,403		15,748			(4,407)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/17/2022	1	149,400	532.81	11,513			2,223		9,611			(2,882)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	327,699	548.53	23,660			7,539		18,626			(5,874)		1,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	3,212,188	596.31		308,691		269,311		166,096			(39,695)		21,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	150,789	590.52		12,380		9,706		8,175			(2,710)		943		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/28/2022	1	397,520	497	29,536			1,095		47,238			(7,323)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2022	1	234,416	501.94	18,214			2,077		26,297			(4,516)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	96,731	582.15		9,625		8,792		6,789			(844)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	65,761	512.67	4,827			650		6,131			(1,197)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/23/2022	1	363,268	501.23	29,751			3,457		41,791			(7,427)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	09/23/2022	1	103,705	501.23	9,615			1,139		11,930			(2,448)		250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	470,222	590.16		38,605		30,234		25,489			(8,485)		2,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	1	257,053	604.36	19,305			10,489		7,300			(4,780)		1,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	1,230,390	606.07	90,434			48,964		33,517			(22,484)		6,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	616,473	598.93		50,243		40,028		29,990			(10,255)		3,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	172,446	503.7	13,296			968		18,237			(3,288)		332		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2022	1	66,479	508.19	4,919			601		6,694			(1,220)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	997,412	547.97		107,920		106,588		113,875			(1,911)		7,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	363,511	504.67	27,590			1,867		37,624			(6,860)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	08/01/2023	1	4,650,903	609.36	330,679			179,875		120,579			(81,766)		24,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	374,499	506.4	27,900			2,031		37,655			(6,899)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	1	274,294	623.78	20,353			12,133		5,972			(5,046)		1,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/19/2022	1	555,016	532.93	42,847			10,078		38,135			(10,609)		1,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2022	1	85,410	525.12	6,568			1,191		6,413			(1,629)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	27,405	507.13	2,160			291		2,828			(535)		71		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/21/2022	1	523,473	500.84	38,129			1,049		57,770			(9,467)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/21/2022	1	246,100	500.84	17,714			489		27,160			(4,404)		295		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	119,261	600.32	8,873			4,712		3,570			(2,203)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	2,038,198	508.07	148,585			10,817		198,397			(36,740)		3,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/23/2022	1	346,765	508.07	27,341			1,996		33,754			(6,798)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/10/2023	1	95,840	602.62	6,646			4,266		3,455			(1,652)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/10/2023	1	220,920	602.62	15,613			10,036		7,964			(3,887)		1,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	1	123,352	605.27	9,177			4,986		3,444			(2,272)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	1	188,539	590.93	14,254			8,945		8,105			(3,539)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	3,106,508	559.68	216,834			75,369		147,818			(53,837)		12,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	397,473	559.68	28,102			9,781		18,913			(6,987)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/10/2023	1	442,701	559.68	31,916			11,124		21,065			(7,968)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	1	130,542	609.33	9,882			5,973		3,845			(2,450)		717		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	1,473,073	508.07	107,092			7,248		142,795			(26,626)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/19/2022	1	74,865	508.07	5,767			391		7,257			(1,440)		139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/19/2022	1	81,607	508.07	6,415			435		7,911			(1,604)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/19/2022	1	330,420	508.07	27,822			1,891		32,030			(6,965)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	08/19/2022	1	55,675	508.07	3,778			281		5,397			(1,035)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P\$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2022	1	178,401	509.61	13,790			2,387		18,241			(3,419)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	112,154	590.03		10,341		8,886		6,647			(1,489)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	5,151,913	541.92	359,088			100,684		316,315			(89,279)		19,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2021	01/20/2023	1	260,889	541.92	18,275			5,131		16,018			(4,562)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/20/2023	1	128,304	541.92	9,326			2,622		7,878			(2,332)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/27/2022	1	2,391,202	536.74	176,949			43,508		155,083			(43,694)		8,396		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2020	12/27/2022	1	1,158,479	536.74	87,134			21,483		75,134			(21,664)		4,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/27/2022	1	574,258	536.74	43,203			10,711		37,244			(10,756)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	1	958,226	575.73	69,950			26,993		34,558			(17,415)		4,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	316,666	614.51	23,940			16,665		10,135			(5,952)		1,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023	1	2,832,305	614.51	214,972			150,008		91,553			(53,156)		16,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/21/2023	1	166,802	614.51	13,045			9,141		5,392			(3,243)		985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	1,044,581	506.4	77,612			5,253		104,622			(19,296)		1,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	426,751	598.58	32,348			20,719		16,390			(8,009)		2,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	1	430,461	579.64	31,768			12,672		14,735			(7,866)		1,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	07/22/2022	1	339,316	500.3	31,375			951		37,521			(8,171)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	2,531,314	614.51	191,874			133,810		81,621			(47,509)		14,931		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	691,817	602.62	49,949			31,918		24,694			(12,419)		3,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/06/2023	1	110,255	602.62	7,763			4,974		3,935			(1,943)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	1	2,089,346	594.92	150,851			94,672		84,245			(37,454)		11,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	615,181	504.67	46,815			3,349		63,846			(11,592)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2022	1	1,434,834	513.04	106,034			18,352		138,157			(26,291)		4,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	1,586,651	614.39	128,043			96,032		55,894			(31,748)		9,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	317,748	499.48	23,545			2,717		37,625			(5,838)		767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	387,898	509.9	29,480			3,969		38,084			(7,309)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	1	6,746,233	564.4		667,877		626,537		581,377			(43,855)		46,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/02/2022	1	557,751	533	42,891			9,073		36,853			(10,635)		1,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	1	2,055,371	624.09	152,097			90,673		44,493			(37,712)		11,219		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023	1	1,242,318	624.09	61,386			38,005		26,893			(15,805)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX150MSR	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/03/2022	06/02/2023	1	2,864,000	245.32		111,123		103,715		85,210			(8,243)		13,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	879,519	613.72	69,482			48,302		28,356			(17,251)		5,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/21/2022	1	685,084	499.08	50,628			1,391		78,011			(12,553)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	276,926	615.87	20,742			11,615		6,442			(5,150)		1,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2022	1	235,847	527.97	17,500			3,173		16,698			(4,339)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/10/2022	1	1,010,850	527.97	75,110			13,638		71,568			(18,649)		3,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/10/2022	1	284,385	527.97	21,616			3,946		20,135			(5,382)		858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2021	01/06/2023	1	51,512	540.07	3,702			968		3,182			(924)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	1	1,512,906	544.97	109,232			36,761		95,750			(27,084)		6,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	1	1,760,266	629.05	125,507			72,808		32,854			(31,204)		9,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/25/2023	1	1,135,780	629.05	82,117			47,703		21,198			(20,501)		6,099		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	268,172	501.26	21,320			1,525		29,603			(5,279)		511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	1	2,920,266	595.58	215,516			113,679		96,039			(53,436)		14,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	1	926,695	610.97	68,483			37,689		23,342			(17,003)		4,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS$/	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2020	10/07/2022	1	1,086,446	512.67	82,903			11,222		101,293			(20,584)		2,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS$/	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/07/2022	1	461,647	512.67	34,092			4,634		43,041			(8,535)		1,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS$/	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/07/2022	1	71,389	512.67	5,307			724		6,656			(1,330)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	7,055,148	614.97	560,884			395,327		226,774			(139,069)		41,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517O$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/21/2022	1	51,372	511.25	3,899			602		5,000			(968)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2022	1	150,183	498.53	11,264			1,300		18,059			(2,793)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2023	1	1,148,062	594.93	87,367			62,045		52,881			(21,662)		6,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	1	638,834	543.17	47,210			15,888		41,773			(11,705)		2,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	1,047,465	556.66	75,941			26,396		52,907			(18,855)		4,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	3,228,152	587.13		277,944		229,456		182,329			(48,735)		20,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/19/2022	1	2,173,871	536.52	160,649			37,787		138,953			(39,778)		7,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	2,586,830	498.82	190,132			4,446		295,904			(47,078)		2,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	07/18/2022	1	85,947	498.82	6,320			151		9,831			(1,604)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	07/18/2022	1	163,518	498.82	13,233			333		18,705			(3,533)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	483,936	595.04		41,909		34,036		25,334			(8,002)		3,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	1	153,253	555.41	11,249			4,019		8,086			(2,793)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/02/2022	1	966,958	535.9	71,748			15,178		60,105			(17,790)		3,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2020	12/02/2022	1	695,166	535.9	51,693			10,980		43,211			(12,835)		2,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	5,257,234	559.59		539,392		526,797		497,960			(14,737)		36,713		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	1	5,646,368	579.75		490,669		417,878		366,122			(74,405)		36,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	1,026,612	597.37	77,407			49,123		40,006			(19,193)		5,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2022	1	296,158	524.43	22,952			4,162		22,550			(5,691)		894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	325,481	608.71		27,047		20,769		12,936			(6,299)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	1	2,628,077	587.35		223,387		186,258		149,312			(37,333)		16,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	74,024	605.27	5,493			2,974		2,047			(1,366)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	572,612	609.36	40,541			21,950		14,650			(10,080)		2,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	153,439	573.84		15,774		14,519		12,096			(1,273)		1,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	2,065,723	504.67	157,408			11,460		214,588			(38,922)		3,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	378,717	503.7	29,199			2,089		40,015			(7,230)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	2,567,762	506.29	191,555			13,946		258,723			(47,365)		4,938		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	92,222	494.67	7,147			138		11,298			(1,777)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2021	04/05/2023	1	1,652,305	573.56	116,818			44,609		62,687			(28,964)		7,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2021	04/05/2023	1	628,130	573.56	44,266			16,927		23,831			(10,991)		2,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/05/2023	1	233,821	573.56	16,869			6,460		8,871			(4,194)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/05/2023	1	78,468	573.56	5,925			2,281		2,977			(1,477)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/16/2022	1	2,617,337	536.52	192,898			44,761		166,071			(47,959)		8,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2020	12/16/2022	1	1,400,982	536.52	101,785			23,651		88,893			(25,411)		4,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	710,575	590.72		69,139		61,741		43,494			(7,472)		4,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	116,110	495.77	8,894			220		13,996			(2,199)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2020	11/03/2022	1	910,356	508.76	69,824			11,989		94,599			(17,313)		2,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	486,218	614.98	37,342			24,551		14,274			(9,284)		2,779		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	1	1,529,389	617.24	113,481			63,843		34,983			(28,099)		8,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	101,711	595.14		10,100		8,988		5,808			(1,147)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	10/06/2023	1	70,658	597.37		6,088		4,444		2,753			(1,663)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	10/06/2023	1	75,758	597.37		5,555		4,207		2,952			(1,353)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	1,052,694	574.53		107,480		98,929		82,338			(8,675)		7,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	459,818	618.95	35,912			24,652		13,277			(8,929)		2,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	1	1,540,858	552.03	107,398			36,343		84,753			(26,702)		6,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2021	03/03/2023	1	998,096	552.03	67,676			22,933		54,899			(16,896)		4,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	400,517	511.97	29,358			4,476		38,577			(7,279)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/20/2022	1	191,867	511.97	14,009			2,139		18,480			(3,478)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/20/2022	1	76,304	511.97	5,753			882		7,349			(1,430)		211		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	1	2,344,961	590.99	170,244			72,424		66,290			(42,327)		10,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	04/05/2023	1	417,973	573.56	48,046			26,241		15,858			(16,985)		1,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	1	1,530,094	582.38	108,943			52,666		59,836			(27,086)		7,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/16/2023	1	2,652,803	582.38	208,123			100,751		103,740			(51,959)		13,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	1	203,417	578.76	15,175			6,053		7,091			(3,757)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	1	94,741	604.36	7,106			3,847		2,665			(1,767)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	1	2,216,422	578.73	161,356			71,147		85,446			(40,007)		10,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ES7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	196,581	502.59	15,333			1,038		21,139			(3,812)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2023	1	1,398,661	619.48	100,284			57,443		31,560			(24,797)		7,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	658,801	568.51		66,341		63,702		57,441			(2,723)		4,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	1	4,948,347	559.11	361,724			135,647		251,043			(89,688)		21,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/26/2022	1	739,227	509.99	51,573			8,300		74,658			(12,805)		2,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/26/2022	1	450,914	509.99	27,577			4,444		45,540			(6,856)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/02/2022	1	1,988,930	533.27	152,352			32,228		130,682			(37,775)		6,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/01/2022	1	5,813,132	493.87	420,289					725,700			(104,352)		1,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/01/2022	1	290,665	493.87	20,611					36,286			(5,167)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2022	1	63,348	494.81	4,992			144		7,746			(1,238)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	1	1,424,507	584.65	100,000			40,608		44,455			(24,863)		6,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	1	2,812,477	592.22		269,154		241,870		159,867			(28,236)		18,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/17/2024	1	225,664	592.22		21,529		19,400		12,827			(2,153)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/10/2023	1	473,774	617.29	35,029			19,595		10,735			(8,709)		2,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/10/2023	1	110,365	617.29	8,049			4,553		2,501			(2,023)		582		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	99,038	505.82	7,428			429		9,968			(1,842)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	431,144	563.13		44,235		43,137		40,565			(1,274)		3,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	2,834,288	573.96		285,980		265,074		212,453			(21,968)		19,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	1,025,076	616.69	73,088			40,279		23,033			(18,172)		5,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023	1	60,399	616.69	4,309			2,378		1,357			(1,076)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	1,685,336	591.42		164,657		149,976		98,048			(14,866)		11,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	177,498	566.14		18,300		17,772		16,060			(552)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2020	11/03/2022	1	345,779	508.09	26,763			4,595		36,342			(6,636)		1,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	1	161,978	609.25	12,213			6,721		4,216			(3,032)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	1,123,718	593.27		106,528		95,130		66,645			(11,513)		7,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617996	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	07/20/2023	1	71,941	598.81	6,130			3,382		2,229			(1,585)		369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	736,840	605.93	56,516			36,610		25,033			(14,051)		4,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/20/2022	1	4,499,014	536.52	332,477			78,552		288,279			(82,211)		15,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/20/2022	1	480,715	536.52	34,388			8,147		30,802			(8,550)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2020	12/20/2022	1	346,621	536.52	25,254			6,016		22,210			(6,287)		1,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	388,959	616.59	30,105			22,704		13,274			(7,485)		2,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/16/2022	1	726,575	534.43	54,929			12,746		48,114			(13,657)		2,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2020	07/15/2022	1	450,950	498.29	33,280			643		51,995			(8,263)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	810,931	556.74	59,360			20,661		40,837			(14,759)		3,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	1,170,677	607.03	88,854			57,688		39,353			(22,001)		6,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	4,307,317	502.77	315,296			51,752		499,229			(78,283)		12,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/28/2022	1	351,065	502.77	25,137			4,132		40,689			(6,250)		1,006		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	10/28/2022	1	100,353	502.77	8,573			1,415		11,631			(2,146)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	373,258	613.87	29,039			19,092		11,165			(7,220)		2,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	868,639	506.8	64,366			4,686		86,670			(15,916)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	1	395,751	594.8	29,444			15,531		13,203			(7,300)		2,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	8,042,433	550.67		844,455		834,001		856,776			(14,997)		56,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	547,085	503.65	42,509			5,314		59,911			(10,540)		1,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	1	243,542	625.96	18,022			10,486		4,881			(4,462)		1,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	08/28/2023	1	148,901	625.96	6,661			4,066		2,984			(1,730)		802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	08/28/2023	1	262,111	625.96	12,442			7,628		5,253			(3,254)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	1	752,793	556.74	55,255			19,381		38,216			(13,681)		3,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	677,404	502.59	52,973			3,789		73,031			(13,116)		1,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	386,771	583.96		34,461		28,450		24,213			(6,043)		2,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/26/2023	1	1,063,449	544.93	60,068			17,269		62,097			(14,914)		4,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	160,099	506.4	12,007			1,501		16,714			(2,977)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	1	1,689,294	583.55	118,926			47,440		53,290			(29,447)		7,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	910,364	592.95		88,123		78,803		54,003			(9,416)		6,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	1	372,727	574.11	27,805			10,824		14,079			(6,885)		1,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,995,800	590.52		326,856		255,977		201,828			(71,837)		24,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	1	160,529	579.64	11,815			4,684		5,439			(2,938)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2023	1	2,184,088	629.05	156,162			90,952		41,375			(38,614)		11,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	1,609,275	500.07	116,512			2,881		180,158			(28,810)		1,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	121,510	508.69	9,563			1,421		12,309			(2,368)		332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	1	3,530,910	620.59	252,460			142,030		75,706			(62,511)		18,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/10/2023	1	87,573	559.68	6,384			2,228		4,167			(1,596)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	800,169	618.95	62,653			43,090		23,289			(15,513)		4,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	1	801,840	594.19	56,049			23,844		21,178			(13,935)		3,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	87,340	497.57	6,516			126		10,194			(1,620)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	99,440	498.42	7,359			182		11,460			(1,820)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	1	362,283	552.85	25,215			8,001		18,865			(6,252)		1,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	1	164,213	552.85	11,192			3,566		8,551			(2,779)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	498,562	570.73	37,143			14,254		20,031			(9,222)		2,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	540,315	606.67	40,199			21,735		14,519			(9,981)		2,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	2,898,046	596.87		282,849		251,724		151,290			(32,116)		19,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	1	264,221	580.73	19,500			7,966		9,038			(4,828)		1,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	2,304,744	611.5	180,692			126,012		77,985			(44,740)		13,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	1	335,323	579.85	24,948			10,131		11,562			(6,203)		1,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	1	253,798	548.74	18,806			6,484		15,040			(4,663)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2022	1	2,807,755	510.67	211,424			28,461		271,784			(52,422)		7,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	95,739	597.38		8,885		7,805		5,234			(1,111)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	1	2,342,527	621.96	174,050			100,174		50,286			(43,155)		12,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	1,164,605	556.57		123,332		120,456		114,080			(3,365)		8,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023	1	1,099,033	622.31	82,098			55,822		29,824			(20,356)		6,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	2,641,007	599.67	197,811			126,697		99,657			(48,979)		14,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	431,719	607.21		35,444		27,415		17,640			(8,168)		2,676		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2021	03/03/2023	1	118,857	552.03	8,423			2,858		6,538			(2,106)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/03/2023	1	66,348	552.03	5,300			1,814		3,649			(1,336)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	1	1,391,295	581.87	97,530			43,004		50,478			(24,182)		6,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	2,010,016	579.98		173,263		146,169		128,573			(27,258)		13,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	1	507,935	549.9	35,352			10,878		27,679			(8,765)		1,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	849,240	549.9	58,562			18,119		46,277			(14,540)		3,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	241,341	549.9	17,024			5,274		13,151			(4,233)		947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	1,376,997	506.4	102,449			7,328		138,316			(25,367)		2,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	607,283	506.8	44,878			3,037		60,355			(11,158)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	1	1,552,551	592	115,820			72,687		65,611			(28,756)		8,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023	1	1,633,407	592	127,891			80,596		69,027			(31,973)		9,129		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	3,772,133	549.99		412,671		404,180		402,494			(9,032)		26,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	893,737	557.47	64,885			22,584		44,367			(16,132)		3,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	1,096,494	590.07		107,347		95,861		67,656			(11,601)		7,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	89,816	501.26	7,149			520		9,923			(1,768)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	1	2,350,759	537.43	170,195			44,185		153,026			(42,199)		8,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	287,237	566.82		29,413		28,565		25,800			(886)		2,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	1	1,153,537	547.66	80,517			27,097		69,472			(19,964)		4,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	208,937	547.66	13,872			4,688		12,583			(3,444)		858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/03/2023	1	86,245	547.66	7,093			2,420		5,194			(1,778)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/03/2023	1	108,945	547.66	9,246			3,164		6,561			(2,331)		447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	1	292,843	621.14	21,963			12,641		6,386			(5,446)		1,571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	2,022,964	598.45	150,711			95,643		77,466			(37,368)		11,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	454,603	508.54	34,823			5,309		46,552			(8,634)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	1	73,331	546.93	5,302			1,631		4,237			(1,315)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	1,912,539	514.24	139,807			20,276		174,279			(34,760)		5,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	3,126,359	551.81		335,458		328,556		327,283			(7,342)		21,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2022	1	178,064	534.64	13,479			3,258		11,930			(3,347)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/23/2022	1	174,747	508.07	14,752			1,078		17,010			(3,673)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/23/2022	1	130,514	508.07	11,064			814		12,704			(2,774)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	08/23/2022	1	68,239	508.07	5,012			375		6,642			(1,274)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	937,989	577.36		92,955		85,559		71,025			(7,503)		6,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/19/2022	1	1,329,293	533.89	101,425			23,857		89,608			(25,113)		4,563		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2021	02/02/2023	1	1,842,205	535.68	132,455			39,300		131,928			(32,841)		7,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	187,721	493.37	14,830			347		23,517			(3,672)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/28/2022	1	505,737	499.14	36,455			1,360		57,933			(9,064)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	07/28/2022	1	157,954	499.14	14,459			567		18,094			(3,776)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	599,485	589.28		49,877		39,106		33,050			(10,917)		3,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2022	1	3,495,418	511.04	265,302			45,918		348,662			(65,780)		10,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	286,503	498.42	21,144			409		32,952			(5,257)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	1	2,351,454	560.49	164,837			57,818		110,881			(40,815)		9,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	1,511,141	619.48	107,895			61,548		33,631			(26,826)		8,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2021	04/21/2023	1	1,336,577	584.65	95,606			38,877		41,711			(23,869)		6,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/21/2023	1	343,456	584.65	24,603			10,032		10,718			(6,159)		1,544		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/21/2022	1	5,778,204	514.03	422,965			65,341		534,367			(105,016)		16,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	339,475	514.03	25,393			3,928		31,395			(6,313)		944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2020	10/21/2022	1	80,250	514.03	5,505			853		7,422			(1,374)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/21/2022	1	134,275	514.03	8,038			1,256		12,418			(2,018)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	10/21/2022	1	56,996	514.03		8,612		5,741		5,271			(2,888)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	9,756	497.6	730			25		1,134			(180)		13		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	1	667,866	536.14	46,550			12,021		44,812			(11,542)		2,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2023	1	5,425,760	584.65	382,516			156,579		171,747			(94,584)		24,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/05/2023	1	674,678	536.14	49,933			12,913		45,269			(12,398)		2,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/05/2023	1	258,698	536.14	20,242			5,263		17,358			(5,040)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2021	01/05/2023	1	79,493	536.14	6,261			1,651		5,334			(1,585)		286		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	166,193	494.03	12,830			496		20,738			(3,186)		234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/09/2022	1	2,345,467	512.14	174,503			16,779		212,119			(43,267)		5,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	1,375,903	563.96		133,187		125,149		120,032			(8,199)		9,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/12/2022	1	215,246	502.52	16,832			971		23,049			(4,173)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	12/02/2022	1	1,753,051	533.81	133,407			28,221		113,893			(33,078)		5,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	196,323	555.01		21,085		20,592		20,371			(577)		1,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	60,671	555.51		6,486		6,334		6,263			(177)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,282,680	606.38		104,538		80,970		53,232			(23,981)		7,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	1	121,288	580.73	8,927			3,625		4,107			(2,219)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/22/2022	1	551,730	506.29	41,104			2,940		55,537			(10,178)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	512,876	546.16		56,416		55,718		59,508			(1,002)		3,599		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	1	257,359	532.55	18,813			4,858		18,498			(4,665)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	50,322	606.42		4,167		3,223		2,080			(960)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	292,744	612.56	21,868			12,052		7,125			(5,437)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	79,119	605.93	6,084			3,950		2,708			(1,507)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	1,916,329	592.48		153,498		120,212		94,103			(33,736)		11,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	1	728,529	612.56	54,567			30,173		17,911			(13,511)		3,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	96,373	506.44	7,585			1,156		10,233			(1,881)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	1	374,205	601.52	26,831			16,862		13,392			(6,671)		2,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	199,394	509.15	14,436			1,805		19,807			(3,579)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2020	09/30/2022	1	148,270	509.15	10,824			1,359		14,729			(2,688)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2020	09/30/2022	1	262,987	509.15	20,258			2,550		26,125			(5,057)		660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	248,986	610.39	19,745			13,770		8,575			(4,889)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	423,000	617.83	33,417			22,940		12,443			(8,308)		2,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	1	3,564,341	529.44	257,345			74,234		285,188			(63,808)		13,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2022	1	1,100,534	533.14	84,851			20,510		75,952			(21,067)		3,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	2,094,742	591.27		190,622		163,803		114,557			(27,456)		13,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	471,832	495.77	36,095			844		56,847			(8,937)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	1	1,355,650	589.5		115,772		95,389		78,472			(20,877)		8,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	1	144,888	549.9	10,349			3,211		7,895			(2,587)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	1	3,570,707	547.21	257,091			79,105		205,185			(63,744)		14,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	1	854,857	598.57	63,516			40,014		32,355			(15,727)		4,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/02/2023	1	561,048	598.57	40,387			25,513		21,234			(10,055)		3,146		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/18/2023	1	886,009	581.87	61,851			27,310		32,145			(15,357)		4,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2022	1	3,631,208	534.11	276,698			66,881		245,862			(68,700)		12,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	3,301,736	618.01	245,979			162,069		92,830			(60,906)		18,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2023	1	2,276,538	610.94	161,862			86,712		55,970			(40,133)		11,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/26/2023	1	1,090,361	610.94	75,173			40,327		26,807			(18,664)		5,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	1	1,508,935	610.02	110,907			72,059		48,390			(27,424)		8,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	1,958,506	615.51	146,105			96,935		58,306			(36,226)		11,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	10/27/2023	1	94,019	615.51	7,783			5,214		2,799			(1,948)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/21/2023	1	5,139,251	590.11	365,915			178,434		174,193			(90,727)		25,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/21/2023	1	2,697,679	590.11	196,254			95,832		91,437			(48,727)		13,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	1	1,555,898	558.38	114,670			43,001		80,031			(28,432)		6,740		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	1	488,966	558.94	34,179			12,227		24,108			(8,498)		2,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2021	03/17/2023	1	1,715,193	558.94	123,913			44,389		84,565			(30,936)		7,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/17/2023	1	510,330	558.94	35,700			12,806		25,161			(8,925)		2,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	03/17/2023	1	173,622	558.94	22,598			10,005		8,560			(6,944)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	03/17/2023	1	168,055	558.94	22,502			11,541		8,286			(8,033)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	2,410,517	597.6		233,097		210,395		126,919			(22,959)		16,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	1	1,012,540	598.57	75,029			47,152		38,046			(18,654)		5,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023	1	508,596	598.57	36,518			23,013		19,111			(9,130)		2,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	231,056	547.78		25,832		25,301		26,241			(565)		1,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	709,980	548.44		78,879		77,256		80,106			(1,726)		4,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	1,981,321	498.32	146,816			3,630		228,736			(36,303)		2,260		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	2,278,216	570.12		225,543		216,571		185,602			(9,256)		15,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	533,576	509.21	40,552			6,183		54,001			(10,055)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2021	12/27/2022	1	190,879	536.74	13,763			3,422		12,380			(3,450)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	3,673,643	604.37	260,829			138,509		101,872			(64,760)		18,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	533,775	604.37	40,963			21,783		14,802			(10,184)		2,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	07/21/2023	1	59,131	604.37	3,492			2,053		1,640			(959)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/28/2022	1	2,287,785	535.33	169,754			35,025		142,644			(42,032)		7,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	2,830,100	511.58	212,824			30,696		271,432			(52,769)		7,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	1	5,342,942	619.48	382,555			218,903		120,149			(94,723)		28,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	48,568	599.94	3,667			2,340		1,807			(910)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2020	12/16/2022	1	1,276,396	533.89	97,134			22,539		85,449			(24,150)		4,343		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	504,626	549.44		55,509		54,367		56,372			(1,215)		3,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	191,305	613.26	15,343			11,571		6,868			(3,815)		1,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/24/2023	1	3,259,024	541.92	228,132			64,867		202,053			(56,410)		12,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	522,056	507.37	38,684			4,836		53,566			(9,592)		1,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	164,359	497.37	12,310			288		19,277			(3,048)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	1	2,425,460	578.85	170,995			66,563		83,083			(42,339)		10,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	1	3,569,561	610.47	254,153			135,641		88,024			(62,930)		18,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	4,203,433	620.93	325,766			219,266		114,846			(80,772)		24,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	1,299,505	623.98	97,463			65,600		33,712			(24,165)		7,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	1	2,385,108	528.48	174,351			50,294		194,040			(43,230)		9,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023	1	3,772,175	590.98	296,293			156,094		136,272			(73,565)		19,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/19/2023	1	1,106,990	590.98	93,394			49,474		39,991			(23,252)		5,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	1,647,159	614.19	130,784			98,630		58,309			(32,516)		10,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	254,573	543.37	17,372			4,871		15,146			(4,319)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2021	01/20/2023	1	134,032	543.37	9,188			2,580		7,975			(2,294)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	75,984	615.5	5,737			3,217		1,779			(1,426)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2022	1	71,996	500.33	5,716			377		8,068			(1,417)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	1,103,178	576.25		112,634		103,828		84,455			(8,937)		7,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	341,431	510.81	25,915			3,738		33,212			(6,425)		920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/18/2023	1	106,302	619.48	8,077			4,614		2,366			(2,017)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	1	270,725	557.54	20,169			7,563		14,147			(5,001)		1,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	979,665	617.24	72,495			40,653		22,178			(18,024)		5,172		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	731,053	499.05	53,659			1,771		83,551			(13,286)		957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	07/25/2022	1	252,515	499.05	22,410			800		28,860			(6,000)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	07/25/2022	1	127,100	499.05		26,503		5,531		14,526			(20,840)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	1	266,973	556.2	19,356			6,975		13,989			(4,793)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	282,651	538.29	20,662			5,793		18,622			(5,137)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	2,666,667	594.02		255,200		228,208		146,152			(27,268)		17,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/12/2024	1	364,427	594.02		29,295		26,936		19,973			(2,393)		2,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	707,304	585.55		62,809		51,689		42,827			(11,388)		4,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	1	2,440,512	579.23	180,354			87,188		101,087			(44,841)		11,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/16/2023	1	2,197,020	579.23		89,370		89,370		91,002			(254)		10,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	1	268,975	597.49	20,200			12,695		10,287			(5,022)		1,503		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	1	1,263,864	562.15	88,976			33,366		60,497			(22,061)		5,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	1	472,282	562.15	35,521			13,376		22,607			(8,819)		2,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2021	03/31/2023	1	154,467	562.15	12,687			4,790		7,394			(3,167)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	1,626,564	500.81	122,155			20,050		194,454			(30,329)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2022	1	217,734	505.35	16,199			1,068		22,271			(4,017)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	1	2,736,981	549.05	198,157			67,056		159,328			(49,267)		11,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	03/03/2023	1	105,763	549.05		12,655		9,367		6,157			(3,306)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/21/2023	1	924,943	590.11	69,797			34,271		31,351			(17,377)		4,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/21/2023	1	92,588	590.11	7,597			3,783		3,138			(1,923)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2022	1	850,124	510.27	65,120			11,271		85,940			(16,146)		2,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023	1	2,119,421	594.19	148,571			63,557		56,617			(36,787)		9,798		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	1,115,694	585.19		98,070		80,961		68,759			(17,196)		7,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	1	3,978,219	614.28	283,249			155,885		94,038			(70,327)		20,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	237,360	614.28	17,454			9,619		5,611			(4,339)		1,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2022	1	1,054,006	503.73	80,104			5,282		111,123			(19,862)		1,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	08/18/2022	1	103,530	503.73	20,433			3,114		10,915			(11,667)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2020	08/05/2022	1	628,219	503.22	46,300			2,235		66,524			(11,496)		986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/05/2022	1	67,076	503.22	5,211			254		7,103			(1,308)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	4,810,515	566.11		480,570		452,224		407,047			(28,926)		32,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	206,367	546.16		22,742		22,461		23,984			(403)		1,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/25/2022	1	2,287,441	535.33	169,271			34,368		141,518			(42,085)		7,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2022	1	853,320	535.53	65,108			16,188		56,809			(16,143)		3,013		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	168,641	504.47	12,614			849		17,569			(3,128)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2022	1	356,792	505.86	26,367			1,738		36,141			(6,538)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/28/2022	1	338,767	532.71	25,950			5,354		22,330			(6,425)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	1	585,222	555.92	42,604			15,354		30,828			(10,549)		2,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	558,228	595.03		55,376		49,983		32,488			(5,454)		3,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	554,690	501.18	43,321			2,916		61,342			(10,741)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	638,771	513.04	50,500			8,776		61,506			(12,538)		1,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	107,662	513.04	8,394			1,461		10,367			(2,087)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	1	1,756,810	543.99	128,599			43,278		113,186			(31,885)		7,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	840,294	572		81,593		78,347		70,528			(3,349)		5,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	346,308	588.78		31,306		26,031		20,217			(5,375)		2,226		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2021	05/25/2023	1	805,517	589.76	56,306			25,368		25,235			(13,961)		3,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2021	05/25/2023	1	1,629,810	589.76	114,299			51,568		51,059			(28,379)		7,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	1	4,763,378	616.69	340,582			188,327		108,162			(84,330)		25,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/07/2023	1	77,247	616.69	5,890			3,293		1,754			(1,479)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	2,539,174	569.61		252,648		245,360		210,518			(7,614)		17,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/26/2023	1	1,262,704	542.26	91,294			26,209		77,713			(22,636)		4,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2021	01/20/2023	1	1,240,565	539.73	90,685			25,392		79,286			(22,516)		4,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	1,652,914	618.54	122,316			80,307		45,630			(30,369)		9,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/20/2023	1	149,173	618.54	11,362			7,532		4,118			(2,848)		853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2023	1	2,500,518	560.49	175,286			61,639		118,247			(43,343)		10,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2021	04/12/2023	1	2,134,232	578.92	150,463			58,904		73,491			(37,307)		9,446		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/12/2023	1	1,669,841	578.92	118,779			46,564		57,500			(29,491)		7,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/12/2023	1	67,485	578.92	4,642			1,822		2,324			(1,154)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/12/2023	1	60,590	578.92	4,529			1,788		2,086			(1,129)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	870,643	575.56		89,589		82,584		67,181			(7,108)		5,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2022	1	424,813	505.46	31,564			2,081		43,360			(7,826)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	1	563,186	555.92	40,887			14,627		29,437			(10,166)		2,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	1	53,451	541.34	3,961			1,302		3,570			(985)		216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/03/2021	12/01/2022	1	1,677,874	.4313	76,096			32,431		546			(37,943)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX621I$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	10/24/2022	1	2,131,000	99.5	192,856			30,507		141,836			(47,752)		6,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	1	182,370	579.76	12,839			5,044		6,183			(3,183)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/13/2023	1	1,264,304	579.76	86,052			33,853		42,865			(21,365)		5,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/13/2023	1	254,085	579.76	18,525			7,318		8,614			(4,606)		1,127		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	1	2,752,968	601.52	197,938			124,799		99,506			(48,944)		15,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	10/03/2023	1	144,858	601.52	13,941			9,181		5,236			(3,610)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2022	1	700,880	535.7	52,465			12,681		46,063			(13,026)		2,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/23/2022	1	88,283	535.7	6,719			1,638		5,802			(1,682)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2021	01/20/2023	1	4,773,696	540.7	344,661			96,505		299,393			(85,574)		17,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	2,205,092	590.79		195,151		162,266		117,538			(33,508)		14,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/09/2022	1	28,140	506.57	2,130			206		2,858			(529)		62		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/25/2023	1	423,636	589.76	30,033			13,625		13,272			(7,467)		2,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	05/25/2023	1	100,123	589.76	7,093			3,231		3,137			(1,778)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	62,885	501.68	5,257			802		7,223			(1,304)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	1	1,182,015	617.81	84,396			47,067		26,585			(20,926)		6,241		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	1	506,978	617.81	37,272			20,872		11,402			(9,254)		2,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	130,495	617.81	9,642			5,407		2,935			(2,397)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	607,334	498.82	44,578			862		69,366			(11,083)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/26/2023	1	392,837	541.28	28,756			8,255		24,641			(7,130)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	1	593,757	616.13	44,116			25,244		14,228			(10,923)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	400,101	547.31		43,451		42,912		45,862			(773)		2,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2023	1	2,904,876	583.55	204,794			81,861		91,963			(50,639)		12,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	894,796	615.51	68,452			44,942		26,011			(16,996)		5,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/18/2022	1	122,980	512.44	9,236			1,383		11,659			(2,284)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	998,904	496.95	75,417			2,590		117,393			(18,648)		1,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	2,355,755	610.02	172,441			111,706		74,760			(42,873)		13,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	127,387	502.33	10,076			1,260		14,265			(2,498)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	571,927	569.2		57,193		54,918		49,494			(2,347)		3,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	1	288,412	614.4	21,862			12,510		7,139			(5,413)		1,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	1	3,663,512	607.96	270,001			147,981		98,178			(66,945)		19,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2022	1	1,663,232	500.3	120,085			4,124		184,313			(29,693)		2,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	1	1,066,344	549.32	76,990			26,053		61,760			(19,142)		4,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	1,293,764	595.48	90,693			42,966		37,672			(22,549)		6,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2021	06/09/2023	1	2,546,347	595.48	181,864			86,279		74,145			(45,403)		12,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/09/2023	1	182,496	595.48	12,103			5,758		5,314			(3,030)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	06/09/2023	1	103,589	595.48	8,155			4,031		3,016			(2,121)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/29/2022	1	213,337	492.73	16,747			647		27,175			(4,158)		301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/07/2022	06/07/2023	1	1,562,000	3988.8		82,474		77,475		47,405			(5,197)		7,560		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	722,116	607.63	55,603			40,857		27,789			(13,824)		4,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	1,536,997	599.67	114,814			73,366		57,583			(28,546)		8,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	442,999	554.41		46,825		46,825		47,212			(64)		3,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	1	1,104,900	592.24		88,061		69,190		58,744			(18,939)		6,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	1,060,759	607.03	80,299			52,017		35,387			(19,965)		6,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	1	8,848	593.9	665			351		300			(165)		45		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	3,045,195	589.94		302,083		275,149		180,553			(27,274)		20,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	1,160,906	567.73		117,716		114,320		103,263			(3,548)		8,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	309,485	513.58	22,685			3,272		28,594			(5,625)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	829,270	611.39	64,766			42,970		26,440			(16,058)		4,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/23/2022	1	5,835,880	536.74	430,688			104,103		374,850			(106,934)		20,262		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	2,040,982	498.82	150,216			3,714		233,585			(37,144)		2,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/14/2022	1	1,127,548	513.58	83,164			12,044		104,178			(20,648)		3,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	157,664	513.58	11,647			1,689		14,567			(2,896)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/14/2022	1	65,497	513.58	4,531			658		6,052			(1,131)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	09/30/2022	1	77,610	509.15	5,963			753		7,710			(1,493)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	09/30/2022	1	250,864	509.15	19,940			2,538		24,920			(5,034)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	1	354,624	616.43	26,561			14,943		8,238			(6,577)		1,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	1	1,858,609	549.15	135,493			42,993		104,123			(33,595)		7,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2023	1	6,144,829	591.65	430,138			197,344		188,545			(106,214)		29,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	05/31/2023	1	773,509	591.65	53,668			24,690		23,734			(13,343)		3,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	05/31/2023	1	212,189	591.65	14,442			6,672		6,511			(3,596)		1,016		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	440,516	548.9		48,148		47,092		49,392			(1,120)		3,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	1	313,580	588.23	23,111			9,595		9,189			(5,738)		1,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	1	4,571,602	592.19	321,841			133,619		123,112			(79,908)		20,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	1	800,434	592.19	53,471			22,230		21,556			(13,294)		3,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	834,592	569.65		83,042		79,615		71,548			(3,857)		5,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	1	1,852,961	545.81	129,707			42,639		114,005			(32,249)		7,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2021	02/24/2023	1	899,518	545.81	68,525			22,557		55,343			(17,108)		3,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	461,287	497.92	34,320			803		53,596			(8,498)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	1	3,543,391	550.14	255,124			80,953		194,701			(63,257)		14,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	02/17/2023	1	72,987	550.14	5,640			1,872		4,010			(1,458)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	197,007	500.06	14,953			2,454		23,828			(3,713)		565		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	2,432,542	591.79		226,956		195,824		133,216			(31,358)		15,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	402,381	613.87	31,386			20,679		12,133			(7,771)		2,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	1	682,781	554.08	47,522			15,471		35,190			(11,783)		2,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	1	157,940	615.5	11,940			6,717		3,735			(2,956)		837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	1,445,938	504.98	107,433			7,231		149,208			(26,638)		2,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	124,683	494.67	9,688			240		15,303			(2,396)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	1	2,332,212	558.94	163,488			58,919		115,933			(40,481)		9,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,275,620	605.26	101,029			74,347		51,197			(25,015)		7,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/16/2023	1	1,571,485	4146		83,388		59,928		15,993			(23,891)		6,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	1	1,977,873	618.62	151,703			102,874		56,848			(37,563)		11,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	1	219,940	554.35	16,320			5,881		11,935			(4,041)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	1	2,138,605	566.27		207,872		195,041		180,789			(13,612)		14,649		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/10/2022	05/09/2023	1	1,547,188	.3917		82,523		71,125		55,915			(11,562)		7,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2020	08/05/2022	1	1,098,858	500.91	81,535			3,920		121,806			(20,216)		1,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2021	03/10/2023	1	1,556,135	553.74	112,664			38,999		83,651			(27,935)		6,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2020	12/09/2022	1	6,603,594	535.61	487,345			108,224		420,454			(121,001)		21,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2020	12/09/2022	1	601,001	535.61	44,154			9,819		38,266			(10,978)		2,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023	1	270,104	610.17	20,150			11,089		6,908			(5,003)		1,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024	1	740,303	593.23		66,035		56,745		42,123			(9,511)		4,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2021	01/23/2023	1	1,136,983	539.26	82,204			23,293		74,035			(20,354)		4,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2021	01/23/2023	1	1,429,160	541.92	99,898			28,307		88,391			(24,735)		5,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024	1	4,116,462	595.51		388,182		347,125		221,219			(41,477)		27,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024	1	517,362	553.11		53,650		53,650		53,650					3,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023	1	986,305	618.01	73,282			48,180		27,500			(18,220)		5,638		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	1	799,681	614	59,976			36,332		21,611			(14,871)		4,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023	1	470,776	614	26,999			16,817		12,723			(6,883)		2,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	1	1,560,754	606.07	115,028			62,498		42,926			(28,482)		8,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	1,148,686	610.51		90,976		70,368		44,722			(20,966)		7,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	1,744,184	613.36	129,070			71,131		41,804			(32,090)		9,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023	1	5,731,807	603.02	410,971			251,776		194,991			(101,898)		31,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/20/2023	1	508,050	603.02	36,051			22,117		17,283			(8,951)		2,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	03/31/2023	1	96,981	559.11	10,142			4,189		4,920			(2,761)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	284,371	616.43	21,243			11,912		6,539			(5,281)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2022	1	155,823	534.56	12,030			2,991		10,573			(2,983)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	1	563,081	590.82	39,585			18,270		17,706			(9,815)		2,705		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	1	666,947	590.82	46,001			21,319		20,973			(11,421)		3,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/02/2023	1	154,080	590.82	10,661			5,052		4,845			(2,714)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/28/2022	1	155,598	531.74	12,059			2,488		10,466			(2,986)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	1	1,437,126	620.59	102,467			57,461		30,485			(25,476)		7,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023	1	133,694	620.59	9,733			5,466		2,836			(2,430)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/11/2023	1	117,373	620.59	7,580			4,269		2,490			(1,898)		620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/11/2023	1	56,772	620.59	4,476			2,567		1,204			(1,141)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	426,542	499.4	32,630			5,356		52,118			(8,102)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/20/2023	1	4,775,430	582.38	340,966			165,799		188,821			(84,310)		23,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	197,619	551.44		20,849		20,849		20,849					1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	750,495	622	56,662			38,897		20,595			(14,088)		4,383		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	122,500	608.13		9,959		7,703		4,939			(2,295)		759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	1	3,684,560	616.59	286,290			216,291		126,887			(70,790)		22,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	1,727,175	560.49	120,730			42,022		80,745			(30,017)		7,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/10/2023	1	1,860,088	560.49	132,581			46,211		86,959			(33,100)		7,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	1	776,363	627.17	55,510			33,092		15,855			(13,763)		4,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/23/2023	1	561,038	538.29	41,068			11,637		37,214			(10,169)		2,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	255,275	550.94		27,085		27,085		27,085					1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2022	1	1,509,459	509.98	113,511			17,307		150,696			(28,145)		4,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	1	1,029,323	543.14	74,729			24,773		66,981			(18,503)		4,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	340,167	569.25		33,881		32,475		29,164			(1,582)		2,345		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023	1	1,519,000	3936.07		76,102		65,620		46,812			(10,633)		7,044		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	1	1,667,654	3961		70,071		66,753		55,129			(3,861)		8,083		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	1	498,456	590.59	37,085			17,650		16,135			(9,183)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/19/2023	1	171,586	590.98	15,565			8,257		6,199			(3,881)		880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/19/2023	1	50,145	590.98	4,573			2,429		1,812			(1,145)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	1	550,362	622.97	41,222			24,575		12,167			(10,221)		3,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	744,620	549.11		82,206		80,515		83,457			(1,799)		5,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	5,272,644	591.79		507,228		452,957		298,664			(54,817)		35,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	4,203,980	587.55		365,326		300,649		232,955			(66,240)		26,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/29/2022	1	3,873,346	535.33	287,402			59,612		242,127			(71,065)		12,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	3,061,333	589.5		260,519		214,397		165,153			(47,237)		19,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	1	2,411,886	610.87		191,263		146,600		85,593			(44,803)		14,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	136,649	588.78		12,394		10,314		8,014			(2,119)		880		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	797,360	548.85		85,238		84,181		90,016			(1,516)		5,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	1	610,548	549.05	44,326			15,121		35,799			(10,975)		2,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	3,404,289	570.86		333,280		319,451		272,541			(15,565)		23,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	1,386,796	592.26	100,959			47,830		43,035			(25,101)		6,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2020	11/29/2022	1	476,224	535.33	35,263			7,334		29,769			(8,767)		1,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	11/29/2022	1	159,694	535.33	11,915			2,482		9,983			(2,966)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	11/29/2022	1	96,541	535.33	7,417			1,553		6,035			(1,852)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	11/29/2022	1	119,577	535.33		16,538		10,493		7,475			(6,151)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	705,171	589.55		63,254		52,595		40,759			(10,861)		4,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2022	1	748,946	538.17	55,347			13,761		47,298			(13,723)		2,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/29/2022	1	1,676,308	538.17	123,815			30,954		105,864			(30,741)		5,919		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	08/18/2022	1	96,294	505.46	20,053			2,412		9,829			(9,051)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/09/2022	1	157,407	507.23	11,806			1,140		15,792			(2,931)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	406,610	552.11		42,613		42,613		42,613					2,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	1	1,323,075	591.15		114,843		93,546		74,031			(21,395)		8,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,615,873	607.63	124,745			91,800		62,585			(30,888)		9,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023	1	1,575,306	607.63	121,771			89,656		61,145			(30,110)		9,554		0001
Purchased Call/S&P 500 INDEX/SPXB176$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	10/07/2022	1	1,634,000	99.45	155,393			21,063		113,028			(38,635)		4,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	156,523	552.85	10,586			3,378		8,151			(2,632)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/17/2023	1	70,577	552.85	4,979			1,593		3,675			(1,245)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2021	02/17/2023	1	124,397	552.85	9,095			2,914		6,478			(2,277)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2021	05/05/2023	1	2,896,562	594.19	185,193			78,893		76,502			(46,234)		13,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	02/17/2023	1	160,371	552.85	9,726			3,160		8,351			(2,462)		639		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2020	11/03/2022	1	1,060,095	511.52	78,447			13,470		105,025			(19,451)		3,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2020	11/03/2022	1	1,021,549	511.52	77,187			13,272		101,206			(19,164)		3,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2020	11/03/2022	1	163,170	511.52	13,165			2,273		16,165			(3,273)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/03/2022	1	65,045	511.52	5,854			1,014		6,444			(1,464)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2020	11/03/2022	1	61,204	511.52	5,700			990		6,064			(1,429)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024	1	615,987	589.55		55,377		46,084		35,770			(9,469)		3,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/29/2024	1	584,822	570.86		57,546		55,175		49,530			(2,669)		4,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SE	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	10/04/2022	1	1,928,000	4201.73	80,398			21,041		120			(39,868)		4,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	11/29/2022	1	1,919,362	4372	72,663			30,734		275			(36,432)		6,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2023	1	5,143,148	594.19	361,049			154,735		139,394			(89,276)		23,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2020	08/18/2022	1	647,258	501.65	50,551			3,333		70,861			(12,534)		1,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2023	1	2,761,337	627.55	197,436			117,431		55,757			(48,953)		15,055		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/07/2023	1	412,911	627.55	29,359			17,486		8,338			(7,289)		2,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2023	1	2,938,879	558.94	206,309			74,532		146,488			(51,014)		12,497		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/10/2022	06/09/2023	1	2,643,000	3890.52	143,251			136,486		117,008			(7,871)		12,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	2,850,618	588.45	206,385			93,915		91,676			(51,313)		13,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	1	3,304,654	580.4	241,570			96,362		111,354			(59,814)		14,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	72,248	545.48		8,178		7,999		8,380			(190)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	1	1,040,061	618.14	74,468			45,111		26,088			(18,464)		5,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	276,755	598.58	20,923			13,370		10,554			(5,202)		1,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	554,042	578.76		48,368		40,804		38,096			(7,609)		3,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	854,774	547.31		93,085		91,936		98,227			(1,649)		6,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	1	525,568	577.98	38,577			17,010		20,554			(9,565)		2,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	10/12/2022	1	1,608,641	4222	81,561			23,466		880			(40,780)		4,293		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	578,363	604.35	46,153			33,914		23,384			(11,475)		3,495		0001
Purchased Call/S&P 500 INDEX/SPXB170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/08/2022	1	1,566,000	99.6	150,493			1,455		56,675			(37,416)		1,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	3,609,440	507.38	262,406			17,735		355,172			(65,152)		6,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/19/2022	1	211,647	507.38	15,534			1,051		20,826			(3,862)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/19/2022	1	193,600	507.38	15,061			1,021		19,050			(3,760)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	1,247,757	618.62	95,453			64,602		35,575			(23,732)		7,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	143,568	572.75		13,840		13,269		11,896			(643)		993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	1,860,031	588.36		159,405		133,900		104,043			(26,021)		12,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	1	1,090,970	583.07	76,477			32,986		37,736			(18,962)		5,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/11/2023	1	1,357,679	583.07	84,431			36,467		46,962			(20,963)		6,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/08/2022	1	1,514,710	4231	66,352			1,290		56			(32,994)		1,121		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/26/2022	01/26/2023	1	2,389,000	4184.25		107,266		61,759		14,104			(45,551)		9,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2023	1	2,562,000	4099.07		130,662		100,066		39,355			(30,786)		11,200		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	1,966,227	613.86	158,281			111,561		64,333			(39,245)		11,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	1	636,163	614.8	47,267			28,633		16,948			(11,720)		3,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	919,730	601.4	66,221			42,025		33,563			(16,419)		5,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	269,588	601.4	20,109			12,832		9,838			(4,993)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	4,421,206	575.46		446,984		411,421		324,269			(36,077)		29,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	1	100,109	575.46		10,312		9,504		7,342			(819)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	1	369,395	536.46	27,077			7,030		24,507			(6,714)		1,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	11/25/2022	1	111,440	535.33	8,287			1,690		6,894			(2,075)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2023	1	537,805	548.53	37,431			11,466		30,111			(9,281)		2,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/09/2023	1	1,568,462	548.53	111,316			34,145		87,816			(27,638)		6,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/09/2023	1	67,376	548.53	4,906			1,517		3,772			(1,228)		264		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/09/2023	1	215,967	548.53	15,906			4,927		12,092			(3,988)		846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2020	12/08/2022	1	1,920,982	535.36	145,995			32,087		122,230			(36,199)		6,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	1	55,983	589.41	4,120			1,921		1,820			(1,020)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	10/20/2023	1	149,556	618.54	9,851			7,258		4,129			(2,599)		855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$J	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023	1	2,946,000	4043.26	149,362			118,745		56,139			(31,509)		13,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$6	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	1,911,000	4302.87	76,822			16,431		125			(38,200)		4,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/18/2022	1	618,612	507.13	45,073			2,988		61,140			(11,206)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2020	08/18/2022	1	402,270	507.13	31,420			2,089		39,758			(7,855)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/18/2022	1	89,868	507.13	7,159			477		8,882			(1,792)		165		0001
Purchased Call/S&P 500 INDEX/SPX900I$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/04/2020	09/02/2022	1	2,601,000	99.43	263,221			22,936		139,310			(65,444)		5,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023	1	2,358,014	622	178,737			123,005		65,417			(44,196)		13,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023	1	2,872,522	616.69	205,385			113,695		65,454			(50,785)		15,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	3,970,472	612.49	306,520			203,365		124,308			(76,000)		22,861		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	1,117,676	505.74	84,608			10,576		118,049			(20,978)		2,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	3,212,303	610.02	235,783			153,081		102,748			(58,381)		18,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/28/2022	1	247,989	532.44	19,046			3,930		16,439			(4,716)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	8,721,284	577.18		882,594		813,585		625,412			(70,028)		59,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	1	350,640	610.25	26,263			15,873		10,161			(6,512)		1,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	1	2,941,890	601.52	211,522			133,256		106,071			(52,374)		16,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	1	1,459,384	557.47	106,243			37,265		73,041			(26,306)		6,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/30/2022	1	3,260,246	507.17	242,236			30,280		335,726			(60,061)		8,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	1	1,075,459	575.87	79,261			31,138		39,510			(19,652)		4,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/15/2022	1	1,567,583	500.07	113,179			2,189		175,123			(28,139)		1,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/15/2022	1	276,543	500.07	19,759			383		30,894			(4,933)		280		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2020	09/09/2022	1	4,686,264	509.99	339,286			32,759		445,956			(84,240)		10,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/09/2022	1	248,914	509.99	19,450			1,883		23,687			(4,856)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/09/2022	1	59,322	509.99	4,450			434		5,645			(1,117)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A\$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2023	1	380,126	606.25	28,585			15,667		10,519			(7,088)		1,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/29/2024	1	3,873,503	572.75		373,406		358,018		305,081			(17,320)		26,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X\$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2021	02/24/2023	1	641,680	543.14	46,458			15,272		41,477			(11,551)		2,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/15/2021	10/14/2022	1	2,162,000	4286.89	91,020			26,548		751			(45,260)		5,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	07/15/2022	1	102,669	498.82	9,003			183		11,726			(2,365)		104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/29/2023	1	146,872	609.11	11,148			7,901		5,317			(2,764)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K\$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2023	1	2,350,296	602.63	185,673			135,429		90,479			(46,037)		14,187		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	1	1,800,000	3952.39		92,700		81,719		53,963			(11,175)		8,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	1	2,930,605	621.66	217,451			147,460		80,043			(53,842)		17,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/22/2022	1	440,424	530.83	33,957			8,116		31,859			(8,419)		1,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	12/22/2022	1	144,013	530.83		20,653		13,716		10,417			(7,065)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	692,409	616.13	51,377			29,307		16,427			(12,774)		3,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	1,574,184	552.5		164,345		164,345		164,345					11,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	127,030	569.65		12,665		12,144		10,914			(587)		880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	1	156,314	554.8	11,333			4,158		8,517			(2,814)		668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/20/2022	1	2,030,000	4243.61	84,651			18,889		14			(41,978)		4,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/18/2022	1	547,953	527.95	41,973			8,072		39,307			(10,407)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	1	439,826	620.94	31,404			17,772		9,461			(7,786)		2,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	77,023	586.8	5,684			2,587		2,559			(1,413)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	1	3,561,309	615.82	273,865			181,323		104,622			(67,903)		20,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	1	59,457	542.16	4,358			1,433		3,912			(1,084)		241		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	1	805,860	556.46	56,330			19,499		41,099			(13,967)		3,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	1	2,951,109	556.46	215,527			74,914		150,508			(53,512)		12,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	1	298,755	556.46	22,114			7,697		15,237			(5,498)		1,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/10/2023	1	261,249	556.46	19,929			6,956		13,324			(4,982)		1,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023	1	1,444,000	3950.71		73,644		61,877		45,298			(11,904)		6,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	212,464	500.58	16,870			1,140		23,711			(4,188)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/18/2022	1	584,271	527	45,281			8,708		42,731			(11,227)		1,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	2,491,000	4192.66		115,084		76,083		19,115			(39,521)		10,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	1,012,000	3791.07		57,583		56,155		60,454			(2,034)		4,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	53,349	528.43	4,092			790		3,784			(1,016)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	1	2,349,993	593.39	165,205			77,035		70,622			(40,906)		11,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/16/2023	1	3,723,103	582.38		142,626		142,626		145,596			(405)		18,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	1	1,215,181	587.25	90,045			43,291		42,751			(22,326)		5,958		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	1,323,705	512.24	99,410			14,417		125,253			(24,716)		3,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/05/2022	1	1,849,000	4309.16	75,994			7,388					(37,788)		2,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	1	219,397	579.16	16,126			6,955		8,197			(3,998)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXB171$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	1,967,000	99.6	184,701			4,319		76,331			(45,733)		2,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/26/2022	1	854,705	511.5	68,035			5,233		76,331			(16,869)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023	1	540,474	620.94	34,921			19,790		11,626			(8,670)		2,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	08/17/2023	1	97,357	620.94	5,111			3,092		2,094			(1,351)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	742,496	595.64		72,542		64,437		41,955			(8,359)		4,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2022	1	875,281	511.79	64,158			9,870		84,728			(15,908)		2,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	686,255	511.79	53,033			8,204		66,431			(13,185)		1,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/04/2022	1	68,598	500.79	5,109			239		7,644			(1,269)		106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2022	1	1,474,000	4344.72	60,729			8,867		2			(30,115)		2,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	1	1,408,680	592.26	102,693			48,874		44,144			(25,427)		6,868		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/11/2023	1	2,406,554	4058		115,546		91,662		42,148			(24,577)		10,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	519,218	499.3	39,357			1,892		59,210			(9,758)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/14/2022	1	185,815	510.64	14,215			2,059		18,113			(3,529)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	6,220,133	596.1		610,195		550,766		334,046			(60,101)		41,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	315,076	594.37		31,445		28,382		18,488			(3,097)		2,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/14/2022	01/13/2023	1	1,735,117	4371		72,401		39,528		2,303			(33,217)		6,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	1	158,600	555.19	11,657			4,201		8,471			(2,886)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	1	365,973	550.37	26,716			8,697		20,288			(6,624)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	886,597	572.75		85,557		82,036		73,626			(3,963)		6,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/28/2023	1	3,118,789	545.81	218,939			72,779		193,693			(54,137)		12,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	1	924,300	552.74	67,751			23,452		50,644			(16,799)		3,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	3,039,000	4241.67		137,971		83,166		16,526			(55,340)		11,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	321,979	500.5	24,020			1,155		35,952			(5,956)		506		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	100,171	614.39	7,763			5,097		2,968			(1,928)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	1	2,732,716	552.03	191,017			65,161		151,456			(47,297)		11,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	1	502,457	549.32	36,328			12,392		29,312			(8,995)		2,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2022	1	320,272	494.89	24,821			819		38,931			(6,146)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	439,021	570.86		43,244		41,464		37,222			(2,003)		3,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	1	216,834	541.34	16,089			5,334		14,576			(3,984)		883		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	2,729,000	4137.63		129,082		90,357		29,194			(39,363)		11,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	64,654	589.28		5,366		4,203		3,547			(1,179)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,529,542	604.35	122,363			90,047		62,228			(30,298)		9,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	537,472	539.26	38,805			10,881		34,757			(9,648)		2,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	68,967	509.82	5,352			795		6,848			(1,325)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	476,888	500.07	34,479			806		53,359			(8,537)		530		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	203,892	498.42	15,068			352		23,486			(3,731)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	23,869	614.4	1,805			1,029		585			(449)		127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	128,723	548.66		13,979		13,979		13,979					910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	1	1,013,761	542.87	73,700			24,227		65,852			(18,324)		4,102		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/03/2021	12/02/2022	1	2,048,000	4326.63	89,498			38,285		578			(44,503)		6,673		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/22/2023	1	1,940,387	4173		100,101		66,173		18,222			(34,017)		7,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	244,943	497.92	18,224			451		28,474			(4,506)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	961,186	596.72		92,947		82,562		53,575			(10,710)		6,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/18/2022	1	1,727,964	4288	79,653			24,320		502			(39,937)		4,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/09/2021	09/07/2022	1	1,884,277	4372	71,167			13,480		16			(35,485)		4,096		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	1	1,464,340	4220		60,610		37,818		7,260			(22,834)		5,749		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/20/2022	1	1,992,519	4360	103,081			49,525		1,497			(51,540)		6,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	1	3,311,627	595.48	232,807			110,800		97,415			(57,645)		16,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/14/2022	01/13/2023	1	3,932,000	4349.09		174,974		95,529		6,195			(80,277)		14,443		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	321,111	527.74	24,854			4,799		23,101			(6,171)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/12/2022	1	263,765	493.74	19,624			297		33,034			(4,852)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	1,070,133	570.86		105,194		100,853		90,534			(4,886)		7,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	1	183,763	542.16	13,507			4,477		12,172			(3,344)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	1	838,203	542.87	61,021			20,228		54,812			(15,109)		3,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2023	1	1,766,131	4117		100,403		72,077		19,222			(28,845)		7,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	1	564,352	547.53	40,690			13,638		33,832			(10,089)		2,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2022	1	78,989	503.39	6,446			992		8,837			(1,598)		220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$A	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/14/2022	01/11/2023	1	2,039,387	4367		85,811		46,631		2,704			(39,587)		7,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$O	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/17/2022	06/15/2023	1	1,325,736	3810		68,142		66,429		73,080			(2,440)		6,491		0001
Purchased Call/S&P 500 INDEX/SPX621H$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2020	09/30/2022	1	1,958,000	99.5	184,835			23,104		160,755			(45,829)		4,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/22/2022	1	1,273,708	531.79	97,057			23,198		90,442			(24,065)		4,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023	1	1,002,440	609.38	74,983			46,516		30,524			(18,566)		5,578		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/25/2023	1	1,611,953	609.38	99,710			62,631		49,083			(25,066)		8,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	09/25/2023	1	181,063	609.38		11,463		8,703		5,513			(2,799)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	1	2,717,749	583.55	197,852			88,448		95,819			(48,989)		12,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	690,318	588.23		69,653		63,443		44,492			(6,289)		4,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	1	155,470	557.75	11,272			3,954		7,739			(2,791)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	63,451	505.33	4,791			349		6,511			(1,185)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	1	2,579,135	544.7	186,987			62,928		164,036			(46,363)		10,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	1,291,044	498.32	95,537			2,234		148,971			(23,656)		1,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	1	973,845	589.5		83,264		68,624		56,459			(14,994)		6,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	184,975	589.77		17,628		15,210		11,089			(2,436)		1,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/26/2022	1	2,942,155	516.74	219,191			16,861		234,473			(54,347)		5,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2020	08/04/2022	1	158,045	500.79	12,093			568		17,610			(3,007)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/04/2022	1	132,549	500.79	10,307			485		14,770			(2,566)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	08/04/2022	1	58,768	500.79		10,983		3,523		6,548			(7,424)		91		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13TSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	2,814,000	3791.07		159,272		155,280		166,845			(5,688)		13,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	1	3,030,215	586.72	212,418			94,960		100,379			(52,596)		14,319		0001
Purchased Call/S&P 500 INDEX/SPXG13GS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/02/2022	07/28/2023	1	2,060,000	4400		159,175		138,659		68,104			(20,777)		10,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/18/2022	1	3,327,418	528.48	253,217			48,695		236,105			(62,784)		10,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	692,639	621.66	51,255			34,689		18,762			(12,743)		4,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517DSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	1,438,133	505.7	106,853			7,222		146,184			(26,530)		2,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	1	647,213	599.82	49,771			35,756		27,836			(12,340)		3,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	1,317,845	529.22	100,156			19,341		91,961			(24,867)		4,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2020	12/07/2022	1	1,436,611	537.52	106,453			23,250		87,098			(26,394)		4,756		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2020	12/07/2022	1	693,426	537.52	51,266			11,212		42,041			(12,729)		2,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517QS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/11/2022	1	909,948	524.56	70,612			12,900		69,227			(17,508)		2,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	1	2,652,539	557.53	185,678			68,125		137,277			(46,101)		11,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	740,491	557.53	55,185			20,275		38,323			(13,720)		3,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/24/2023	1	55,084	557.53	4,117			1,519		2,851			(1,031)		236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	1	289,403	612.75	21,879			12,202		7,171			(5,425)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/17/2022	1	79,752	500.3	6,340			409		8,935			(1,572)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	1	594,298	576.84	41,779			16,100		21,017			(10,387)		2,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO501SR	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/09/2021	07/08/2022	1	2,741,000	4254.09	112,107			2,180		101			(55,745)		2,029		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13QS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2023	1	1,715,274	4267		71,781		43,109		7,618			(28,950)		6,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	1,784,989	512.24	134,231			19,941		169,609			(33,236)		4,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	90,361	498.34	6,931			333		10,476			(1,718)		142		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	1	1,065,192	554.52	77,439			28,412		58,344			(19,227)		4,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	258,045	495.93	20,437			983		31,151			(5,067)		405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/09/2022	1	1,839,000	4408.9	79,261			35,447		674			(39,413)		6,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2022	1	254,431	502.59	19,897			1,449		27,454			(4,920)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	1	228,454	615.33	17,134			9,804		5,558			(4,242)		1,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	1	1,154,943	546.22	84,195			25,906		67,657			(20,876)		4,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	146,873	546.16		16,141		15,941		17,027			(287)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2022	1	487,747	496.72	36,874			862		57,839			(9,130)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/09/2022	1	98,592	514.14	6,698			647		8,557			(1,663)		217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/09/2022	1	101,734	514.14	7,165			693		8,830			(1,781)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	1	412,458	549.86	29,821			9,462		22,788			(7,394)		1,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	1	1,487,873	545.81	104,300			34,575		92,189			(25,825)		6,058		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2023	1	1,961,740	4147		109,443		72,452		20,965			(37,089)		7,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	1	3,037,764	4167		130,768		91,428		28,398			(39,987)		12,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2020	08/26/2022	1	228,351	517.15	16,921			1,302		18,029			(4,195)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS175SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2022	1	103,378	492.37	7,712			74		13,236			(1,912)		77		0001
Purchased Call/S&P 500 INDEX/SPXB175SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/16/2022	1	2,327,000	99.45	199,424			21,209		127,474			(49,582)		5,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/15/2022	1	176,174	500.07	12,803			248		19,681			(3,201)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	1	219,793	615.33	16,441			9,378		5,294			(4,088)		1,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024	1	587,248	562.51		60,663		59,157		55,615			(1,747)		4,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024	1	265,770	555.5		26,869		26,869		26,869					1,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023	1	2,156,834	601.03	160,900			102,674		78,847			(39,949)		12,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2020	07/26/2022	1	165,228	495.99	12,623			434		19,731			(3,121)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2021	03/17/2023	1	405,304	556.2	29,344			10,497		21,071			(7,296)		1,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2021	02/23/2023	1	1,312,371	551.36	94,622			30,804		71,364			(23,461)		5,299		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	10/15/2021	10/12/2022	1	1,670,662	4483	38,994			11,219		37			(19,497)		4,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	561,878	497.24	43,714			2,102		66,370			(10,839)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	2,956,377	501.41	217,885			10,475		324,780			(54,024)		4,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007S2	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	08/13/2021	08/12/2022	1	1,516,061	4319	65,900			7,688		2			(32,769)		2,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/10/2020	12/09/2022	1	1,025,148	532.98	78,116			17,347		68,907			(19,395)		3,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	555,978	510.8	42,588			6,327		54,238			(10,545)		1,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	1	85,671	627.17	5,715			3,421		1,750			(1,419)		468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	601,601	586.31		53,001		43,618		36,071			(9,610)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	492,341	590.54		46,526		40,144		29,230			(6,428)		3,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	1,203,525	614.98	92,671			61,059		35,619			(22,946)		6,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	1	1,315,434	578.48	98,131			47,439		55,229			(24,398)		6,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	4,412,483	592.75		383,445		319,098		230,045			(65,569)		28,428		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	61,845	543.9		6,964		6,878		7,336			(124)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/19/2022	1	133,262	507.38	11,473			783		13,113			(2,876)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	566,601	595.31	42,665			27,017		22,851			(10,579)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2022	1	79,832	501.5	6,666			1,026		9,208			(1,653)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2020	12/09/2022	1	176,122	532.02	13,579			3,015		12,071			(3,371)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/26/2022	1	939,041	514.97	71,555			5,504		77,863			(17,742)		1,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023	1	3,140,577	612.38	227,064			140,861		90,776			(56,222)		17,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	1	277,345	540.15	19,442			5,208		17,352			(4,821)		1,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023	1	2,150,787	590.99	156,577			66,981		59,886			(38,769)		9,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	1	1,451,396	618.01	108,274			71,390		40,920			(26,773)		8,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	776,512	590.79		68,954		57,383		44,372			(11,791)		5,003		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	803,570	553.66		82,848		82,848		82,848					5,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	1	106,661	511.78	8,000			1,154		10,192			(1,983)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	1	394,255	548.32	29,057			9,220		22,446			(7,204)		1,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	818,152	569.94		80,915		77,558		69,615			(3,779)		5,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/12/2023	1	696,047	540.15	49,225			13,203		43,548			(12,222)		2,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U8T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/12/2023	1	172,486	540.15	12,013			3,240		10,791			(2,987)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2022	1	1,776,373	506.74	129,142			7,096		175,755			(32,020)		2,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/10/2022	1	456,777	506.74	32,766			1,803		45,194			(8,135)		765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	08/10/2022	1	136,535	506.74	10,123			558		13,509			(2,517)		229		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	1	2,202,000	3962.3		112,302		100,448		89,015			(12,649)		10,357		0001
Purchased Call/S&P 500 INDEX/SPX721R$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024	1	1,842,011	3919		74,481		70,632		63,953			(3,942)		12,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	1	2,089,618	613.36	155,050			85,736		50,594			(38,391)		10,979		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2023	1	2,518,031	620.59	180,039			101,396		54,181			(44,518)		13,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/19/2022	1	1,444,366	504.87	107,461			7,233		149,355			(26,644)		2,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	360,565	592.75		31,261		25,993		19,988			(5,368)		2,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/21/2022	01/18/2023	1	1,880,585	4284		68,629		38,532		4,389			(30,333)		6,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/18/2022	1	1,069,575	530.55	79,362			15,262		72,691			(19,678)		3,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170T$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	489,948	530.55	36,662			7,080		33,298			(9,103)		1,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/11/2022	1	169,867	525.51	13,029			2,380		12,677			(3,230)		515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2022	1	1,656,022	4381	70,006			12,124		2			(34,906)		3,440		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/31/2023	1	2,100,000	4135.48		105,840		80,262		24,081			(26,169)		9,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	1,403,868	594.9		138,000		121,910		75,002			(16,235)		9,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2020	12/16/2022	1	493,235	537.02	36,450			8,412		30,945			(9,038)		1,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	1	1,720,000	4220.9	50,740			10,524		1,704			(12,546)		5,550		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/26/2021	03/24/2023	1	1,510,315	4259	50,540			18,568		9,249			(12,565)		6,459		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2021	02/23/2023	1	1,803,396	554.08	130,158			42,431		92,945			(32,316)		7,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/23/2023	1	295,169	554.08	19,487			6,379		15,213			(4,845)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2021	02/23/2023	1	102,543	554.08	6,922			2,272		5,285			(1,730)		414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/29/2022	1	2,602,000	4283.63	106,942			8,318					(53,177)		3,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2020	11/28/2022	1	633,849	533.24	48,236			9,952		41,318			(11,944)		2,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	11/28/2022	1	137,783	533.24	17,046			4,599		8,981			(5,529)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2022	1	146,130	496.72	11,047			273		17,337			(2,732)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2021	02/03/2023	1	1,281,821	539.77	89,215			26,593		85,089			(22,120)		4,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	1	149,311	539.77	11,317			3,392		9,911			(2,814)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	1	131,655	589.41	9,677			4,491		4,238			(2,406)		633		0001
Purchased Call/S&P 500 INDEX/SPXC13B$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2020	09/16/2022	1	1,151,000	3357.01	48,687			5,171		72,672			(12,088)		2,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$L	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	11/10/2023	1	2,618,000	4715.78	89,012			61,019		7,984			(22,070)		15,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/13/2022	1	2,689,000	4040.83	94,384			9,594		3,712			(23,338)		6,095		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$J	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024	1	2,327,000	4297.46		143,576		126,835		63,825			(16,891)		15,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/06/2021	07/06/2022	1	1,599,000	4233.3	64,600			890		7			(32,034)		1,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2022	1	1,263,262	501.01	93,608			4,500		139,779			(23,210)		1,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2020	11/18/2022	1	506,984	527.69	38,987			7,498		36,562			(9,667)		1,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	778,183	599.33	55,951			35,431		29,407			(13,873)		4,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2022	1	3,307,956	509.79	248,758			38,271		331,917			(61,678)		9,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	10/21/2022	1	66,845	509.79	12,868			5,696		6,707			(7,166)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023	1	1,314,946	613.04	100,988			70,608		43,729			(25,039)		7,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/02/2023	1	370,259	597.49	26,998			17,055		14,262			(6,722)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	1	219,039	550.23	15,245			5,110		12,480			(3,780)		897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/02/2023	1	1,506,256	550.23	101,151			33,949		85,818			(25,114)		6,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/02/2023	1	63,287	550.23	4,804			1,628		3,606			(1,204)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/22/2022	1	888,776	534.41	65,592			15,677		59,942			(16,263)		3,077		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/22/2022	1	559,170	534.41	42,031			10,101		37,712			(10,436)		1,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2020	12/22/2022	1	181,309	534.41	14,039			3,388		12,228			(3,515)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/26/2023	1	2,065,650	612.38	149,553			92,854		59,875			(36,980)		11,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ES$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2020	08/26/2022	1	679,763	512.85	53,225			4,094		59,011			(13,197)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174S$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2020	07/05/2022	1	800,809	492.15	59,420			326		102,949			(14,673)		469		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO058$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	10/16/2023	1	1,514,000	4608.83	50,719			32,929		6,709			(12,558)		8,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13R$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024	1	1,604,143	4283		94,013		79,989		46,485			(14,334)		10,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13T$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	2,151,000	4286.35		113,143		108,448		67,853			(5,284)		14,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13N$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023	1	1,337,134	4369	45,461			18,461		7,858			(11,303)		6,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023	1	914,756	590.19	66,594			30,906		28,998			(16,557)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXB13Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	08/03/2022	1	1,312,000	3294.61	54,317			2,462		92,967			(13,468)		2,002		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Q$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	1	1,461,982	4622		48,978		39,304		15,679			(9,822)		9,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO501$N	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2021	06/09/2023	1	1,533,000	4460.27	48,290			22,846		6,384			(11,990)		7,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13L$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/15/2022	1	1,882,000	4109.15	67,376			12,679		3,594			(16,660)		5,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13L$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/15/2022	1	3,242,000	4180.43	97,260			18,303		2,425			(24,049)		9,967		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13M$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2021	02/01/2023	1	1,817,457	4243	66,112			19,687		8,131			(16,482)		6,991		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/29/2022	1	750,734	538.17	53,163			13,327		47,411			(13,291)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2020	09/09/2022	1	907,575	508	67,433			6,511		89,743			(16,743)		2,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2021	03/03/2023	1	1,247,916	548.33	91,223			30,870		73,634			(22,680)		5,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/15/2024	1	2,188,339	587.6		198,264		169,668		126,468			(28,789)		14,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2021	03/10/2023	1	1,454,404	553.46	105,590			36,550		78,603			(26,180)		6,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/13/2023	1	6,210,154	595.48	436,574			208,092		183,294			(107,951)		30,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2022	1	1,473,000	4343.98	60,688			7,690		1			(30,094)		2,643		0001
Purchased Call/S&P 500 INDEX/SPX715NSJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2022	01/02/2024	1	1,537,273	4774		57,667		43,687		17,037			(14,021)		9,444		0001
Purchased Call/S&P 500 INDEX/SPXB13T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/15/2022	1	1,220,000	3224.73	52,704			1,019		99,210			(13,104)		1,237		0001
Purchased Call/S&P 500 INDEX/SPX9057$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	1	246,586	3876.5	9,962			3,229		8,834			(2,470)		994		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/10/2020	07/11/2022	1	1,687,000	3858.55	77,939			1,072		3,766			(19,298)		1,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023	1	2,067,000	4657.75	79,993			58,346		18,113			(19,834)		12,477		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$K	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024	1	2,285,000	4380.68		119,734		105,773		50,054			(14,086)		15,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/12/2022	1	1,747,165	4163	50,822			7,240		358			(12,653)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2020	08/26/2022	1	672,621	518.45	49,612			3,832		51,528			(12,318)		1,329		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2020	08/26/2022	1	92,004	518.45	7,081			549		7,048			(1,770)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/26/2022	1	78,949	518.45	6,630			515		6,048			(1,660)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	1	834,417	579.92	60,746			26,201		30,715			(15,062)		3,876		0001
Purchased Call/S&P 500 INDEX/SPXF13V$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024	1	1,616,869	4358	67,889			53,898		34,746			(14,046)		10,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	1	2,551,000	4258.61	85,203			31,600		14,053			(21,068)		10,991		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024	1	2,392,000	4346.58	125,580			106,924		59,424			(19,069)		15,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	1	2,574,165	547.26	186,112			62,378		155,094			(46,146)		10,545		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2021	11/02/2022	1	1,496,212	4681	27,798			9,821		6			(14,173)		4,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	1	2,124,061	582.77	141,308			57,303		69,170			(35,085)		9,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	1,469,000	4368.17	50,387			20,625		7,527			(12,459)		6,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/23/2022	1	1,685,405	4008	63,146			7,336		3,563			(15,765)		4,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024	1	1,903,650	4284	96,484			87,689		54,340			(9,145)		12,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2021	02/06/2023	1	2,469,000	4313.08	76,539			23,162		6,207			(18,952)		9,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	1	634,832	620.93	48,184			33,292		18,055			(11,947)		3,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	1,077,786	596.39	80,187			50,778		42,718			(19,882)		6,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	351,863	550.67		36,910		36,453		39,009			(656)		2,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$5	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2021	11/08/2022	1	2,577,365	4421	106,718			38,861		432			(53,507)		7,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	1	303,045	572.97	22,304			8,595		11,608			(5,545)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	1	425,377	618.65	31,520			18,869		10,274			(7,826)		2,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2022	1	372,167	491.53	28,099			270		48,281			(6,967)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	1	397,405	616.77	31,554			21,802		12,103			(7,824)		2,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2020	12/09/2022	1	274,783	535.61	19,793			4,408		17,496			(4,941)		915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2022	1	1,412,293	4573	27,713			8,569		5			(13,818)		3,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/11/2022	1	2,550,889	494.63	187,235			2,575		314,753			(46,361)		2,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	1	736,986	539.85	53,726			16,081		48,514			(13,339)		2,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0133$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	1	2,274,000	4256.86		105,741		98,489		74,825			(7,377)		15,519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00073$K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/21/2021	05/23/2023	1	1,719,000	4382.16	53,633			24,017		4,830			(13,262)		8,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/11/2022	1	544,649	493.74	40,467			557		68,181			(10,020)		473		0001
Purchased Call/S&P 500 INDEX/SPX905JS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	1	1,521,000	4436.75	59,927			33,339		24,917			(14,859)		8,021		0001

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Purchased Call/S&P 500 INDEX/SPXG13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	10/20/2023	1	2,060,000	4600		134,045		119,486		57,504			(14,755)		11,775		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO058SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	2,621,000	4668.89	82,562			53,983		9,234			(20,471)		14,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2020	11/07/2022	1	1,749,000	4087.58	62,964			11,172		2,909			(15,590)		5,219		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/12/2022	1	2,683,299	4052	95,567			5,552		2,126			(23,859)		4,605		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023	1	1,326,000	4593.74	46,410			28,718		9,433			(11,539)		7,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/27/2022	1	1,409,738	4078	44,075			5,335		1,022			(10,943)		3,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2020	09/16/2022	1	213,468	515.13	15,818			1,673		18,228			(3,922)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	475,735	566.82		48,382		46,521		42,370			(1,922)		3,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	08/11/2022	1	1,110,316	502.33	84,606			4,765		119,757			(20,978)		1,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/03/2023	1	3,440,869	608.97	253,248			138,451		90,028			(62,792)		17,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/28/2023	1	604,557	596.94	45,221			28,201		23,339			(11,212)		3,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/28/2023	1	836,496	596.94	61,327			38,617		32,292			(15,353)		4,670		0001
Purchased Call/S&P 500 INDEX/SPX621JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2022	1	1,567,000	99.45	138,836			29,369		52,772			(34,424)		5,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/19/2023	1	2,077,834	583.55	150,851			67,091		72,572			(37,505)		9,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2020	08/17/2022	1	598,254	505.32	44,570			2,877		61,175			(11,051)		1,085		0001

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Purchased Call/S&P 500 INDEX/SPXE13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023	1	1,918,000	4432.99	79,789			48,601		34,038			(19,838)		10,553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024	1	1,799,000	4281.05		94,268		85,710		56,474			(8,898)		12,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/07/2023	1	1,659,138	4449	53,608			25,319		8,732			(13,365)		8,030		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2024	1	1,684,524	4440		82,645		66,299		25,525			(16,597)		10,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	01/26/2024	1	1,507,940	4236		110,097		88,139		44,912			(22,294)		9,463		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2024	1	1,835,063	4299		120,528		103,714		48,019			(17,218)		11,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023	1	2,160,000	4457.33	63,288			28,799		10,548			(15,735)		10,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/18/2023	1	1,993,000	4685.83	51,220			31,282		4,895			(12,682)		11,003		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013M$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2021	02/07/2023	1	1,494,000	4253.38	52,589			15,964		7,368			(13,004)		5,826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/27/2022	1	1,802,741	4292	72,576			5,271		662			(36,288)		2,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2023	1	6,103,387	593.39	429,068			200,389		184,036			(106,095)		29,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2021	02/24/2023	1	136,917	545.81	9,291			3,080		8,424			(2,329)		554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	1,827,000	3953.5		92,812		81,210		53,431			(12,239)		8,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/16/2023	1	1,666,415	617.89	130,647			90,268		49,829			(32,393)		9,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/16/2023	1	90,364	617.89	6,942			4,803		2,702			(1,724)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/07/2023	1	1,198,423	621.66	89,043			60,422		32,823			(22,017)		6,978		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N\$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2022	1	518,486	508.36	39,716			6,110		53,347			(9,847)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E\$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/26/2022	1	522,687	516.63	38,992			2,999		41,759			(9,668)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	1,172,239	500.05	84,870			3,847		132,452			(21,043)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	08/03/2022	1	1,470,439	500.05	107,654			4,887		166,145			(26,729)		2,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	08/03/2022	1	159,107	500.05	11,973			544		17,978			(2,977)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2020	08/03/2022	1	227,014	500.05	17,551			801		25,650			(4,370)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2021	03/22/2023	1	1,600,457	561.32	112,192			40,685		76,045			(27,817)		6,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/22/2023	1	2,566,811	561.32	174,225			63,267		121,962			(43,257)		10,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/22/2023	1	130,765	561.32	8,408			3,057		6,213			(2,090)		557		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/27/2020	08/26/2022	1	1,458,560	4023	62,118			4,798		1,360			(15,423)		2,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/03/2021	09/05/2023	1	1,498,000	4716.44	47,337			28,063		2,942			(11,705)		8,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	1	2,075,000	4635.18	51,045			26,751		7,833			(12,639)		10,614		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	1	2,004,000	4368.43	67,535			26,940		3,962			(16,722)		8,947		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	1	359,892	584.99	26,956			13,013		13,240			(6,693)		1,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	1	881,807	626.29	65,430			38,377		17,796			(16,223)		4,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	1	1,391,347	613.38	99,620			56,515		35,111			(24,700)		7,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	1,978,192	579.09		196,237		180,893		138,610			(15,570)		13,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	1	1,081,024	611.26	76,753			42,066		27,213			(19,030)		5,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	1	310,276	611.26	22,969			12,641		7,811			(5,703)		1,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	1	6,344,873	611.26	484,953			267,260		159,724			(120,572)		33,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	1,031,722	593.74		94,299		81,364		58,815			(13,029)		6,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/21/2024	1	100,491	593.74		9,911		8,731		5,729			(1,190)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	1,526,779	567.98		149,472		140,655		126,448			(8,997)		10,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SL	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/28/2023	1	2,521,000	4130.85		126,806		94,319		33,592			(32,657)		10,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2022	1	503,075	536.79	37,127			8,517		31,648			(9,205)		1,707		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2020	12/15/2022	1	484,089	536.79	35,838			8,232		30,454			(8,898)		1,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2020	12/15/2022	1	472,425	536.79	35,512			8,191		29,720			(8,829)		1,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/05/2022	1	2,567,935	4301	108,182			10,518					(53,794)		4,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/06/2020	11/08/2022	1	2,890,000	4157.32	87,278			15,585		8,058			(21,581)		8,657		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2020	08/09/2022	1	2,501,000	3992.01	100,540			5,386		2,967			(24,860)		4,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023	1	2,036,000	4728.32	69,835			47,004		6,020			(17,315)		11,807		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/30/2023	1	1,289,000	4701.36	42,666			28,522		3,894			(10,564)		7,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	03/31/2023	1	1,768,242	4243	64,536			24,301		16,732			(16,023)		7,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/29/2021	01/27/2023	1	2,512,077	4259	67,420			19,556		4,685			(16,762)		9,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	1	1,968,866	537.5	142,743			38,235		129,749			(35,392)		7,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	1	892,915	536.53	65,629			17,579		59,955			(16,272)		3,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2022	1	186,994	502.38	14,399			791		20,095			(3,570)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	1	316,054	582.79	23,230			10,385		11,309			(5,752)		1,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2020	08/25/2022	1	77,736	513.61	6,066			459		6,693			(1,506)		152		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/25/2022	1	441,190	513.61	34,884			2,650		37,986			(8,673)		864		0001
Purchased Call/S&P 500 INDEX/SPX621ESP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2020	07/22/2022	1	2,119,000	99.5	194,312			5,605		84,111			(48,179)		2,601		0001
Purchased Call/S&P 500 INDEX/SPX9053SQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2020	11/10/2022	1	1,663,000	3545.53	69,181			12,544		86,669			(17,153)		5,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	2,333,705	578.78		203,966		169,362		149,196			(35,253)		14,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2020	12/16/2022	1	1,887,542	534.93	143,076			33,017		123,616			(35,475)		6,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/09/2022	1	469,214	514.14	34,497			3,340		40,723			(8,612)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	1	187,441	607.17	13,946			7,643		5,098			(3,458)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/07/2023	1	2,506,073	552.03	175,174			59,915		139,244			(43,315)		10,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	1	4,745,786	592.75	412,883			343,691		247,820			(70,506)		30,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/27/2024	1	64,544	592.75	5,112			4,262		3,370			(856)		416		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S3C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	2,228,000	3989.42		115,410		94,252		56,945			(21,877)		10,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2022	1	2,526,000	4387.38	105,334			19,442		5			(51,808)		5,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	300,772	587.68	21,956			9,991		9,821			(5,459)		1,430		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2021	02/09/2023	1	1,372,319	545.84	98,944			30,308		80,987			(24,533)		5,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2021	02/03/2023	1	2,232,411	537.12	160,734			47,911		155,639			(39,853)		8,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023	1	554,955	617.5	42,954			29,071		16,122			(10,679)		3,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/05/2023	1	65,916	588.52	4,904			2,287		2,180			(1,214)		318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$R	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2024	1	1,634,000	4202.89		92,648		85,404		62,398			(7,351)		11,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/14/2022	1	1,379,208	.3973	54,672			5,743		3,901			(13,821)		3,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/11/2022	1	996,043	494.13	73,608			1,012		123,905			(18,226)		865		0001
Purchased Call/S&P 500 INDEX/SPXA00M$L	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/10/2021	02/10/2023	1	1,561,000	3909.88	63,221			19,452		52,762			(15,675)		6,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/12/2022	1	1,512,760	.3919	74,272			4,315		4,286			(18,542)		2,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	1	2,291,000	4376.27	76,061			33,329		13,031			(18,807)		10,726		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/04/2020	09/06/2022	1	1,837,000	4067.57	62,825			5,790		1,272			(15,535)		3,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	1	2,219,000	4401.83		103,627		81,706		37,658			(22,003)		13,926		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/16/2022	1	2,224,207	.4062	71,189			7,656		1,349			(17,946)		5,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/22/2023	1	709,590	609.38	52,935			32,756		21,429			(13,161)		3,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023	1	905,553	609.38	55,852			34,995		27,346			(14,099)		5,022		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/05/2024	1	1,014,990	594.24		100,484		88,768		58,446			(11,822)		6,746		0001
Purchased Call/S&P 500 INDEX/SPX621VSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023	1	2,182,000	4423.15		92,299		50,460		37,582			(22,885)		11,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/10/2023	1	1,767,614	4408		53,668		23,266		11,376			(13,380)		8,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SN	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/21/2021	05/19/2023	1	1,681,328	4351		56,776		25,251		5,390			(14,116)		7,908		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/04/2020	09/07/2022	1	1,491,000	4075.66		49,949		4,666		938			(12,334)		3,241		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	1	1,389,000	4254.47		83,062		74,175		42,953			(8,977)		9,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057SP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2020	08/05/2022	1	2,078,775	3941		94,759		4,581		5,147			(23,560)		3,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2022	01/03/2024	1	1,363,429	616.63		106,347		80,491		47,027			(25,931)		8,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023	1	701,787	617.84	52,494			31,424		17,203			(13,033)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/08/2023	1	303,366	617.84	16,353			10,125		7,437			(4,210)		1,656		0001
Purchased Call/S&P 500 INDEX/SPXB175$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/09/2022	1	2,258,000	99.5	204,801			19,801		123,560			(50,919)		4,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024	1	62,858	576.81		5,613		4,661		4,359			(970)		404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	1	1,901,000	4317.88		89,917		87,204		59,555			(2,829)		13,238		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	1	2,817,000	4280.44		130,991		123,264		88,702			(7,885)		19,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2020	08/10/2022	1	686,184	504.96	51,052			2,805		70,275			(12,658)		1,150		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	1	1,049,994	616.87	81,690			55,733		31,347			(20,255)		6,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	224,104	590.83		21,245		18,461		13,269			(2,856)		1,473		0001
Purchased Call/S&P 500 INDEX/SPXA00ESE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/07/2021	01/06/2023	1	2,430,000	99.3	223,803			58,343		63,032			(55,567)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXB170S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/01/2022	1	2,165,000	99.65	204,160					93,848			(50,690)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	1	539,164	613.67	40,329			22,491		13,128			(10,000)		2,847		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SF	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/30/2023	1	1,942,000	4785.98	53,211			35,571		4,040			(13,175)		11,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023	1	1,569,000	4504.07	52,091			27,333		7,631			(12,880)		8,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	1	361,340	553.8	26,522			9,731		20,059			(6,585)		1,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179S$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	264,254	497.9	19,687			892		30,991			(4,881)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2022	1	3,331,959	514.92	247,565			26,185		285,756			(61,382)		7,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	1	1,748,591	534.05	126,248			36,568		127,791			(31,346)		6,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	1	1,561,036	589	113,956			47,311		45,005			(28,294)		7,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/26/2024	1	52,867	592.75		4,184		3,487		2,756			(701)		341		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	3,462,536	589.55		307,473		263,126		194,982			(44,647)		22,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/26/2023	1	3,070,000	4033.45		157,798		144,612		75,267			(14,739)		14,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/11/2022	1	625,128	525.24	48,072			8,782		46,910			(11,919)		1,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2023	1	709,371	544.86	51,784			15,862		42,662			(12,840)		2,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	1	1,030,273	612.28	73,046			39,935		25,307			(18,111)		5,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	1	4,348,129	591.65	303,065			137,909		131,170			(75,350)		20,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	05/26/2023	1	648,358	591.65	44,393			20,229		19,559			(11,098)		3,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	1,049,046	605.26	82,875			60,897		41,839			(20,605)		6,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	1	300,759	614.7	23,399			15,492		9,003			(5,802)		1,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	1	283,555	591.49	20,813			9,860		8,933			(5,175)		1,376		0001
Purchased Call/S&P 500 INDEX/SPX621F$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/31/2020	07/29/2022	1	2,145,000	99.55	191,978			7,425		131,710			(47,731)		3,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	138,524	506.11	10,237			692		13,971			(2,542)		256		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2022	1	565,523	492.72	42,018			404		72,006			(10,418)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2021	02/03/2023	1	3,544,896	543.49	246,725			73,847		217,757			(61,258)		13,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2021	02/03/2023	1	557,568	543.49	40,020			11,995		34,250			(9,950)		2,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/03/2023	1	568,650	543.49	42,040			12,618		34,931			(10,495)		2,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2021	02/03/2023	1	75,719	543.49	5,828			1,766		4,651			(1,463)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2020	09/16/2022	1	562,160	514.14	42,162			4,459		48,994			(10,454)		1,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	09/16/2022	1	200,390	514.14	43,580			11,038		17,465			(25,610)		463		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/05/2021	11/07/2022	1	1,887,000	4434.34	80,198			28,500		260			(39,552)		5,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$M	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	11/14/2023	1	1,374,000	4806.22	42,044			28,934		2,877			(10,396)		8,057		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024	1	2,370,527	4276		97,490		95,201		78,152			(2,678)		16,508		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	1	2,252,000	4635.97	91,656			67,735		19,637			(22,726)		13,683		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/14/2024	1	1,456,627	4103		120,026		102,549		66,719			(17,593)		9,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	11/01/2022	1	2,439,000	4047.43	69,999			11,827		15,736			(17,309)		7,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013M$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/17/2023	1	2,445,000	4255.41	77,018			21,188		8,402			(19,044)		9,072		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/19/2022	1	51,230	506.11	4,614			315		5,167			(1,158)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Q$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2020	11/11/2022	1	797,121	528.09	59,146			10,806		56,406			(14,665)		2,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Q$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2020	11/11/2022	1	410,155	528.09	29,343			5,383		29,024			(7,285)		1,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Q$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/11/2022	1	215,061	528.09	16,330			3,000		15,218			(4,060)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2020	12/09/2022	1	326,232	533.52	24,696			5,484		21,688			(6,132)		1,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2022	1	449,001	506.26	35,292			5,429		47,893			(8,750)		1,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/21/2022	1	1,843,000	4319.21	77,959			24,254		419			(38,765)		5,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/30/2023	1	2,910,452	591.65	203,441			93,185		89,002			(50,304)		13,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2021	03/24/2023	1	185,058	552.96	13,713			5,031		10,434			(3,405)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024	1	175,628	572.75		16,860		16,161		14,488			(787)		1,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	2,513,000	4220.01		112,331		63,342		12,732			(49,376)		9,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024	1	2,379,000	4204.05		144,167		131,097		89,505			(13,590)		16,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$Y	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/08/2021	12/08/2023	1	1,827,000	4678.52	73,080			52,702		7,600			(18,120)		10,966		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2020	11/25/2022	1	1,691,000	4168.59	56,310			11,417		4,705			(13,962)		5,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2020	12/07/2022	1	291,902	537.52	21,114			4,624		17,697			(5,249)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2020	12/07/2022	1	76,129	537.52	5,436			1,197		4,616			(1,355)		252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/13/2022	1	1,464,000	3953.67	64,123			6,518		6,553			(15,856)		3,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	1	1,636,000	4594.88	66,258			47,406		15,915			(16,473)		9,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	1	1,829,000	4010.95	115,044			113,624		115,077			(2,038)		12,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024	1	1,722,307	580.7	147,257			122,274		107,360			(25,452)		11,069		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/09/2021	11/09/2023	1	1,664,000	4720.31	60,736			41,437		4,897			(15,059)		9,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2020	11/11/2022	1	175,711	522.1	14,639			2,712		14,102			(3,670)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2023	1	4,104,950	579.62	299,661			121,017		142,661			(74,300)		18,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024	1	2,505,608	.4405	114,964			97,815		55,103			(17,529)		16,288		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024	1	1,856,000	4409.91	91,315			71,595		30,183			(19,987)		11,607		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$I	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/17/2021	05/17/2023	1	1,370,000	4379.94	42,333			18,608		6,367			(10,496)		6,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2023	1	1,689,000	4193.25	55,399			16,285		5,797			(13,698)		6,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013J$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2020	07/12/2022	1	2,168,000	3945.39	80,433			1,215		20			(19,888)		1,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/22/2022	1	1,671,000	4290.85	68,511			3,996		492			(34,067)		2,051		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/23/2022	1	1,544,000	4418.75	68,554			33,232		728			(33,995)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXA00H8Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/25/2021	01/25/2023	1	1,129,000	3855.36	50,805			14,516		44,344			(12,597)		4,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	1	1,755,000	4280.5		101,790		92,003		54,117			(9,900)		11,791		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023	1	2,024,000	4438.58	66,590			31,740		10,667			(16,465)		9,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/13/2024	1	2,068,979	4491		92,555		79,607		34,992			(13,259)		13,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2022	1	785,402	493.12	58,041			558		99,367			(14,391)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2021	01/27/2023	1	434,128	533.08	31,735			9,192		32,287			(7,879)		1,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023	1	1,064,030	618.96	78,632			47,071		25,552			(19,523)		5,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/08/2023	1	3,153,915	618.96	167,733			103,846		75,738			(43,186)		17,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/14/2022	1	2,928,943	527.81	223,185			41,751		209,147			(55,262)		8,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023	1	2,439,000	4660.36	71,219			39,381		9,726			(17,634)		12,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023	1	4,713,000	4663.41	195,590			144,811		44,895			(48,495)		28,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023	1	2,293,000	4650.77	73,605			41,409		10,087			(18,225)		12,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2023	1	1,244,870	578.87	91,622			37,001		43,931			(22,717)		5,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2023	1	2,085,675	4213		97,431		56,494		18,883			(41,293)		7,872		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/13/2022	05/14/2024	1	1,557,000	4200.59		84,389		79,173		60,279			(5,534)		10,657		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/03/2022	05/03/2024	1	1,806,000	4297.08		84,340		77,746		55,126			(6,692)		12,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	09/17/2021	09/15/2023	1	1,550,907	.4674	40,554			24,702		3,944			(10,083)		8,533		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	1	1,709,000	4415.71	51,099			20,256		2,364			(12,705)		7,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	1	1,609,000	4209.36	52,936			13,598		5,378			(13,125)		5,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/06/2023	1	545,794	576.84	39,418			15,211		19,302			(9,814)		2,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2021	04/06/2023	1	137,028	576.84	9,894			3,823		4,846			(2,473)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/06/2023	1	87,270	576.84	6,153			2,384		3,086			(1,543)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2020	12/15/2022	1	1,487,914	534.16	113,379			26,009		98,788			(28,112)		5,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/04/2020	09/07/2022	1	2,925,000	.3979	125,483			11,721		8,191			(30,985)		6,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/16/2022	1	1,564,209	533.43	120,757			27,867		105,590			(29,941)		5,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2021	01/13/2023	1	1,356,937	538.45	94,714			25,676		88,268			(23,548)		4,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2023	1	399,689	625.47	29,897			17,536		8,194			(7,413)		2,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/01/2023	1	466,806	625.47	22,373			13,766		9,569			(5,818)		2,527		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	191,806	495.65	14,616			642		23,346			(3,614)		288		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	12/30/2022	1	1,992,788	4438		68,868		35,507		893			(33,566)		7,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/17/2022	1	1,463,566	507.09	106,548			6,879		144,636			(26,418)		2,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/17/2022	1	569,688	507.09	41,421			2,678		56,299			(10,284)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/17/2022	1	608,922	507.09	43,914			2,843		60,176			(10,918)		1,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013J$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2020	07/05/2022	1	2,224,000	3957.13	76,950			422		22			(19,001)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	531,494	498.3	39,384			1,785		61,908			(9,765)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	703,192	557.99		70,038		66,579		69,397			(3,545)		4,848		0001
Purchased Call/S&P 500 INDEX/SPXB174$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/12/2022	1	1,841,000	99.44	155,565			9,113		73,039			(39,053)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	1	1,342,000	4296.12		63,208		57,572		38,140			(5,707)		9,057		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500$M	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/11/2020	12/13/2022	1	1,956,000	4223.99	58,680			13,300		5,503			(14,510)		6,595		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	1	1,679,000	3980.16		87,476		80,728		51,794			(6,950)		8,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2021	01/13/2023	1	71,269	538.45	4,960			1,346		4,636			(1,240)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/13/2023	1	53,866	538.45	3,934			1,075		3,504			(987)		198		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/13/2023	1	396,441	538.45	30,150			8,265		25,788			(7,611)		1,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	1,786,703	547.7		193,500		191,104		196,300			(3,436)		12,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2020	12/16/2022	1	3,399,742	538.15	250,901			58,140		207,890			(62,295)		11,567		0001
Purchased Call/S&P 500 INDEX/SPX621G$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2022	1	1,536,000	99.4	146,381			16,890		139,084			(36,294)		3,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	07/29/2022	1	1,812,978	499.95	130,172			5,034		204,557			(32,364)		2,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2020	10/14/2022	1	64,603	513.58	4,601			669		5,969			(1,150)		174		0001
Purchased Call/S&P 500 INDEX/SPX621E$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2020	07/15/2022	1	2,547,000	99.55	243,493			4,683		90,266			(60,373)		2,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517D$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/19/2022	1	87,456	501.9	6,822			461		9,535			(1,694)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	374,197	598.22		35,624		31,644		20,463			(4,105)		2,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	1	2,589,232	576.63	189,273			74,357		93,656			(46,929)		11,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/07/2022	1	2,552,865	.4394	113,766			50,527		1,016			(56,883)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXE13M$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	1	2,437,000	4327.16	100,648			52,747		48,601			(24,921)		12,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	112,344	530.55	8,239			1,593		7,635			(2,048)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2020	11/18/2022	1	70,049	530.55	5,269			1,020		4,761			(1,316)		218		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/18/2022	1	137,354	530.55	10,933			2,123		9,335			(2,733)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2020	11/18/2022	1	53,113	530.55	4,195			818		3,610			(1,050)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	530,841	561.96		53,084		49,443		49,234			(3,704)		3,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	1	1,020,995	551.09	73,818			24,031		55,813			(18,303)		4,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	1	401,665	546.54	29,322			9,828		24,526			(7,270)		1,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024	1	1,918,946	4458		67,479		61,327		36,322			(6,396)		12,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/18/2023	1	2,252,000	4195.75	80,847			22,322		10,185			(19,964)		8,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	1	70,794	616.91	5,345			3,200		1,765			(1,327)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2022	1	2,965,030	492.12	217,930					381,057			(54,035)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	07/01/2022	1	129,786	492.12	11,525					16,680			(3,072)		34		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	07/01/2022	1	211,115	492.12	18,657					27,132			(5,109)		55		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	12/05/2022	1	3,389,000	4230.62	102,687			22,176		9,025			(25,426)		11,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/15/2022	1	1,338,000	3965.48	57,802			3,578		1,996			(14,312)		2,375		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	1	309,476	585.88	22,932			11,071		11,198			(5,694)		1,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	1	287,322	607.26	21,549			11,781		7,764			(5,343)		1,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	585,713	594.94		59,274		53,796		34,131			(5,692)		3,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	834,106	597.51		82,243		74,642		47,073			(7,897)		5,604		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/22/2022	1	1,822,000	3985.5	79,986			5,721		2,657			(19,805)		3,471		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/23/2022	1	2,661,000	4050.11	98,989			7,207		1,962			(24,477)		5,118		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	1	1,519,000	4387.62		79,444		66,112		29,871			(13,585)		9,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	5,531,230	595.98		538,189		475,437		291,286			(63,316)		36,764		0001
Purchased Call/S&P 500 INDEX/SPXA00A$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2020	12/23/2022	1	1,859,000	99.42	166,195			40,116		67,394			(41,207)		6,454		0001
Purchased Call/S&P 500 INDEX/SPX621I$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2020	10/28/2022	1	2,122,000	99.45	201,590			33,134		226,010			(50,121)		6,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/07/2022	1	395,827	494.69	28,622			236		48,817			(7,106)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	1,641,851	496.6	123,467			5,427		196,731			(30,529)		2,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/09/2022	1	1,405,000	4122.56	44,679			8,040		1,530			(11,078)		4,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	07/29/2022	1	149,925	499.95	10,835			420		16,916			(2,705)		211		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2020	07/29/2022	1	669,023	499.95	48,870			1,895		75,485			(12,218)		943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2020	07/29/2022	1	59,914	499.95	4,499			175		6,760			(1,126)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	07/29/2022	1	663,329	499.95	52,912			2,093		74,843			(13,489)		935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	498,298	595.21		48,933		43,287		28,330			(5,698)		3,312		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	1	1,557,000	4710.4	64,616			48,729		13,494			(16,065)		9,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2020	12/16/2022	1	59,729	538.15	4,296			1,007		3,652			(1,077)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2023	1	363,237	577.99	27,025			10,914		13,050			(6,701)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	1	3,204,237	536.68	223,656			64,783		223,149			(55,530)		12,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2021	01/27/2023	1	138,157	536.68	9,154			2,659		9,622			(2,285)		525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057SG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2020	07/06/2022	1	2,176,000	3925.58	83,776			575		21			(20,772)		1,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	3,781,939	597.78		361,932		320,170		194,320			(42,143)		25,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	202,820	594.56		20,059		17,744		11,626			(2,336)		1,348		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	1	4,061,926	610.07	301,801			171,214		109,022			(74,830)		21,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	1	2,692,250	614.48	199,765			111,407		64,551			(49,531)		14,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	1	321,399	572.11	23,912			9,215		12,528			(5,945)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	5,235,614	531.3	387,435			74,815		349,730			(96,195)		16,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/18/2022	1	1,064,377	531.3	77,230			14,934		71,098			(19,201)		3,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2022	1	1,523,445	534.7	115,325			26,455		100,046			(28,594)		5,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2022	1	994,894	533.2	76,706			17,596		67,345			(19,019)		3,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	856,308	547.7		92,653		91,504		97,778			(1,648)		6,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/22/2022	1	615,398	531.52	47,078			11,252		43,927			(11,673)		2,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	1	2,015,000	4301.41		114,855		90,559		49,954			(24,387)		12,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/12/2022	1	565,955	493.19	42,390			641		71,509			(10,482)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	365,230	494.65	28,415			1,288		45,201			(7,045)		557		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2022	1	1,893,000	99.65	179,267			1,724		65,681			(44,448)		1,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	1	1,337,945	586.64	98,205			47,409		47,725			(24,383)		6,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	950,690	561.42	91,266			86,759		90,482			(4,620)		6,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024	1	2,153,000	4340.8	130,041			111,975		49,719			(18,501)		14,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	1	1,520,000	4195.46	84,360			79,384		58,494			(5,078)		10,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024	1	1,981,000	4400.89	103,804			82,387		34,216			(21,727)		12,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	1,321,254	597.47	126,576			111,818		73,037			(14,891)		8,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2022	1	1,606,285	498.7	117,419			5,007		185,624			(29,074)		2,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	08/01/2022	1	57,974	498.7	10,349			675		6,700			(3,911)		86		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023	1	1,676,369	599.29	125,225			78,265		62,173			(31,049)		9,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2022	1	1,893,000	503.34	143,868			7,905		199,868			(35,671)		3,172		0001
Purchased Call/S&P 500 INDEX/SPXC138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	09/02/2022	1	2,074,000	3455.06	90,012			7,833		124,008			(22,349)		4,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2022	1	1,908,000	3961.65	83,189			5,256		2,995			(20,570)		3,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/28/2023	1	1,975,000	4206.68	64,583			21,468		10,089			(15,969)		8,057		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/02/2024	1	2,246,000	4424.96		114,321		100,659		44,911			(14,056)		14,894		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	07/20/2023	1	1,575,000	4593.51	43,313			22,846		3,897			(10,739)		8,088		0001
Purchased Call/S&P 500 INDEX/SPX621J$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2022	1	1,529,000	99.5	134,705			30,387		56,513			(33,354)		5,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	08/11/2023	1	1,550,000	4671.77	44,950			25,068		2,825			(11,145)		8,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	1	2,210,000	4086.77		119,340		117,867		118,670			(2,114)		15,530		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	11/01/2022	1	2,008,000	3967.6	70,682			11,942		23,052			(17,477)		5,852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	2,128,000	4228.37		96,186		56,108		10,811			(40,430)		8,090		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	12/05/2022	1	1,672,000	4157.33	60,526			13,071		6,503			(14,987)		5,500		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	1	1,778,000	4144.44		88,189		64,137		18,360			(24,161)		7,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2023	1	2,104,635	626.6	155,533			91,226		42,221			(38,564)		11,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/11/2022	1	778,023	495.87	56,173			773		94,056			(13,909)		675		0001
Purchased Call/S&P 500 INDEX/SPX905968	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	1	2,124,000	3909.52	90,695			33,276		78,859			(22,518)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXA052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	2,042,000	4175.48		91,073		83,952		63,925			(7,226)		13,864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	1	1,282,889	4198	49,533			18,199		10,057			(12,315)		5,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024	1	1,444,988	4447		65,055		50,948		18,912			(14,298)		9,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	1	1,759,990	4329	64,976			28,270		14,063			(16,155)		8,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024	1	1,799,000	4246.51		125,750		109,708		53,305			(16,170)		11,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	1	656,738	617.5	50,963			34,559		19,231			(12,619)		3,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2022	1	757,540	509.02	57,497			8,846		77,050			(14,256)		2,108		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Z	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/17/2022	06/13/2023	1	1,572,620	3817		78,498		76,514		84,384			(2,827)		7,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	1	2,113,121	4040		92,801		75,740		45,982			(17,640)		9,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2020	12/22/2022	1	333,537	532.33	25,249			6,035		23,436			(6,260)		1,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2021	04/06/2023	1	1,699,737	573.72	124,081			47,816		64,116			(30,850)		7,444		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	1	1,864,000	4161.61	63,935			13,261		3,462			(15,809)		6,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	2,467,000	4177.86		118,663		85,371		21,291			(33,904)		10,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2021	04/19/2023	1	806,760	581.9	56,796			22,781		26,607			(14,082)		3,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2021	04/19/2023	1	1,216,375	581.9	82,464			33,122		40,116			(20,475)		5,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/19/2023	1	202,496	581.9	14,372			5,780		6,678			(3,573)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2021	02/03/2023	1	1,646,366	536.15	120,185			35,824		116,828			(29,799)		6,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/11/2021	10/11/2022	1	1,803,000	4220.77	75,906			21,329		1,262			(37,641)		4,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	1	2,033,000	4135.62		118,524		115,752		89,239			(3,243)		14,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2021	03/10/2023	1	122,704	551.9	9,080			3,143		6,831			(2,251)		511		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/27/2023	1	1,615,137	3846		78,435		78,435		82,632			(216)		8,042		0001
Purchased Call/S&P 500 INDEX/SPX621K$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2022	1	2,267,000	99.45	201,310			47,351		76,374			(49,845)		7,781		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/18/2022	1	1,272,331	528.69	97,333			18,795		89,765			(24,166)		3,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023	1	413,375	586.72	28,936			12,869		13,560			(7,194)		1,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/19/2023	1	481,844	586.72	35,642			15,874		15,806			(8,898)		2,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/19/2023	1	73,710	586.72	5,420			2,434		2,418			(1,359)		347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	1	1,762,219	4444	60,000			29,586		10,710			(14,918)		8,726		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	1	1,861,000	4703.05	59,738			42,741		14,979			(14,852)		11,096		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023	1	2,214,000	4295.01	70,184			26,668		16,288			(17,331)		9,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/16/2022	1	460,187	516.93	31,318			3,331		37,828			(7,787)		1,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/16/2022	1	122,984	516.93	7,470			796		10,110			(1,865)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	737,643	498.8	54,291			2,461		85,185			(13,461)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2022	1	735,492	491.75	54,868			301		95,147			(13,549)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/07/2022	1	1,990,385	516.75	147,288			26,135		178,664			(36,470)		5,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2022	1	2,041,905	493.61	149,876			1,441		256,317			(37,161)		1,511		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	07/08/2022	1	72,941	493.61	8,380			87		9,156			(2,250)		54		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/20/2024	1	2,091,000	4235.7		108,523		102,850		74,845			(6,087)		14,375		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	1,608,000	4414.11		85,224		75,170		34,230			(10,143)		10,680		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2022	1	1,679,000	4305.51	69,175			7,623		1			(34,303)		2,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/02/2020	09/30/2022	1	2,045,000	4062.14	64,622			8,122		6,609			(16,067)		5,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	1	2,415,000	4432.06		115,679		96,266		42,772			(19,781)		15,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2020	08/08/2022	1	1,622,000	4064.46	54,337			2,840		402			(13,454)		2,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2020	08/03/2022	1	1,707,315	4032	62,030			2,835		590			(15,465)		2,605		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2024	1	1,668,447	4404		85,907		68,059		30,925			(18,104)		10,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	1	1,830,104	617.99	140,735			96,017		53,635			(34,895)		10,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	5,185,919	568.42		518,592		498,646		432,049			(20,602)		35,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/20/2022	1	1,578,000	4171.53	56,019			13,235		5,856			(13,852)		5,432		0001
Purchased Call/S&P 500 INDEX/SPXB170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2022	1	1,460,000	99.55	137,824			1,136		51,493			(34,173)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXB1728J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	2,724,000	99.5	251,153			7,285		139,465			(62,443)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	299,587	567.51		30,258		29,095		26,484			(1,202)		2,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023	1	1,680,000	4380.85	57,624			28,020		13,370			(14,249)		8,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	1	5,044,225	589.83	356,627			172,165		169,374			(88,545)		24,733		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2021	06/16/2023	1	1,569,840	589.83	100,446			48,558		52,712			(24,973)		7,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/08/2022	1	1,707,523	534.82	130,626			28,709		109,877			(32,388)		5,670		0001
Purchased Call/S&P 500 INDEX/SPX621FS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2020	08/05/2022	1	1,996,000	99.6	180,838			8,742		105,142			(44,961)		3,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2021	01/13/2023	1	1,235,400	534.84	90,431			24,515		86,124			(22,484)		4,538		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	2,057,000	4341.2		125,477		110,675		51,149			(14,934)		13,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024	1	2,150,000	4133.62		115,670		115,194		102,712			(947)		15,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500$S	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2020	12/28/2022	1	1,647,000	4268.12	48,751			12,054		4,103			(12,088)		5,799		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	1	2,046,000	4040.06		124,397		121,837		120,423			(2,723)		14,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	1	1,569,000	4266.42		71,076		41,901		7,759			(29,209)		6,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2020	12/09/2022	1	131,850	532.72	10,087			2,240		8,910			(2,504)		439		0001
Purchased Call/S&P 500 INDEX/SPXA053$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	1,860,000	4108.54		78,306		75,721		59,740			(2,892)		12,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/09/2021	09/08/2023	1	1,593,000	4781.79	38,232			22,886		2,265			(9,492)		8,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S7	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/24/2021	11/24/2023	1	1,836,000	4835.47	57,100			40,245		4,376			(14,158)		10,873		0001
Purchased Call/S&P 500 INDEX/SPXB174$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/26/2022	1	1,569,000	99.55	144,819			11,201		56,817			(36,006)		3,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2020	08/10/2022	1	140,219	505.47	10,362			569		14,221			(2,569)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/09/2023	1	1,506,489	621.03	111,932			76,366		41,970			(27,753)		8,790		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	1	2,542,000	4184.04		138,031		128,563		99,925			(9,630)		17,348		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	1	2,598,000	4451.21		127,302		102,262		40,085			(25,426)		16,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	1	1,785,000	4657.72	48,017			25,626		6,824			(11,889)		9,214		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	1	1,802,000	4295.23		85,595		81,480		55,130			(4,221)		12,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I1$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2020	09/16/2022	1	879,277	513.47	66,561			7,040		77,688			(16,504)		2,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2021	01/18/2023	1	3,771,236	538.45	264,364			72,991		248,159			(65,279)		14,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	01/18/2023	1	84,622	538.45	6,505			1,801		5,568			(1,617)		315		0001
Purchased Call/S&P 500 INDEX/SPXB174S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2022	1	2,825,000	99.49	257,923			18,777		139,861			(63,776)		5,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2020	07/29/2022	1	595,003	498.3	43,673			1,689		69,094			(10,858)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2020	07/01/2022	1	275,401	490.69	20,655					36,192			(5,121)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2020	12/16/2022	1	1,147,727	535.51	87,457			20,266		74,127			(21,714)		3,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$L	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	04/19/2022	04/19/2023	1	1,590,000	4043.5		81,090		65,229		30,882			(15,996)		7,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/04/2022	1	188,014	507.92	14,082			1,838		19,177			(3,482)		482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500$2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/02/2020	10/04/2022	1	1,455,000	4102.3	41,322			5,392		3,412			(10,218)		3,731		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	212,165	590.06		20,283		17,625		12,685			(2,727)		1,395		0001
Purchased Call/S&P 500 INDEX/SPX900Z9G	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2020	11/11/2022	1	1,545,000	99.52	134,415			24,692		58,845			(33,419)		4,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2022	1	157,524	515.23	11,657			1,233		13,423			(2,890)		364		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/17/2024	1	1,632,556	4284		77,086		73,040		47,272			(4,341)		11,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SG	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/06/2023	1	1,574,000	4744.3	55,720			37,785		4,065			(13,797)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/22/2022	1	2,052,000	3918.96	104,857			7,500		7,581			(25,963)		3,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SD	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	1,670,911	4345		98,723		86,843		40,926			(12,222)		11,037		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023	1	2,132,000	4390	72,062			33,061		12,568			(17,794)		10,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2020	12/16/2022	1	662,179	537.02	49,655			11,506		41,544			(12,329)		2,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2021	10/12/2023	1	1,577,994	4494	58,108			37,407		11,154			(14,427)		8,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/19/2022	1	1,838,000	3935.04	74,623			1,845		771			(18,452)		2,097		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	08/02/2022	1	2,528,000	3982.57	98,086			4,311		434			(24,254)		3,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/07/2023	1	2,715,000	4229.37	89,052			30,459		16,338			(22,020)		11,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/08/2022	1	1,386,170	494.63	101,606			982		170,795			(25,262)		1,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023	1	1,809,000	4445.01	62,953			31,174		10,852			(15,588)		8,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SA	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/01/2024	1	1,556,000	4344.32		92,582		81,503		38,544			(11,399)		10,310		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	1	1,273,422	540.83	91,686			27,443		82,297			(22,764)		4,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2021	02/08/2023	1	2,720,433	547.87	189,342			57,739		154,099			(46,946)		10,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2021	02/08/2023	1	575,206	547.87	40,410			12,340		32,583			(10,033)		2,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/08/2023	1	287,786	547.87	20,601			6,300		16,302			(5,122)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W9F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	3,580,218	570.3		351,219		337,711		291,942			(13,953)		24,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/22/2023	1	122,480	561.32	8,108			2,961		5,820			(2,019)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/22/2023	1	191,875	561.32	13,526			4,946		9,117			(3,372)		817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/27/2020	08/24/2022	1	1,831,380	4083	67,289			5,026		479			(16,753)		3,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	1	1,532,000	4353.58		77,519		66,248		33,383			(11,347)		10,016		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2020	07/05/2022	1	1,785,000	3853.18	79,790			438		206			(19,702)		1,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	1	1,477,000	4632.63		62,329		47,346		14,094			(15,027)		9,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024	1	2,579,000	4289.73		134,882		124,506		77,280			(10,532)		17,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2021	01/18/2023	1	72,146	538.45	5,724			1,630		4,747			(1,463)		268		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	2,128,194	586.84		181,109		151,505		121,820			(29,771)		13,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2022	1	258,808	511.35	20,109			2,127		23,856			(4,986)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	1	2,369,785	622.01	169,203			101,288		53,779			(42,011)		12,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023	1	1,654,108	4624	46,612			25,237		7,216			(11,589)		8,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2022	1	2,169,000	4034.38	79,169			5,002		1,754			(19,576)		3,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/21/2023	1	2,663,000	4208.92	90,009			32,517		17,436			(22,256)		11,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	12/02/2022	1	3,121,698	4215	97,205			20,676		8,382			(24,168)		10,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2020	12/16/2022	1	769,519	534.54	59,330			13,748		50,691			(14,731)		2,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023	1	651,830	573.52	46,019			17,636		24,831			(11,410)		2,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	1	582,873	573.52	42,116			16,163		22,205			(10,457)		2,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	1	61,372	573.52	4,640			1,791		2,338			(1,155)		269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	1	6,442,549	566.27		626,216		587,507		544,041			(41,063)		44,097		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2020	11/02/2022	1	1,608,000	4044.07	50,813			8,655		4,305			(12,599)		4,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	10/28/2022	1	1,734,000	4004.82	58,609			9,580		6,868			(14,532)		4,971		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	1	2,380,000	4334.38		120,190		107,330		60,164			(12,989)		15,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023	1	2,121,000	4632.31	62,570			34,035		10,524			(15,471)		11,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/19/2022	1	2,136,000	4171.53	75,828			17,836		7,692			(18,775)		7,331		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SH	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/20/2023	1	1,636,000	4761.13	56,769			39,590		1,365			(14,056)		9,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/03/2022	1	302,428	507.82	22,652			2,929		30,867			(5,609)		771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024	1	2,018,000	4257.84		124,107		104,870		61,492			(19,355)		13,119		0001
Purchased Call/S&P 500 INDEX/SPX621JSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2020	11/23/2022	1	1,915,000	99.41	167,946			33,682		65,430			(41,756)		6,056		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/15/2023	1	1,988,204	4244	61,370			21,845		10,653			(15,300)		8,358		0001
Purchased Call/S&P 500 INDEX/SPX621JSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2020	12/09/2022	1	2,535,000	99.5	221,559			48,999		87,016			(54,934)		8,444		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023	1	2,489,000	4684.46	99,062			71,946		21,282			(24,528)		14,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2020	07/01/2022	1	183,460	488.02	14,255			25,102					(3,534)		48		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SI	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/15/2022	1	1,726,501	4416	76,695			29,432		9			(38,454)		5,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2021	05/04/2023	1	1,798,766	581.94	131,310			55,374		62,005			(32,558)		8,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B8T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	1	1,593,000	4541.28	53,206			34,277		9,357			(13,192)		9,038		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SW	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	07/19/2022	1	1,948,200	4190	90,033			4,477		162			(44,769)		2,222		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/16/2022	1	2,216,000	4371.76	97,504			45,502		1,395			(48,484)		7,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/04/2022	1	492,310	507.82	36,923			4,818		50,306			(9,130)		1,262		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/06/2023	1	138,497	569.68	10,235			3,922		5,702			(2,538)		607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023	1	3,889,395	275.62	122,905			86,896		58,073			(30,432)		23,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/27/2023	1	283,092	275.62	8,042			5,702		4,227			(2,002)		1,681		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000980	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	12/23/2021	12/22/2023	1	1,904,000	4723.64	73,304			54,498		7,129			(18,200)		11,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	1	1,651,000	4066.17		102,527		102,105		91,969			(840)		11,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000982	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	12/31/2021	12/27/2022	1	2,243,230	4451	95,906			48,087		937			(48,086)		7,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/04/2022	1	3,456,023	509.6	253,326			33,058		341,930			(62,639)		8,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/12/2022	1	4,586,129	494.63	337,080			5,093		566,150			(83,349)		4,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005982	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/28/2022	1	1,426,000	4361.6	61,175			20,222		246			(30,420)		4,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	130,919	589.02		13,197		12,105		8,367			(1,140)		884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/01/2023	1	1,181,445	626.6	55,762			34,309		23,701			(14,501)		6,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	1	1,524,000	4364.1		84,734		73,227		33,852			(11,592)		10,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	12/21/2022	1	3,461,000	4207.51	110,752			26,319		10,103			(27,460)		11,948		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/20/2022	1	1,615,000	4246.27	47,481			11,218		4,165			(11,741)		5,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/11/2023	1	3,853,276	603.4	304,409			221,084		145,423			(75,373)		23,194		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	10/13/2022	1	1,088,391	513.42	81,847			11,692		100,358			(20,294)		2,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	1	258,043	575.48	18,992			7,644		9,777			(4,709)		1,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024	1	2,745,000	4151.56		174,582		160,414		118,502			(14,807)		18,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	10/03/2022	1	289,743	506.19	22,165			2,866		30,440			(5,488)		739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	4,261,894	583.4		365,671		309,414		260,402			(56,604)		27,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	10/03/2022	1	572,249	506.85	43,434			5,616		59,424			(10,754)		1,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2020	07/11/2022	1	566,822	494.23	41,831			575		70,397			(10,358)		492		0001
Purchased Call/S&P 500 INDEX/SPXC00K$E	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/25/2022	1	2,724,000	252.55	77,634			31,701		11,332			(38,604)		8,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	1	1,611,339	272.11		50,113		41,302		34,545			(9,024)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXG130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	1	2,262,000	3674.84		95,456		94,273		101,374			(1,698)		15,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2020	08/09/2022	1	2,656,000	3931.05	123,770			6,631		8,662			(30,604)		4,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2023	1	1,490,761	562.01	104,353			36,839		68,401			(25,874)		6,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2021	03/15/2023	1	1,710,637	562.01	121,112			42,814		78,490			(30,070)		7,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5172$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/15/2023	1	50,997	562.01	3,796			1,376		2,340			(964)		214		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024	1	859,139	547.7		93,217		92,066		98,350			(1,651)		6,037		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/17/2024	1	1,815,390	4203		101,650		96,315		64,650			(5,725)		12,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2020	08/10/2022	1	56,032	501.26	4,376			240		6,144			(1,085)		94		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	1	1,818,000	4576.19	59,267			31,631		8,130			(14,675)		9,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	1	1,504,000	4848.06	35,194			20,785		1,488			(8,750)		8,143		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	1	1,729,312	4692	57,619			34,029		3,756			(14,326)		9,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2020	08/01/2022	1	395,923	498.2	29,140			1,243		46,149			(7,215)		586		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/06/2023	1	1,228,000	4839.63	34,630			23,483		2,077			(8,575)		7,143		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	1	1,595,000	4256.81		80,707		78,161		54,869			(2,650)		11,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/05/2023	1	2,143,221	590.19	156,455			72,955		68,607			(38,739)		10,343		0001
Purchased Call/S&P 500 INDEX/SPX9055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	12/06/2022	1	1,230,000	3699.12	48,708			10,571		52,106			(12,044)		4,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024	1	2,333,000	4363.46		130,881		109,158		48,868			(21,843)		15,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/06/2023	1	1,440,184	4305	51,641			19,928		8,222			(12,857)		6,307		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	1	2,655,000	4428.53		133,812		115,247		50,004			(19,012)		17,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/09/2024	1	2,025,000	4326.86		109,958		97,874		54,167			(12,468)		13,501		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	1	1,557,000	4240.15		98,870		84,493		44,980			(14,472)		10,179		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	1	2,518,554	535.81	181,840			49,295		172,377			(45,210)		9,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/06/2021	08/03/2023	1	1,948,913	4644	57,391			31,593		7,900			(14,288)		10,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	11/01/2023	1	1,360,249	619.91	102,427			68,660		37,850			(25,396)		7,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2022	1	989,729	496.6	74,428			3,174		118,522			(18,429)		1,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/01/2023	1	210,385	619.91	16,565			11,135		5,854			(4,119)		1,218		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT050D$0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/11/2020	12/09/2022	1	1,895,085	4223	56,686			12,606		7,253			(14,094)		6,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	10/13/2022	1	293,083	511.98	22,450			3,207		27,764			(5,566)		786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/02/2022	05/02/2024	1	2,036,000	4229.44		107,297		98,761		73,272			(8,660)		13,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT050D$A	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/15/2020	10/14/2022	1	1,600,000	4115.73	53,120			7,693		4,037			(13,189)		4,311		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	2,977,000	4690.23	91,394			60,260		9,782			(22,599)		17,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	378,072	496.7	28,620			1,297		45,244			(7,096)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2022	1	2,982,199	493.87	216,209			1,186		372,994			(53,389)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	2,917,789	596.29		283,609		250,885		152,942			(33,023)		19,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/31/2020	08/01/2022	1	2,238,000	3888.57	110,110			4,695		5,894			(27,264)		3,313		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500S3	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/02/2020	10/04/2022	1	2,020,000	4035.36	68,882			8,989		9,157			(17,032)		5,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/21/2022	1	1,790,000	4099.07	58,175			8,987		2,134			(14,444)		4,980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/27/2023	1	1,650,052	3995		76,170		63,651		39,461			(13,010)		7,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	10/13/2022	1	125,051	509.86	9,842			1,406		12,315			(2,440)		335		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	1	1,861,162	258		28,883		17,911		3,350			(11,091)		7,274		0001
Purchased Call/S&P 500 INDEX/SPXB00XSY	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	1,701,000	261.79	16,330			3,175		34			(8,120)		3,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/24/2023	1	2,453,393	275.62	77,527			54,719		36,387			(19,275)		14,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/21/2024	1	1,556,764	4185		119,025		98,913		56,402			(20,493)		9,988		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501SJ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/21/2021	09/21/2023	1	1,985,000	4561.03	63,123			38,758		10,429			(15,651)		10,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024	1	559,961	594.04		51,348		44,620		31,832			(6,903)		3,681		0001
Purchased Call/S&P 500 INDEX/SPX621KSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2021	12/30/2022	1	1,929,000	99.43	172,838			43,508		58,898			(43,150)		6,829		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	2,477,000	4186.37		113,694		73,157		18,833			(41,230)		9,874		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	1	1,789,000	4260.48		121,115		104,668		50,670			(16,568)		11,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS51795J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2020	08/01/2022	1	649,643	499.95	46,709			1,992		73,454			(11,566)		962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/29/2023	1	1,621,090	599.29	115,315			72,671		60,123			(28,829)		9,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/22/2023	1	2,037,978	4255	58,477			19,114		7,748			(14,579)		8,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SX	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2022	05/25/2023	1	1,540,536	3981		93,360		85,536		44,458			(8,744)		7,313		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	2,140,000	3854.19		119,840		118,841		105,682			(1,975)		10,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/11/2022	1	170,679	527.01	13,108			2,408		12,311			(3,259)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/23/2022	1	1,596,655	533.92	121,346			24,236		101,188			(30,128)		5,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/11/2024	1	8,332,790	276.3		250,817		244,960		154,165			(6,853)		58,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/13/2023	1	1,961,321	4554	57,242			29,848		7,213			(14,252)		9,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	08/03/2022	1	258,583	498.4	19,135			867		30,068			(4,744)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	3,217,070	588.78		267,982		224,177		179,397			(44,052)		20,795		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2023	1	1,816,000	4437.19	55,388			26,776		12,127			(13,714)		8,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023	1	2,069,000	4671.47	61,036			34,925		4,548			(15,113)		11,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2022	1	261,024	498.3	19,185			818		30,373			(4,750)		386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$I	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/01/2022	1	2,906,435	4384	141,080			48,607		525			(70,735)		8,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2020	08/17/2022	1	148,634	507.09	10,830			704		14,689			(2,696)		270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	10/24/2022	1	3,571,000	4051.29	133,198			21,070		19,723			(32,981)		10,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/17/2022	1	69,898	507.09	5,144			335		6,908			(1,283)		127		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024	1	213,004	594.92		18,127		14,442		10,946			(3,700)		1,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	1	4,630,862	581.47		405,664		343,254		290,188			(62,794)		30,104		0001
Purchased Call/S&P 500 INDEX/SPXF132$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	1	2,448,857	251		68,696		42,599		30,501			(26,378)		9,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/15/2022	1	5,681,258	255.31	181,800			11,253		290,888			(45,015)		10,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2023	1	188,938	624.52	14,284			8,378		3,944			(3,542)		1,023		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$K	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2022	03/14/2023	1	1,624,000	4102.72		76,003		53,600		23,243			(22,489)		6,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	1	1,527,000	4358.64		67,646		35,514		1,595			(32,336)		5,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/03/2022	1	82,909	502.77	6,624			857		9,236			(1,640)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/06/2023	1	3,732,497	570.42	273,592			104,852		151,409			(67,836)		16,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	10/13/2022	1	1,158,845	515.43	84,943			12,135		102,813			(21,061)		3,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/13/2022	1	91,443	515.43	6,515			932		8,113			(1,617)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	09/02/2022	1	1,199,374	527.28	89,233			7,722		73,190			(22,125)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/03/2022	1	2,177,429	509.6	159,388			20,609		215,158			(39,465)		5,554		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/28/2022	1	867,196	255.1	27,750			1,029		45,004			(6,881)		1,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2020	07/28/2022	1	1,313,815	255.1	43,468			1,614		68,182			(10,792)		1,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/28/2022	1	2,132,478	255.1	71,306			2,659		110,667			(17,729)		2,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/28/2022	1	90,975	255.1	3,074			115		4,721			(765)		126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/28/2022	1	146,576	255.1	5,074			190		7,607			(1,268)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/13/2022	1	102,730	515.43	7,378			1,061		9,114			(1,837)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2023	1	129,444	607.23	10,498			7,772		5,056			(2,603)		787		0001
Purchased Call/S&P 500 INDEX/SPX1400$B	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2022	1	1,944,546	247	55,205			13,840		5,348			(27,527)		4,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/12/2022	1	2,163,604	255.31	69,019			4,004		110,779			(17,160)		3,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/12/2022	1	309,395	255.31	10,543			612		15,841			(2,632)		531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/12/2022	1	297,276	255.31	10,386			604		15,221			(2,597)		510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$H	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/29/2022	03/29/2023	1	2,187,000	4160.89		110,662		82,616		23,866			(28,196)		9,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/25/2023	1	64,539	608.28	4,044			2,540		2,003			(1,017)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2020	07/08/2022	1	99,268	494.63	11,183			132		12,231			(3,390)		73		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098$	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024	1	1,544,000	4594.54		49,099		40,407		17,694			(8,903)		9,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0133$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2024	1	2,029,417	4247		105,395		96,806		69,353			(8,976)		13,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	1,591,000	4268.25		72,231		44,374		8,753			(27,903)		6,232		0001
Purchased Call/S&P 500 INDEX/SPX150E$C	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/29/2022	1	1,627,000	251.94	43,441			7,061		988			(21,425)		3,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	12/20/2022	1	10,006,979	276		165,119		135,240		77,792			(31,635)		34,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/06/2023	1	276,347	576.84	20,854			8,115		9,773			(5,235)		1,210		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00096$	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/31/2021	12/29/2022	1	2,124,989	4446	92,278			46,525		988			(46,012)		7,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	09/02/2022	1	731,136	523.63	56,882			4,923		49,029			(14,104)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024	1	2,047,842	596.95		170,585		135,906		95,429			(34,818)		12,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024	1	2,845,960	270.37		88,225		71,743		67,662			(16,753)		18,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/13/2024	1	1,677,959	270.37		54,055		44,078		39,893			(10,024)		10,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/13/2024	1	1,484,486	270.37		51,117		41,971		35,293			(9,364)		9,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/23/2024	1	2,878,082	4313		174,234		144,874		68,389			(29,917)		18,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00059$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	1	1,514,000	4711.32	56,926			39,152		5,092			(14,095)		8,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024	1	472,850	548.3		50,973		50,344		53,810			(903)		3,323		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	5,428,937	559.57		531,493		505,246		503,805			(26,902)		37,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2020	07/06/2022	1	1,833,000	3852.78	84,685			582		2,191			(20,997)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	3,301,652	596.02		330,495		299,953		177,523			(31,735)		22,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2022	1	194,918	494.55	15,048			642		24,140			(3,726)		289		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2020	08/31/2022	1	1,572,249	4120	41,320			3,501		295			(10,359)		3,240		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/17/2022	1	1,349,242	4324	54,042			7,095		2			(27,021)		2,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/11/2022	1	701,511	526.32	54,297			9,974		51,323			(13,500)		2,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/17/2022	1	686,662	503.7	52,255			3,374		72,378			(12,956)		1,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	1,459,000	4376.79		74,117		65,565		33,411			(8,630)		9,697		0001
Purchased Call/S&P 500 INDEX/SPXC007S7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2021	10/18/2022	1	1,717,000	260.64	20,604			6,187		437			(10,217)		4,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	614,824	591.84		51,707		40,438		32,390			(11,419)		3,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	63,503	613.38	4,593			2,616		1,603			(1,140)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/18/2023	1	412,124	613.38	34,112			19,513		10,400			(8,528)		2,195		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2020	11/11/2022	1	1,790,162	4141	60,388			11,109		6,412			(15,076)		5,423		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S\$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	1	1,694,000	3961.41		87,410		73,085		51,614			(14,889)		7,704		0001
Purchased Call/S&P 500 INDEX/SPXG13I9K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	1,618,000	260.46		13,591		11,892		8,048			(1,792)		7,527		0001
Purchased Call/S&P 500 INDEX/SPX150ES8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/27/2021	08/26/2022	1	1,471,000	251.94	39,276			6,110		819			(19,530)		2,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/23/2022	1	40,956	262.74	1,306			261		1,192			(324)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2020	12/30/2022	1	4,007,402	535.63	305,364			76,657		266,833			(75,714)		14,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	07/15/2022	1	14,989,879	276		171,444		46,158		41,984			(125,522)		15,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/14/2023	1	4,918,943	277.17	156,422			81,219		49,481			(38,784)		25,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	1	2,202,386	277.17	68,971			35,960		22,154			(17,125)		11,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	1	1,036,022	277.17	31,660			16,530		10,422			(7,871)		5,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023	1	1,666,363	610.73	123,477			75,212		48,068			(30,700)		9,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/15/2023	1	974,147	610.73	58,553			36,472		28,100			(14,927)		5,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/24/2020	07/26/2022	1	3,156,000	3957.53	118,981			4,086		1,764			(29,420)		4,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000985	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024	1	2,772,000	4387.32		140,818		115,887		56,521			(25,533)		17,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/04/2022	1	844,840	506.19	64,715			8,445		88,858			(16,002)		2,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	109,425	588.37		11,107		10,187		7,049			(960)		739		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	811,158	570.81		80,629		78,085		69,570			(2,647)		5,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	1	261,026	574.61	19,420			7,816		10,064			(4,815)		1,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	1	2,238,155	3968		99,146		84,785		60,222			(15,022)		10,280		0001
Purchased Call/S&P 500 INDEX/SPX161H$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	1	2,962,413	257	32,481								(16,151)		775		0001
Purchased Call/S&P 500 INDEX/SPX161T$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	1	2,091,000	242.19		89,077		89,077		81,203			(244)		10,441		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	1,498,000	258		23,668		14,727		2,806			(9,038)		5,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2023	1	2,445,313	269.4	78,005			31,395		45,842			(19,341)		10,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/20/2023	1	2,814,790	269.4	88,811			35,793		52,768			(22,050)		12,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2021	04/20/2023	1	609,802	269.4	19,897			8,052		11,432			(4,947)		2,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/20/2023	1	72,819	269.4	2,398			972		1,365			(597)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2022	1	494,289	491.23	36,775			64,416					(9,118)		129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/01/2021	12/01/2023	1	3,409,000	4570.57	135,337			96,298		24,819			(33,556)		20,325		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	1	2,220,000	4387.76		130,980		105,792		44,349			(25,299)		14,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	09/02/2022	1	731,730	525.8	55,392			4,794		46,426			(13,734)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517R$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/23/2022	1	520,001	532.42	40,248			8,039		34,028			(9,993)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXG136$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2023	1	1,935,661	257		37,742		27,524		15,071			(10,265)		8,247		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/08/2023	1	2,897,032	604.56	229,155			165,256		106,431			(56,818)		17,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	10/25/2022	1	3,072,000	4143.89	90,317			14,391		2,076			(22,332)		8,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/29/2022	1	2,126,200	4021	75,208			2,909		143			(18,699)		2,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2024	1	2,434,022	4583		109,997		83,981		22,822			(26,327)		14,980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500$R	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2020	12/28/2022	1	1,603,000	4189.88	57,708			14,268		7,031			(14,308)		5,644		0001
Purchased Call/S&P 500 INDEX/SPX1400$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/30/2022	1	1,894,088	259	18,686			4,723		10			(9,291)		4,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023	1	2,518,015	273.72	79,569			57,054		43,821			(19,675)		15,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/05/2023	1	5,145,849	273.72	190,819			137,201		89,553			(47,443)		30,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2020	07/29/2022	1	1,056,314	498.7	77,111			2,982		121,819			(19,172)		1,489		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023	1	1,836,013	4573	54,372			27,862		7,990			(13,518)		9,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/30/2022	1	2,471,000	4009.65	112,431			9,266		1,460			(27,800)		5,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/08/2023	1	3,679,289	603.4	289,560			209,971		137,962			(71,992)		22,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2021	04/20/2023	1	281,272	579.36	19,773			7,958		9,852			(4,903)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/20/2023	1	691,132	579.36	50,830			20,486		24,209			(12,620)		3,101		0001
Purchased Call/S&P 500 INDEX/SPX905H$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2022	1	2,293,000	247.62	60,077			662					(29,549)		1,342		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	1	476,702	609.27	35,753			20,283		12,985			(8,865)		2,538		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058\$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	1	1,691,582	4646	52,788			30,112		4,151			(13,124)		9,008		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009\$M	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2024	1	1,669,000	4239.21		101,475		91,592		57,163			(9,995)		11,213		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059\$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	2,137,829	4674	76,952			51,337		7,691			(19,132)		12,309		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130\$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/14/2023	1	2,227,034	4194		98,750		63,244		15,986			(36,108)		8,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008\$Q	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	11/24/2023	1	1,634,000	4711.59	64,870			45,722		5,453			(16,084)		9,676		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	1	2,139,000	4224.99		113,153		107,565		76,204			(5,727)		14,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2020	11/23/2022	1	2,646,290	262.74	85,107			17,068		77,023			(21,160)		8,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2020	11/23/2022	1	754,836	262.74	25,081			5,037		21,970			(6,253)		2,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2020	11/23/2022	1	88,242	262.74	2,865			577		2,568			(718)		279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2020	11/23/2022	1	720,648	262.74	23,341			4,707		20,975			(5,860)		2,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	11/23/2022	1	107,858	262.74	3,555			720		3,139			(894)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	09/30/2022	1	112,771	506.19	8,616			1,083		11,806			(2,142)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517L\$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	09/30/2022	1	159,649	506.19		29,104		14,239		16,714			(15,011)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179\$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	166,665	498.3	12,267			539		19,405			(3,033)		251		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024	1	1,418,000	4056.58		87,349		87,349		81,349			(120)		10,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00099C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/31/2023	1	2,898,921	4153		139,209		105,567		30,399			(34,420)		12,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	673,555	590.37		53,884		42,412		36,907			(11,515)		4,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098P	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023	1	1,660,000	3993.89		86,154		70,964		41,063			(15,342)		7,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/09/2024	1	2,512,691	270.37		77,642		63,057		59,488			(14,825)		15,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024	1	1,638,217	270.37		52,835		42,970		38,785			(9,911)		10,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/26/2022	1	1,338,000	3859.35	65,161			2,238		5,319			(16,112)		1,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	1	1,709,000	4185.91		91,773		85,218		65,631			(6,896)		11,638		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/18/2023	1	1,520,545	3949		78,209		69,736		46,552			(9,024)		7,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	1,994,807	611.32	154,598			114,462		73,256			(38,332)		12,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2022	1	1,597,000	4304.49	65,796			7,069					(32,628)		2,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	1	3,319,638	605.77	255,280			185,403		120,639			(63,209)		19,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	328,018	593.51		27,094		21,190		16,890			(5,984)		2,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/11/2024	1	80,527	276.3		1,906		1,882		1,490			(34)		562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/11/2024	1	140,501	276.3		3,244		3,213		2,599			(36)		981		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/11/2024	1	64,427	276.3		1,390		1,384		1,192			(12)		450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/11/2024	1	96,799	276.3		1,843		1,843		1,791					676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2024	1	1,514,574	271.11		46,952		38,310		34,343			(8,683)		9,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/15/2024	1	2,524,512	271.11		83,712		68,776		57,243			(15,294)		16,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/15/2024	1	993,648	271.11		32,509		26,746		22,531			(5,903)		6,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/15/2024	1	548,347	271.11		18,183		14,980		12,434			(3,219)		3,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/15/2024	1	81,266	271.11		2,830		2,344		1,843			(495)		519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO008SB	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/08/2021	10/05/2022	1	1,766,217	4236	74,643			20,072		760			(37,322)		4,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/15/2024	1	79,059	271.11		2,490		2,066		1,793			(432)		505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/15/2024	1	396,121	271.11		16,773		14,033		8,982			(2,796)		2,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	02/15/2024	1	95,640	271.11		4,614		3,899		2,169			(731)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	08/01/2022	1	128,327	493.25	14,823			660		16,226			(3,844)		190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/09/2024	1	1,998,430	270.37		64,305		52,370		47,313			(11,991)		12,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/09/2024	1	1,042,115	270.37		35,846		29,396		24,672			(6,603)		6,619		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/09/2024	1	106,327	270.37		4,279		3,553		2,517			(729)		675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	1	1,838,069	274.42		57,899		43,981		31,738			(13,959)		11,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2024	1	1,031,442	274.42		29,806		22,735		17,810			(7,155)		6,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024	1	1,384,596	274.42		38,498		29,405		23,908			(9,201)		8,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/05/2024	1	357,604	274.42		9,708		7,426		6,175			(2,290)		2,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	09/02/2022	1	352,354	528.03	25,968			2,247		21,074			(6,439)		738		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	02/10/2023	1	2,576,562	4303	84,652			26,263		9,437			(21,163)		10,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2022	1	2,153,520	4404	85,370			39,712		959			(42,567)		7,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SF	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	1,743,816	4428	87,033			76,560		34,123			(10,774)		11,518		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/28/2022	1	1,450,688	248	37,888			9,419		2,550			(18,944)		3,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	1	2,721,012	273.72	85,712			61,324		47,082			(21,310)		16,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/01/2023	1	3,153,879	273.72	105,084			75,289		54,572			(26,235)		18,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/05/2024	1	67,868	274.42		1,914		1,466		1,172			(449)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/05/2024	1	314,845	274.42		8,961		6,911		5,436			(2,085)		1,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023	1	2,573,597	602.94	183,497			95,672		71,861			(45,560)		13,112		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	1	2,586,877	576.23	188,842			76,004		96,555			(46,822)		11,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	1	445,849	602.94	30,296			15,817		12,449			(7,532)		2,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023	1	2,695,718	615.11	152,330			94,884		71,418			(38,833)		14,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2022	1	411,186	521.23	30,469			2,595		29,543			(7,555)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	09/02/2022	1	1,142,057	527.5	84,741			7,333		69,284			(21,011)		2,391		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	1	2,068,000	4498.74		97,816		79,006		32,046			(18,893)		13,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	10/03/2022	1	1,240,996	507.62	93,199			12,050		127,114			(23,077)		3,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2020	10/03/2022	1	63,965	507.62	5,936			813		6,552			(1,557)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/30/2022	1	709,425	538.27	52,356			13,143		44,814			(12,981)		2,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2021	12/30/2022	1	433,823	538.27	30,699			7,728		27,405			(7,664)		1,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$C	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/08/2021	09/30/2022	1	1,860,648	4515	31,911			8,250		9			(16,179)		4,671		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/22/2022	1	2,131,247	3972	79,270			2,299		108			(19,709)		2,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	5,540,219	608.94	441,001			326,511		210,918			(109,344)		33,694		0001

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Purchased Call/S&P 500 INDEX/SPX150ESD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/27/2021	08/24/2022	1	1,507,119	251	43,006			6,487		1,071			(21,503)		2,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	1	1,117,165	599.85	82,670			41,621		31,617			(20,554)		5,586		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/17/2023	1	2,101,159	4766	72,176			50,244		5,369			(17,945)		12,357		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	1	1,950,000	4091.64	109,395			106,994		96,937			(2,544)		13,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	1,536,000	4512.14	54,067			33,979		14,591			(13,443)		8,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2022	1	1,842,433	499.61	133,024			3,472		208,254			(32,983)		2,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	1	3,194,566	583.79	232,884			101,867		109,603			(57,663)		14,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2020	11/23/2022	1	125,953	262.74	4,190			851		3,666			(1,059)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2020	07/08/2022	1	1,834,222	250.73	58,512			566		128,779			(14,548)		1,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	07/08/2022	1	1,210,959	250.73	38,203			370		85,020			(9,538)		896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2020	07/08/2022	1	57,400	250.73	1,868			18		4,030			(467)		42		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2020	07/08/2022	1	229,151	250.73	7,796			76		16,088			(1,965)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2022	1	2,120,747	491.63	156,935					274,658			(38,911)		555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	1	1,801,000	4200.48		90,951		84,588		67,940			(6,470)		12,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/12/2020	11/11/2022	1	1,601,000	4118.04	53,794			9,868		6,525			(13,356)		4,850		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024	1	1,873,000	4334.02		104,326		89,279		45,142			(15,149)		12,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400S0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024	1	1,617,114	4275		72,172		67,985		52,191			(4,275)		11,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/06/2024	1	1,442,114	4590		55,621		44,880		19,004			(10,787)		9,136		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/16/2022	1	2,309,814	4199	76,837			17,830		7,596			(19,104)		7,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2021	01/17/2023	1	2,753,915	538.45	192,774			53,033		180,802			(47,667)		10,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	01/17/2023	1	367,645	538.45	28,240			7,790		24,137			(7,031)		1,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/17/2023	1	70,623	538.45	5,286			1,464		4,637			(1,318)		262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/09/2023	1	1,697,000	4421.05	56,001			24,000		8,269			(13,847)		7,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/18/2022	1	178,336	505.81	14,552			2,179		19,010			(3,598)		490		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	1	2,577,984	4206		110,640		71,082		17,818			(40,233)		10,254		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	1,504,415	4191		67,779		43,613		11,307			(24,579)		5,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/12/2022	1	824,417	495.87	59,605			901		99,713			(14,738)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/21/2023	1	880,319	599.35	62,146			38,907		31,976			(15,710)		4,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/21/2024	1	704,486	272.11		22,161		18,290		15,103			(3,891)		4,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/21/2024	1	2,426,706	272.11		77,051		63,679		52,026			(13,442)		15,570		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/21/2024	1	662,711	272.11		21,967		18,230		14,208			(3,807)		4,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/02/2022	1	73,858	497.25	8,153			374		8,754			(2,111)		111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	1	2,925,682	583.79	212,990			92,668		99,413			(52,955)		13,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2020	08/15/2022	1	81,721	255.31	2,897			181		4,184			(727)		145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213956	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2021	06/15/2023	1	2,394,437	275.16	76,383			36,617		28,089			(18,939)		11,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213936	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2021	06/15/2023	1	2,414,733	275.16	73,540			35,303		28,328			(18,259)		11,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213936	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2021	06/15/2023	1	1,299,832	275.16	37,082			17,875		15,248			(9,220)		6,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213956	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2021	06/15/2023	1	60,998	275.16	1,891			924		716			(478)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	1,122,140	592.61		93,586		73,191		58,499			(20,669)		6,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	464,856	567.73		47,694		46,189		41,219			(1,566)		3,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/30/2021	05/02/2023	1	2,264,000	4375.3	75,391			31,586		11,785			(18,642)		10,365		0001
Purchased Call/S&P 500 INDEX/SPXG13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/02/2023	1	2,540,000	262.49		20,066		18,728		8,227			(1,488)		12,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	1	1,476,168	605.77	113,665			82,594		58,228			(28,106)		8,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	09/30/2022	1	939,889	507.62	70,492			8,860		95,921			(17,526)		2,359		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	10/04/2022	1	416,655	504.1	32,791			4,279		45,434			(8,108)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,579,455	606.99		132,200		106,777		63,632			(25,535)		10,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	1	325,019	610.42	24,149			14,709		9,427			(6,004)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	1	1,685,627	629.69	120,354			70,592		31,856			(29,841)		9,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	1	239,388	629.69	17,336			10,224		4,524			(4,304)		1,296		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	10/31/2022	1	1,532,000	4027.1	46,573			7,816		4,898			(11,532)		4,447		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2023	1	1,480,000	4665.79	62,456			45,641		12,963			(15,486)		8,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/05/2023	1	1,583,519	4368	59,013			25,105		10,092			(14,672)		7,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/30/2022	1	1,903,000	4110.71	68,127			5,615		115			(16,846)		3,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	1	825,787	613.74	59,126			36,015		22,581			(14,700)		4,544		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024	1	2,074,000	4358.49		104,944		88,677		49,708			(16,366)		13,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/21/2022	1	2,106,185	505.95	152,488			17,176		220,765			(37,809)		5,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/21/2022	1	800,019	505.95	59,122			6,668		83,856			(14,679)		1,907		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/21/2022	1	619,627	505.95	41,553			4,693		64,948			(10,331)		1,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/21/2022	1	71,885	505.95	5,125			582		7,535			(1,278)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2022	1	90,343	506.73	7,182			543		8,947			(1,781)		177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/27/2022	1	3,731,000	4002.27	135,435			16,371		10,804			(33,489)		9,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/27/2023	1	68,588	275.62	1,936			1,374		1,024			(483)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/27/2023	1	210,392	275.62	6,053			4,315		3,141			(1,511)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/09/2023	1	2,116,621	616.87	151,338			83,985		48,216			(37,524)		11,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2021	08/09/2023	1	641,148	616.87	46,116			25,627		14,605			(11,450)		3,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005998	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	1	1,617,000	4371.42	70,501			32,240		960			(34,961)		5,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	1	76,965	598.17	5,803			2,922		2,250			(1,443)		385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	1	3,976,074	606.56	293,434			158,003		107,223			(72,756)		20,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	1,684,864	592.08		157,703		137,039		92,007			(21,200)		11,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	1	1,302,848	593.39	91,330			42,385		38,758			(22,707)		6,259		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2021	06/02/2023	1	578,087	593.39	40,936			19,024		17,197			(10,220)		2,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/02/2023	1	578,265	593.39	40,959			19,061		17,202			(10,240)		2,778		0001
Purchased Call/S&P 500 INDEX/SPX721$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/24/2024	1	1,070,333	3935		46,354		44,492		36,580			(1,921)		7,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/02/2023	1	1,572,157	4718	58,269			39,410		4,514			(14,507)		9,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	1	2,069,287	4420	63,321			30,611		11,033			(15,743)		10,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/01/2022	1	147,705	497.8	16,196			721		17,334			(4,200)		219		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/22/2022	1	2,027,816	4048	62,112			1,802		5			(15,443)		2,489		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/11/2023	1	2,808,000	4333.61	94,068			36,697		14,238			(23,260)		12,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2022	1	77,511	494.21	6,015			157		9,598			(1,491)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	1	836,578	593.59	58,728			27,670		25,370			(14,561)		4,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	1	1,409,211	593.59	100,114			47,364		42,736			(24,857)		6,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/09/2023	1	113,310	593.59	7,710			3,668		3,436			(1,930)		550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2020	07/12/2022	1	11,407,774	250.73	365,049			5,516		799,789			(90,265)		10,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2020	07/12/2022	1	1,427,661	250.73	46,577			706		100,092			(11,580)		1,294		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2020	07/12/2022	1	765,302	250.73	25,639			389		53,655			(6,383)		694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/12/2022	1	254,974	250.73	8,420			128		17,876			(2,102)		231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2020	07/12/2022	1	51,821	250.73	1,860			28		3,633			(467)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023	1	409,586	598.9	30,555			15,931		12,350			(7,586)		2,087		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	1	1,420,000	4447.2		69,154		57,850		23,736			(11,368)		9,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/03/2023	1	488,268	612.28	34,187			18,716		11,994			(8,488)		2,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/03/2023	1	128,217	612.28	10,640			5,990		3,149			(2,716)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/08/2022	1	356,460	533.85	27,590			6,064		23,402			(6,841)		1,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013K$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/28/2022	1	2,217,244	3905	103,933			3,881		3,116			(25,876)		3,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2020	11/16/2022	1	1,492,000	4182.53	46,700			8,852		3,689			(11,579)		4,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/06/2023	1	70,207	568.82	5,244			2,010		2,940			(1,300)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/12/2022	1	664,123	491.61	50,805			768		86,028			(12,563)		602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023	1	1,340,000	4234.32	49,044			18,594		12,749			(12,127)		5,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/16/2022	1	2,881,170	534.39	219,833			50,731		190,768			(54,507)		9,802		0001

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Purchased Call/S&P 500 INDEX/SPXB177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/14/2022	1	1,743,000	99.49	155,127			22,498		103,756			(38,569)		4,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024	1	238,051	577.56		21,068		17,493		16,353			(3,641)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024	1	1,511,293	564.73		146,747		136,682		129,693			(10,238)		10,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2022	1	463,569	502.56	35,046			3,947		51,561			(8,689)		1,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/11/2020	12/09/2022	1	1,587,000	4151.97	56,815			12,634		5,049			(14,126)		5,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023	1	1,549,000	4539.11	49,568			25,533		6,803			(12,257)		7,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/29/2023	1	76,147	598.21	5,764			3,603		2,875			(1,429)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/29/2023	1	119,340	598.21	8,592			5,415		4,505			(2,148)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/25/2024	1	880,859	588.42		71,966		56,644		49,546			(15,379)		5,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/25/2024	1	146,957	586.41		12,286		9,670		8,490			(2,625)		921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/12/2022	1	941,025	494.13	69,636			1,052		117,117			(17,219)		853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00593F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/04/2023	1	2,274,054	.4407		86,925		45,405		1,473			(41,782)		8,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	09/15/2023	1	166,372	610.73		9,257		7,958		4,799			(1,312)		915		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	137,344	517.14	10,589			873		10,850			(2,618)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/02/2022	1	70,918	493.25	8,195			376		8,972			(2,122)		107		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Y	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/01/2022	05/31/2024	1	1,854,000	4268.72	92,329			88,778		56,388			(3,668)		12,847		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	03/13/2023	1	2,583,000	4252.08	83,948			29,445		19,304			(20,786)		10,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$D	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/26/2021	10/25/2022	1	1,447,436	4334	62,254			19,949		373			(30,956)		4,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/04/2023	1	5,553,342	281.34	176,596			97,189		38,248			(43,846)		29,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/01/2023	1	1,415,559	273.72	52,440			37,623		24,493			(13,110)		8,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/01/2023	1	194,738	273.72	6,944			4,989		3,370			(1,738)		1,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	1	2,204,000	4141.87		103,368		71,190		23,083			(32,285)		9,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	1,147,714	590.08		114,542		105,063		72,418			(9,899)		7,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	1	3,337,681	270.37		103,468		84,112		79,353			(19,675)		21,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/12/2024	1	488,705	270.37		15,744		12,834		11,619			(2,923)		3,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/12/2024	1	87,225	270.37		3,004		2,465		2,074			(551)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2023	1	3,817,355	586.72	267,978			120,001		126,865			(66,262)		18,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	1,700,000	3967.2		89,080		83,436		54,769			(5,857)		8,216		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024	1	2,525,000	4213.36		142,410		130,869		94,099			(12,062)		17,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/03/2022	1	142,046	504.1	11,165			1,444		15,473			(2,764)		362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/26/2021	07/26/2022	1	1,722,000	4298.37	70,258			4,839		201			(34,840)		2,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2021	04/13/2023	1	90,995	575	6,779			2,663		3,403			(1,681)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/14/2022	1	870,192	529.87	64,655			12,095		59,516			(16,009)		2,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	04/20/2023	1	139,828	269.4	4,547			1,914		2,621			(1,176)		627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2023	1	2,496,859	3957		136,277		122,725		74,742			(13,852)		11,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SQ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2024	1	2,017,000	4219.54		116,986		106,716		73,389			(10,402)		13,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SN	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/21/2023	1	1,703,000	4834.21	50,920			35,532		3,301			(12,591)		10,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023	1	141,360	606.38	10,517			5,593		3,734			(2,615)		727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	1	2,267,649	275.28	71,431			52,788		35,900			(17,711)		13,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/21/2023	1	1,643,532	275.28	53,494			39,587		26,019			(13,282)		9,986		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	1	1,656,676	4225	58,386			15,242		1,894			(14,516)		5,976		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/22/2022	1	1,913,000	4180.04	55,094			10,898		1,860			(13,623)		6,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	08/11/2022	1	441,705	498.94	35,160			1,980		50,583			(8,718)		749		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024	1	1,543,000	4627.43		63,572		49,318		15,900			(14,503)		9,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2021	01/27/2023	1	1,931,064	263.11	61,601			17,868		57,225			(15,316)		7,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/27/2023	1	1,438,791	263.11	51,786			15,041		42,637			(12,929)		5,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2021	01/27/2023	1	619,108	263.11	22,942			6,673		18,347			(5,736)		2,354		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2023	1	2,182,305	4720	79,276			57,456		18,449			(19,737)		13,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501ST	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/13/2021	08/12/2022	1	2,364,000	4332.34	99,052			11,556		2			(49,254)		4,057		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	1,598,000	3816.1		91,406		89,391		87,639			(2,254)		7,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/29/2023	1	958,258	602.24	69,282			43,301		33,844			(17,178)		5,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2021	05/04/2023	1	1,085,193	585.1	76,398			32,217		35,085			(18,942)		4,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2021	05/04/2023	1	242,379	585.1	16,955			7,160		7,836			(4,210)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	1,643,000	254.39		35,653		22,184		6,997			(13,615)		6,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S7	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024	1	1,551,064	4321		88,656		72,960		38,220			(16,075)		9,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024	1	2,836,013	4422		132,023		108,650		52,463			(23,938)		18,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/19/2022	1	1,720,000	3873.5	81,184			2,007		3,573			(20,074)		1,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00099E	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	2,536,307	4374		140,520		123,611		57,430			(17,396)		16,753		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/25/2023	1	1,311,217	4010		57,160		47,713		29,087			(9,817)		5,934		0001
Purchased Call/S&P 500 INDEX/SPX1400SC	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZIWZ7FF32TWEFA76	10/01/2021	09/30/2022	1	2,113,892	255	30,538			7,719		115			(15,185)		5,306		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517US5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2020	12/30/2022	1	1,381,505	534.66	106,514			26,739		93,754			(26,410)		4,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/11/2024	1	68,008	272.58		2,021		1,576		1,347			(451)		421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/11/2024	1	246,959	272.58		6,668		5,221		4,891			(1,453)		1,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2022	1	12,163,023	255.31	389,217			24,593		622,763			(96,241)		21,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/16/2022	1	273,019	255.31	9,560			606		13,979			(2,377)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2020	08/16/2022	1	1,557,095	255.31	52,695			3,343		79,725			(13,119)		2,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2020	08/16/2022	1	353,131	255.31	12,034			767		18,081			(3,000)		634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/16/2022	1	125,130	255.31	4,377			279		6,407			(1,093)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023	1	781,377	609.69	48,003			30,077		23,458			(12,118)		4,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	1	8,184,817	276.3		245,545		239,803		154,948			(6,718)		57,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/10/2024	1	156,601	276.3		4,223		4,129		2,965			(99)		1,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/10/2024	1	816,942	276.3		20,106		19,690		15,466			(442)		5,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/10/2024	1	1,142,400	276.3		28,116		27,572		21,627			(581)		7,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/10/2024	1	209,009	276.3		5,333		5,259		3,957			(103)		1,459		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/10/2024	1	85,042	276.3		2,013		1,991		1,610			(25)		593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/05/2023	1	114,381	273.72	4,083			2,940		1,991			(1,016)		685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/05/2023	1	205,151	273.72	7,255			5,245		3,570			(1,809)		1,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/05/2023	1	90,288	273.72	3,282			2,376		1,571			(819)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	452,526	591.56		44,483		40,802		28,045			(3,844)		3,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	06/30/2023	1	282,978	599.07	21,138			10,642		8,131			(5,256)		1,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	1,741,000	3927.85		91,054		77,902		57,441			(13,758)		8,009		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	1,990,000	4300.5		89,550		53,286		9,176			(36,311)		7,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024	1	315,763	567.33		32,524		31,497		28,120			(1,068)		2,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/08/2023	1	1,154,835	606.93	89,038			64,210		44,284			(22,076)		6,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2021	02/10/2023	1	488,749	545.6	35,630			11,024		29,009			(8,846)		1,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	1	2,352,000	4467.36		122,774		97,983		34,123			(24,891)		14,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/25/2022	1	703,529	511.82	52,413			3,960		62,921			(12,996)		1,378		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	2,327,000	4605.78	65,621			41,240		16,899			(16,315)		13,005		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/26/2022	1	1,693,000	4340.16	71,445			23,028		16			(35,429)		4,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/12/2024	1	54,399	270.37		1,849		1,520		1,293			(337)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/12/2024	1	291,121	270.37		10,100		8,325		6,921			(1,784)		1,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2020	08/19/2022	1	2,412,434	256.34	77,198			5,196		114,266			(19,141)		4,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,004,795	603.71		87,116		70,363		45,804			(16,826)		6,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ES$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	107,177	519.39	8,038			652		8,024			(1,990)		217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	07/05/2023	1	2,960,545	603.11	211,975			107,443		79,945			(52,343)		14,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517GS$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	08/02/2022	1	120,688	497.8	13,241			608		14,172			(3,429)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023	1	3,465,706	613.74	248,838			151,972		95,625			(61,614)		19,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2021	01/31/2023	1	9,261,967	263.11	296,383			87,124		275,397			(73,286)		35,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2021	01/31/2023	1	2,084,621	263.11	77,407			22,817		61,984			(19,246)		8,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2021	01/31/2023	1	130,311	263.11	4,923			1,453		3,875			(1,226)		500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2021	01/31/2023	1	174,093	263.11	6,551			1,942		5,177			(1,633)		668		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2021	01/31/2023	1	66,928	263.11	3,139			1,060		1,990			(893)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024	1	10,154,618	272.86		302,608		296,788		216,668			(6,218)		71,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	1	3,695,972	590.38	269,436			126,946		119,360			(66,805)		17,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SC	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/19/2022	1	2,693,000	4315.44	111,221			15,138		1			(55,305)		4,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2020	08/19/2022	1	798,790	256.34	25,739			1,740		37,835			(6,391)		1,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/19/2022	1	1,359,120	256.34	44,908			3,039		64,375			(11,165)		2,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2020	08/19/2022	1	413,415	256.34	13,854			939		19,582			(3,459)		765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2020	08/19/2022	1	691,540	256.34	22,526			1,529		32,755			(5,632)		1,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2020	08/19/2022	1	121,371	256.34	4,001			273		5,749			(1,003)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/15/2023	1	116,094	613.74	7,129			4,349		3,175			(1,780)		639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/21/2022	1	1,819,000	4104.56	65,120			12,809		4,268			(16,124)		5,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	10/07/2022	1	3,291,578	256.36	105,001			14,135		157,316			(26,035)		8,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/07/2022	1	291,025	256.36	9,888			1,338		13,909			(2,455)		758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/07/2022	1	1,521,891	256.36	53,667			7,274		72,737			(13,343)		3,963		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	10/07/2022	1	514,948	256.36	19,003			2,576		24,611			(4,744)		1,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2020	10/07/2022	1	265,840	256.36	9,727			1,320		12,705			(2,432)		692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T5Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/12/2022	1	54,949	255.31	1,963			115		2,813			(496)		94		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T5Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/12/2022	1	106,861	255.31	4,064			241		5,471			(1,036)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V33	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	72,883	561.28		7,339		6,836		6,810			(512)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L5L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2022	1	3,078,721	512.88	225,362			29,718		284,970			(55,878)		7,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L5L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2020	10/05/2022	1	890,963	512.88	62,608			8,267		82,468			(15,545)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L5L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/05/2022	1	218,806	512.88	15,968			2,112		20,253			(3,970)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L5L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/05/2022	1	52,258	512.88	4,136			551		4,837			(1,035)		135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	10/07/2022	1	128,880	256.36	4,726			642		6,160			(1,183)		336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/07/2022	1	57,488	256.36	2,108			288		2,748			(528)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2020	10/07/2022	1	115,303	256.36	4,115			563		5,511			(1,037)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W5N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	10/07/2022	1	58,229	256.36	2,658			389		2,783			(715)		152		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	1	5,603,598	267.56	178,755			63,859		118,900			(44,382)		23,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/17/2023	1	1,816,866	267.56	57,040			20,405		38,551			(14,182)		7,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2021	03/17/2023	1	1,084,140	267.56	33,388			11,960		23,004			(8,335)		4,575		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500S6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/02/2020	09/30/2022	1	1,599,086	3922	72,466			9,108		17,971			(18,017)		4,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5179SC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2022	1	2,102,950	499.95	151,412			6,655		237,927			(37,439)		3,162		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	1	1,911,000	4050.79	117,527			116,237		107,475			(1,447)		13,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098N	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2024	1	1,846,000	4319.67	95,623			86,310		51,658			(9,418)		12,402		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	1	2,239,000	4429.61	110,831			86,677		33,743			(24,477)		13,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	1	1,454,000	4595.75	65,430			50,040		14,954			(15,574)		8,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/07/2023	1	1,508,895	4238	74,917			45,863		9,187			(29,100)		5,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2020	07/22/2022	1	4,169,530	254	133,425			3,865		234,900			(33,127)		5,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/22/2022	1	797,728	254	24,905			722		44,942			(6,192)		979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/22/2022	1	1,363,591	254	45,470			1,321		76,821			(11,352)		1,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/22/2022	1	480,113	254	16,293			474		27,048			(4,073)		589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2020	07/22/2022	1	242,592	254	8,519			248		13,667			(2,133)		298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/22/2022	1	157,762	254	5,658			166		8,888			(1,420)		194		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/16/2023	1	1,559,864	4776	52,403			36,457		3,789			(13,047)		9,165		0001
Purchased Call/S&P 500 INDEX/SPXF130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/22/2022	1	1,633,000	259.24	18,126			4,145		17			(8,989)		3,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/20/2023	1	288,812	579.36	20,119			8,142		10,116			(5,002)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/20/2023	1	1,011,346	579.36	76,144			30,858		35,425			(18,957)		4,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2022	1	736,936	521.75	54,238			4,619		52,285			(13,448)		1,531		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/23/2022	1	1,622,341	4281	73,852			17,232		175			(36,723)		3,914		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	1	1,370,716	4244		55,362		34,331		8,338			(21,258)		5,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	12/14/2022	1	10,000,096	277		167,729		145,775		67,256			(24,084)		33,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	1,327,875	619.6	99,458			66,351		36,650			(24,728)		7,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/21/2022	1	112,470	504.18	8,334			939		12,164			(2,066)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	1,335,202	521.63	97,336			7,899		94,709			(24,101)		2,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/12/2024	1	1,998,646	272.68		62,757		48,542		39,379			(14,463)		12,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	1	1,532,357	272.68		46,812		36,258		30,192			(10,738)		9,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2024	1	1,499,319	272.68		43,933		34,075		29,541			(9,891)		9,294		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/12/2024	1	292,426	272.68		8,644		6,714		5,762			(1,937)		1,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	11/14/2022	1	391,889	529.87	68,804			22,069		26,803			(29,234)		1,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	4,386,893	604.99		375,079		302,949		182,043			(72,447)		27,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	1	3,785,788	275.9		114,331		110,388		73,184			(4,391)		26,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/31/2024	1	334,575	275.9		9,883		9,556		6,468			(367)		2,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024	1	1,070,966	275.9		32,917		31,870		20,703			(1,090)		7,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/31/2024	1	4,254,135	275.9		132,142		128,115		82,237			(4,198)		29,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/31/2024	1	116,761	275.9		3,601		3,497		2,257			(110)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	10/13/2022	1	221,968	513.73	16,625			2,375		20,347			(4,122)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2020	11/23/2022	1	647,702	533.12	49,744			9,935		41,758			(12,351)		2,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2023	1	2,227,961	613.74	160,190			97,919		61,656			(39,610)		12,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/19/2023	1	71,531	613.74	4,409			2,699		1,980			(1,095)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/19/2023	1	559,666	613.74	36,421			22,355		15,488			(9,068)		3,093		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/15/2021	12/15/2023	1	2,611,618	276.19	82,266			60,117		38,211			(20,397)		15,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/16/2021	12/15/2023	1	1,942,329	276.19	61,887			45,412		28,419			(15,366)		11,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/06/2022	04/06/2023	1	1,521,000	4080.54		77,115		59,270		22,179			(17,958)		6,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/14/2022	04/12/2024	1	1,527,000	4241.38		91,925		82,543		49,673			(9,710)		10,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023	1	622,638	616.57	48,192			32,150		18,089			(11,982)		3,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/25/2022	04/25/2024	1	2,042,000	4257.04		111,697		101,738		61,766			(10,085)		13,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2023	1	786,114	586.2	55,421			22,914		24,285			(13,741)		3,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2021	04/28/2023	1	562,938	586.2	42,830			17,782		17,391			(10,634)		2,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2021	04/28/2023	1	188,820	586.2	12,946			5,404		5,833			(3,241)		859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/05/2020	07/28/2022	1	199,491	255.1	7,640			287		10,353			(1,915)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	10/13/2022	1	613,434	512.65	46,560			6,651		57,389			(11,544)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	10/04/2022	1	118,108	505.22	9,153			1,194		12,634			(2,263)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024	1	69,621	566.13		7,261		7,032		6,280			(238)		484		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2020	09/23/2022	1	611,398	500.11	45,427			5,263		71,536			(11,279)		1,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2023	1	2,057,637	279.11	65,021			44,573		22,345			(16,122)		12,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/10/2023	1	1,591,213	279.11	50,227			34,431		17,279			(12,471)		9,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/24/2023	1	159,383	275.62	4,522			3,201		2,364			(1,131)		944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	11/24/2023	1	336,998	275.62	11,261			8,048		4,998			(2,843)		1,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	11/24/2023	1	62,795	275.62	1,991			1,447		931			(510)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/17/2022	1	104,427	511.47	7,936			1,179		10,064			(1,965)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/18/2022	1	381,268	508.69	30,006			4,493		38,672			(7,419)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/18/2023	1	944,883	610.73	70,205			42,876		27,494			(17,383)		5,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S9	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/08/2021	10/07/2022	1	1,960,000	4241.37	81,732			22,311		869			(40,641)		5,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024	1	478,575	568.01		48,958		47,414		42,308			(1,607)		3,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/18/2023	1	113,199	610.42	8,433			5,151		3,312			(2,088)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2021	06/09/2023	1	732,581	588.72	54,431			25,645		24,431			(13,496)		3,556		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	1,955,139	519.91	145,658			11,821		144,575			(36,066)		3,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	113,078	519.39	8,481			699		8,481			(2,097)		231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2020	08/24/2022	1	2,507,486	257.22	80,240			5,952		110,905			(19,895)		4,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2020	08/24/2022	1	655,307	257.22	20,304			1,508		28,984			(5,041)		1,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	1	2,304,000	4301.77	68,659			17,923		5,792			(17,070)		8,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/31/2023	1	2,390,711	619.6	179,781			120,266		66,721			(44,454)		13,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	218,491	615.45	17,130			11,428		6,468			(4,259)		1,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	984,536	278.17		30,028		26,445		15,649			(3,687)		6,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/03/2024	1	99,449	278.17		3,160		2,787		1,581			(377)		660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2024	1	2,296,599	278.17		70,176		61,971		36,505			(8,279)		15,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/03/2024	1	266,920	278.17		7,811		6,907		4,243			(912)		1,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023	1	1,518,723	276.19	47,235			34,709		22,221			(11,744)		9,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/15/2023	1	580,159	276.19	16,868			12,412		8,488			(4,211)		3,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/15/2023	1	76,491	276.19	2,288			1,686		1,119			(572)		462		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/23/2021	12/15/2023	1	56,751	276.19	1,777			1,317		830			(446)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/31/2021	12/15/2023	1	51,413	276.19	1,593			1,194		752			(404)		311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/04/2022	12/15/2023	1	98,608	276.19	2,949			2,216		1,443			(735)		596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/25/2022	12/15/2023	1	638,313	276.19	13,682			10,595		9,339			(3,098)		3,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/06/2021	08/04/2023	1	2,080,388	281.34	60,932			33,580		14,329			(15,149)		10,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/09/2021	08/04/2023	1	833,315	281.34	22,659			12,505		5,739			(5,657)		4,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/11/2021	08/04/2023	1	104,236	281.34	2,997			1,659		718			(750)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617296	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023	1	146,333	572.63	10,902			4,298		5,781			(2,703)		650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/24/2022	1	1,404,076	4347	61,250			9,239		2			(30,625)		2,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/30/2020	10/31/2022	1	5,038,461	254.36	161,231			27,057		277,767			(39,922)		14,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/03/2020	10/31/2022	1	68,381	254.36	2,455			413		3,770			(611)		198		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/21/2022	03/21/2024	1	2,423,000	4307.7		147,803		127,528		61,663			(20,421)		15,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/08/2020	10/07/2022	1	1,964,979	4016	79,078			10,704		5,246			(19,634)		5,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/25/2022	03/21/2024	1	1,678,140	4144		136,821		119,033		67,021			(18,255)		11,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/21/2022	1	182,304	505.95	13,908			1,582		19,109			(3,482)		435		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/30/2020	11/01/2022	1	6,578,454	254.36	210,511			35,567		362,668			(52,052)		19,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/03/2020	11/01/2022	1	2,164,045	254.36	77,763			13,175		119,303			(19,334)		6,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/04/2020	11/01/2022	1	410,736	254.36	16,681			2,830		22,644			(4,153)		1,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/11/2021	10/11/2023	1	3,542,664	274.67	112,657			72,267		52,669			(27,933)		20,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/12/2021	10/11/2023	1	486,061	274.67	15,484			9,946		7,226			(3,844)		2,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/13/2021	10/11/2023	1	2,244,895	274.67	74,946			48,209		33,375			(18,634)		12,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/14/2021	10/11/2023	1	530,086	274.67	19,472			12,578		7,881			(4,848)		3,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/12/2021	03/08/2023	1	2,065,349	.4234	69,406			24,033		15,585			(17,304)		8,564		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/18/2020	09/20/2022	1	1,732,000	3923.04	76,208			8,479		12,380			(18,844)		4,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/18/2020	09/19/2022	1	1,550,000	4034.32	52,545			5,782		1,888			(13,010)		3,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2022	1	464,148	497.96	34,254			894		53,995			(8,493)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/14/2022	1	302,570	526.32	23,479			4,392		22,276			(5,814)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/26/2022	1	828,121	519.91	61,529			4,759		60,902			(15,298)		1,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/04/2022	04/04/2024	1	2,058,311	279.02		62,779		55,373		30,997			(7,472)		13,670		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/04/2024	1	4,629,327	279.02		135,384		119,577		69,714			(15,949)		30,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/04/2024	1	1,898,040	279.02		53,059		46,928		28,583			(6,187)		12,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/04/2024	1	59,200	279.02		1,716		1,524		892			(198)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/18/2023	1	1,644,348	610.73	99,105			61,888		47,848			(25,159)		9,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2020	07/11/2022	1	6,997,259	250.73	223,912			3,080		490,572			(55,442)		6,074		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0057S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2020	07/15/2022	1	1,537,000	3951.44	59,789			1,150		417			(14,824)		1,558		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SZ	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2021	12/18/2023	1	2,568,000	4646.31	103,490			76,159		21,548			(25,625)		15,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2021	06/09/2023	1	1,168,255	589.61	85,867			40,456		38,296			(21,290)		5,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2020	07/20/2022	1	194,670	497.46	14,464			377		22,841			(3,586)		228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/28/2023	1	1,079,159	277.07	33,994			25,448		15,103			(8,429)		6,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/10/2023	1	894,346	279.11	29,416			20,193		9,712			(7,314)		5,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/10/2023	1	65,947	279.11	2,157			1,483		716			(539)		385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/10/2023	1	371,163	279.11	12,221			8,413		4,031			(3,055)		2,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/10/2023	1	186,200	279.11	6,171			4,272		2,022			(1,547)		1,087		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/10/2023	1	52,327	279.11	1,633			1,133		568			(412)		306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023	1	1,718,000	4686.41	55,148			32,087		3,685			(13,655)		9,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/25/2022	1	70,181	509.2	5,404			408		6,622			(1,340)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2020	10/05/2022	1	251,672	509.45	19,253			2,539		24,840			(4,774)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/08/2024	1	2,710,840	600.69	231,777			186,886		120,429			(45,085)		17,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/08/2024	1	122,416	600.69	7,643			6,346		5,438			(1,304)		777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2021	01/30/2023	1	3,055,133	263.11	97,459			28,554		90,842			(24,131)		11,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2021	01/30/2023	1	140,888	263.11	5,890			1,745		4,189			(1,479)		539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	01/30/2023	1	61,673	263.11	2,660			795		1,834			(671)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2021	01/30/2023	1	67,396	263.11	3,158			1,063		2,004			(900)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/28/2023	1	2,435,648	277.07	73,051			54,763		34,087			(18,137)		14,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/28/2023	1	3,763,309	277.07	112,871			84,965		52,668			(28,063)		23,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/28/2023	1	512,215	277.07	15,215			11,469		7,169			(3,788)		3,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	12/28/2023	1	80,494	277.07		1,961		1,507		1,127			(461)		492		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSR	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/25/2022	1	1,482,000	4354.2	64,319			26,264		772			(31,983)		4,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2020	10/13/2022	1	1,698,154	258.83	54,171			7,739		67,223			(13,431)		4,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	10/13/2022	1	792,604	258.83	25,386			3,632		31,376			(6,303)		2,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517QSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/15/2022	1	4,087,382	529.87	303,692			57,151		280,200			(75,093)		12,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517QSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2020	11/15/2022	1	236,631	529.87	18,279			3,449		16,222			(4,545)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2022	1	166,020	511.09	12,435			1,640		15,897			(3,083)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	1	1,247,609	543.04	89,703			26,886		76,991			(22,303)		4,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023	1	2,943,697	278.18	93,610			53,399		29,023			(23,274)		15,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	582,625	611.08	43,173			24,593		15,322			(10,719)		3,103		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	1,658,000	4279.81	101,801			90,428		48,007			(11,730)		11,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/21/2023	1	2,756,635	275.28	90,925			67,566		43,641			(22,606)		16,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/21/2023	1	957,213	275.28	32,720			24,382		15,154			(8,180)		5,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	1,679,000	4202.25	77,738			48,370		11,330			(29,686)		6,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	12/21/2023	1	106,607	275.28	3,179			2,399		1,688			(783)		648		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	527,110	588.88		52,869		48,155		33,707			(4,773)		3,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	1	1,897,473	586.96	133,203			58,265		61,103			(32,982)		8,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	543,280	512.44	40,746			6,053		51,431			(10,089)		1,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2022	1	237,031	496.26	17,896			467		28,380			(4,437)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177SC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	07/20/2022	1	658,895	496.26	159,973			12,718		78,890			(119,157)		771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SP	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	06/02/2023	1	1,973,000	3980.22		103,780		96,861		59,928			(7,698)		9,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	1,244,940	610.47	88,391			47,003		30,382			(21,976)		6,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023	1	226,117	610.47	16,120			8,584		5,518			(4,024)		1,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/11/2023	1	86,017	274.67	3,213			2,087		1,279			(807)		487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/11/2023	1	57,294	274.67	2,161			1,417		852			(548)		324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	10/11/2023	1	183,255	274.67	7,479			5,047		2,724			(1,951)		1,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2021	02/17/2023	1	5,479,468	268.83	174,795			55,770		100,179			(43,459)		21,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2021	02/17/2023	1	387,831	268.83	12,869			4,112		7,091			(3,213)		1,546		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2021	02/17/2023	1	158,901	268.83	5,160			1,651		2,905			(1,290)		633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	02/17/2023	1	80,481	268.83	2,383			769		1,471			(601)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	02/17/2023	1	206,569	268.83	5,663			1,843		3,777			(1,436)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2023	1	4,451,992	586.96	312,975			137,142		143,842			(77,389)		20,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2022	1	1,500,148	4286	67,547			9,031		5			(33,680)		2,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SG	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/18/2022	1	1,641,000	4428.96	69,414			26,994		11			(34,516)		5,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2020	11/11/2022	1	2,214,841	529.87	164,120			30,149		150,430			(40,804)		6,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/11/2022	1	354,226	529.87	27,436			5,047		24,059			(6,849)		1,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2020	11/23/2022	1	237,510	533.39	18,170			3,629		15,224			(4,511)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/09/2024	1	366,239	602.92		32,009		25,854		16,879			(6,183)		2,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/15/2023	1	881,183	614.4	50,351			31,363		23,671			(12,836)		4,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	1	406,677	272.86		12,564		12,391		8,677			(241)		2,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/14/2024	1	780,438	272.86		22,395		22,117		16,652			(400)		5,462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/14/2024	1	456,757	272.86		13,141		12,995		9,746			(163)		3,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023	1	791,346	573.5	58,401			23,024		30,725			(14,480)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023	1	5,160,822	574.25	377,256			148,726		197,372			(93,539)		22,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/29/2022	1	226,160	517.14	17,437			1,415		17,837			(4,317)		458		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	1	1,473,000	4254.9	49,640			13,160		4,482			(12,274)		5,369		0001
Purchased Call/S&P 500 INDEX/SPXB00X$X	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	1,384,000	258.33	18,407			3,579		131			(9,153)		3,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	09/01/2022	1	255,800	517.41	19,901			1,695		20,093			(4,934)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177S9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2020	07/20/2022	1	568,022	498.36	41,693			1,088		65,624			(10,338)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ESY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/29/2022	1	224,355	511.14	18,644			1,513		20,138			(4,616)		455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2020	11/04/2022	1	1,540,000	4123.29	46,970			8,129		1,475			(11,646)		4,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	1	3,347,236	278.17		102,091		89,874		53,205			(12,569)		22,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/01/2024	1	2,557,917	278.17		81,288		71,659		40,659			(9,714)		16,949		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SQ	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024	1	1,590,595	4321		66,871		64,654		46,463			(2,480)		11,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/14/2024	1	2,995,470	272.86		84,092		83,275		63,914			(930)		20,962		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/14/2024	1	759,769	272.86		20,076		19,964		16,211			(195)		5,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/14/2024	1	93,326	272.86		2,459		2,449		1,991			(20)		653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/14/2024	1	221,614	272.86		5,905		5,888		4,729			(25)		1,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/14/2024	1	200,621	272.86		5,367		5,360		4,281			(15)		1,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/14/2024	1	154,106	272.86		3,598		3,598		3,288					1,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13SSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/18/2024	1	1,559,000	4259.88		89,643		80,789		48,394			(8,952)		10,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2022	02/02/2024	1	2,358,679	270.86		73,591		58,974		53,719			(14,839)		14,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/02/2024	1	571,594	270.86		17,283		13,870		13,018			(3,466)		3,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/02/2024	1	1,648,935	270.86		49,920		40,115		37,554			(9,846)		10,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/02/2024	1	984,688	270.86		29,483		23,725		22,426			(5,783)		6,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/02/2024	1	54,020	270.86		1,677		1,352		1,230			(327)		341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/23/2024	1	1,633,266	271.54		50,631		42,099		36,485			(8,694)		10,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U86	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2020	08/19/2022	1	93,643	256.34	3,207			219		4,435			(805)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/26/2022	1	854,417	521.63	62,116			4,805		60,247			(15,444)		1,688		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2020	08/26/2022	1	166,285	521.63	11,600			899		11,725			(2,896)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	08/26/2022	1	648,364	521.63	47,680			3,698		45,717			(11,920)		1,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2020	08/26/2022	1	223,789	521.63	17,980			1,397		15,780			(4,501)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2020	08/26/2022	1	107,685	521.63	6,947			570		7,593			(1,830)		213		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$J	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024	1	2,057,000	4352.28		101,822		84,199		46,774			(17,714)		13,220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$N	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/16/2023	1	1,834,424	3954		91,904		81,212		58,905			(10,887)		8,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2021	05/04/2023	1	278,616	581.18	20,534			8,659		9,752			(5,091)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2023	1	2,010,483	608.02	161,643			119,678		71,555			(40,079)		12,227		0001
Purchased Call/S&P 500 INDEX/SPX150K$V	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/02/2022	05/02/2023	1	1,826,000	245.7		67,562		56,767		47,519			(10,921)		8,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	06/30/2023	1	832,460	603.11	59,354			29,882		22,100			(14,757)		4,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	06/30/2023	1	1,148,251	603.11	80,020			40,343		30,484			(20,005)		5,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	06/30/2023	1	204,792	603.11	14,516			7,329		5,437			(3,634)		1,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/08/2022	1	54,857	250.73	2,083			20		3,851			(527)		41		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2020	11/10/2022	1	904,044	259.32	28,839			5,229		34,851			(7,150)		2,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/10/2022	1	1,704,606	259.32	56,925			10,336		65,712			(14,134)		5,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	1	2,005,000	4232.57		108,471		104,895		74,901			(4,001)		13,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177\$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2020	07/20/2022	1	305,106	499.61	22,406			586		34,487			(5,563)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177\$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/20/2022	1	304,742	499.61	22,593			591		34,446			(5,617)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F\$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/14/2023	1	349,862	611.35	20,831			12,964		9,943			(5,318)		1,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	142,650	546.31	10,314			3,191		8,351			(2,561)		560		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058\$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2021	08/25/2023	1	2,363,895	4689	74,985			43,500		4,944			(18,643)		12,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R\$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/18/2024	1	1,459,198	4572		48,272		41,970		22,153			(6,467)		9,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	1	1,837,000	4076.61		107,832		107,684		104,112			(295)		12,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2021	01/25/2023	1	970,051	543.65	67,710			19,346		58,089			(16,788)		3,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/25/2023	1	1,000,958	543.65	71,180			20,365		59,940			(17,673)		3,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V\$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2021	01/25/2023	1	573,685	543.65	32,987			9,451		34,354			(8,201)		2,171		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2021	01/25/2023	1	657,097	543.65	41,155			11,840		39,349			(10,246)		2,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	3,341,745	518.13	254,641			20,987		258,084			(62,965)		6,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	1,166,780	501.1	84,242			3,009		128,511			(20,887)		1,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2020	07/27/2022	1	1,398,272	501.1	97,888			3,501		154,008			(24,304)		1,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2020	07/27/2022	1	86,785	501.1	6,067			218		9,559			(1,510)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2020	07/27/2022	1	202,649	501.1	14,369			518		22,320			(3,597)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	1	3,673,489	549.18		329,879		284,113		194,067			(46,868)		24,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	07/03/2023	1	3,673,305	603.11	262,641			132,768		98,524			(65,032)		18,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	07/03/2023	1	144,343	603.11	11,462			7,203		3,871			(3,534)		725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2021	01/04/2023	1	3,297,653	535.32	229,846			59,040		224,662			(56,989)		11,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	1	658,872	583.03	48,361			21,041		22,730			(12,024)		3,065		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$1	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	12/29/2021	12/29/2023	1	2,649,000	4749.65	104,106			78,079		17,746			(25,813)		16,214		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	1	920,069	604.99	70,753			51,607		36,927			(17,543)		5,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2022	1	303,888	508.07	23,764			1,795		29,324			(5,892)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	888,626	615.45	69,846			46,692		26,518			(17,294)		5,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2020	11/10/2022	1	1,940,376	259.32	67,044			12,223		74,801			(16,669)		5,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/10/2022	1	490,970	259.32	17,343			3,166		18,927			(4,318)		1,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2020	11/10/2022	1	156,779	259.32	5,834			1,067		6,044			(1,459)		473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2020	11/10/2022	1	307,094	259.32	11,073			2,030		11,838			(2,776)		927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/10/2022	1	89,489	259.32	3,220			594		3,450			(809)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	11/10/2022	1	203,649	259.32	8,332			1,583		7,851			(2,158)		615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006GN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2020	08/19/2022	1	1,724,000	4094.92	56,202			3,799		242			(13,954)		3,190		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$W	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/22/2021	09/22/2023	1	1,518,000	4655.59	42,200			25,969		5,308			(10,463)		8,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	288,487	557.88		31,012		30,884		29,295			(255)		2,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	2,254,619	608.39	177,664			130,369		85,328			(44,111)		13,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2021	05/12/2023	1	7,219,501	268.98	230,302			100,062		144,005			(57,181)		33,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/14/2021	05/12/2023	1	1,037,308	268.98	36,559			15,906		20,691			(9,090)		4,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/17/2021	05/12/2023	1	887,313	268.98	32,592			14,200		17,699			(8,137)		4,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/03/2021	12/04/2023	1	4,713,218	273.72	148,466			106,397		82,024			(36,761)		28,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/07/2021	12/04/2023	1	620,275	273.72	23,001			16,529		10,795			(5,727)		3,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/14/2021	12/04/2023	1	215,823	273.72	7,396			5,367		3,756			(1,859)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2020	07/08/2022	1	1,266,171	495.87	91,291			883		152,845			(22,697)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/08/2022	1	53,078	495.87	3,911			38		6,407			(978)		39		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/08/2021	10/09/2023	1	1,549,000	4539.96	52,356			33,534		8,409			(12,964)		8,751		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2022	03/22/2024	1	2,449,000	4386.25		129,062		111,689		52,439			(17,503)		16,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/24/2020	08/16/2022	1	67,865	255.31	2,406			154		3,475			(603)		122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/25/2020	08/16/2022	1	77,623	255.31	2,676			171		3,974			(672)		139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/26/2021	01/26/2023	1	136,249	266.73	4,346			1,248		2,942			(1,078)		517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2021	01/26/2023	1	3,037,429	266.73	92,923			26,714		65,579			(23,071)		11,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2021	01/26/2023	1	1,222,805	266.73	36,033			10,402		26,401			(8,959)		4,638		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/16/2021	01/26/2023	1	94,156	266.73	3,484			1,030		2,033			(889)		357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/12/2021	01/26/2023	1	285,702	266.73	10,144			3,408		6,168			(2,942)		1,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTD008\$S	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/28/2023	1	2,200,000	4706.89	71,060			50,269		7,751			(17,571)		13,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/10/2022	05/10/2024	1	12,585,552	273.02	381,342			355,187		284,472			(26,605)		85,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/11/2022	05/10/2024	1	1,747,484	273.02	55,620			51,877		39,498			(3,810)		11,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	2,977,673	273.02	90,958			85,187		67,304			(6,114)		20,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/13/2022	05/10/2024	1	960,284	273.02	29,158			27,345		21,705			(1,922)		6,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/17/2022	05/10/2024	1	481,360	273.02	15,268			14,359		10,880			(928)		3,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/18/2022	05/10/2024	1	85,020	273.02	2,634			2,481		1,922			(157)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023	1	1,447,239	599.68	107,096			55,837		43,000			(26,590)		7,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/19/2024	1	4,267,998	593.87	351,256			274,707		204,254			(77,575)		26,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2020	10/18/2022	1	3,486,243	514.24	255,890			38,313		319,577			(63,273)		9,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2020	10/18/2022	1	372,734	514.24	26,362			3,958		34,168			(6,554)		1,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2020	10/18/2022	1	109,940	514.24	7,748			1,165		10,078			(1,929)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/18/2023	1	936,911	612.09	69,238			45,081		29,001			(17,167)		5,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/10/2024	1	1,578,094	4359		108,763		84,174		33,167			(25,018)		9,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/10/2024	1	50,801	273.02		1,755		1,680		1,148			(84)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	2,009,009	277.43		61,074		54,455		33,943			(6,684)		13,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/11/2024	1	3,341,066	277.43		106,820		95,375		56,448			(11,560)		22,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2024	1	1,444,347	277.43		49,094		43,894		24,403			(5,253)		9,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/11/2024	1	149,569	277.43		4,917		4,414		2,527			(520)		999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/11/2024	1	143,271	277.43		4,751		4,277		2,421			(479)		957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/11/2024	1	169,169	277.43		5,525		4,981		2,858			(550)		1,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/11/2022	1	3,443,000	4052.86	126,702			17,777		3,740			(31,329)		9,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	1	1,958,000	4335.44		118,067		98,768		42,557			(19,408)		12,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2022	1	1,169,245	511.92	86,992			6,572		104,355			(21,569)		2,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	1,675,739	616.13	133,389			100,456		57,410			(33,119)		10,257		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	1	1,693,808	4343	75,052			11,675		4			(37,320)		3,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2021	04/26/2023	1	6,596,469	270.45	210,427			86,426		113,531			(52,174)		29,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2021	04/26/2023	1	3,487,759	270.45	110,391			45,402		60,027			(27,408)		15,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0500S9	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/09/2020	10/11/2022	1	1,476,000	4142.78	43,247			6,068		2,335			(10,694)		3,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2022	1	69,768	507.34	5,484			723		7,153			(1,360)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	1,360,898	607.17	100,298			53,335		35,409			(24,937)		6,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	3,703,374	619.6	278,123			185,926		103,070			(68,865)		21,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024	1	7,545,075	278.17	230,125			202,624		119,931			(28,294)		50,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/02/2024	1	65,304	278.17	1,902			1,693		1,038			(211)		433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	04/02/2024	1	126,299	278.17	3,251			3,007		2,008			(257)		838		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	1	1,952,000	4401.86	102,870			83,626		38,399			(19,561)		12,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SU	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/26/2021	11/22/2023	1	1,456,872	4737	42,299			29,820		4,340			(10,546)		8,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	1	1,825,862	563.26	127,993			45,536		81,999			(31,735)		7,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	1	171,213	563.26	11,299			4,036		7,689			(2,805)		723		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	1	516,202	563.26	33,927			12,137		23,182			(8,435)		2,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2021	03/17/2023	1	118,030	563.26	8,017			2,872		5,301			(2,002)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	999,587	599.11	72,770			46,781		38,558			(18,043)		5,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2022	1	171,088	523.06	12,387			1,055		11,753			(3,071)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	09/01/2022	1	274,866	523.06	21,719			1,852		18,883			(5,392)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	09/01/2022	1	374,811	523.06	24,701			2,118		25,749			(6,141)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/01/2022	1	50,878	523.06	2,949			254		3,495			(738)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2020	09/01/2022	1	79,306	523.06	4,670			404		5,448			(1,172)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/01/2022	1	56,908	523.06	3,640			316		3,910			(919)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023	1	2,748,212	610.47	195,673			104,556		68,003			(48,384)		14,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/04/2024	1	773,511	279.02		22,677		20,223		11,649			(2,478)		5,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/04/2024	1	81,740	279.02		2,464		2,209		1,231			(263)		543		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	419,189	545.5		39,194		33,749		24,867			(5,576)		2,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	41,585	509.02	3,015			286		4,036			(748)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2020	09/08/2022	1	52,684	509.02	4,109			390		5,113			(1,020)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/08/2022	1	585,660	509.02	44,458			4,243		56,838			(11,069)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/08/2022	1	378,061	509.02	29,954			2,863		36,690			(7,488)		828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023	1	1,591,792	4428	50,354			23,369		7,772			(12,519)		7,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175GN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/18/2023	1	254,236	612.09	20,365			13,351		7,869			(5,070)		1,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/21/2022	1	118,878	500.49	9,237			1,040		13,691			(2,290)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	1,308,345	519.8	97,603			8,044		97,178			(24,134)		2,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023	1	4,113,088	278.18	131,208			75,156		40,963			(32,443)		22,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/22/2023	1	173,950	278.18	5,997			3,440		1,732			(1,489)		931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/22/2023	1	2,068,590	278.18	72,205			41,473		20,602			(17,952)		11,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/11/2024	1	58,521	277.43		1,677		1,522		989			(161)		391		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	04/11/2024	1	80,153	277.43		1,970		1,832		1,354			(141)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023	1	2,096,999	617.43	150,145			91,330		53,341			(37,279)		11,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024	1	704,835	570.41		71,470		66,358		58,440			(5,377)		4,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/18/2024	1	1,909,269	547.36		174,889		150,592		103,417			(24,882)		12,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024	1	94,541	560.07		9,936		9,895		9,387			(82)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/15/2024	1	2,017,939	583.67		181,413		155,034		123,635			(26,554)		13,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2021	02/21/2023	1	8,647,245	268.83	275,847			89,044		158,959			(68,208)		34,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2021	02/21/2023	1	1,821,993	268.83	59,304			19,196		33,493			(14,745)		7,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2021	02/21/2023	1	350,453	268.83	11,381			3,689		6,442			(2,833)		1,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	02/21/2023	1	164,826	268.83	4,887			1,595		3,030			(1,225)		663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	02/21/2023	1	104,009	268.83	3,002			983		1,912			(755)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2021	02/21/2023	1	96,858	268.83	2,735			919		1,781			(706)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/26/2022	1	148,102	516	11,567			895		11,929			(2,876)		293		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/12/2023	1	1,972,000	4056.51		99,192		77,878		34,983			(21,469)		8,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	347,819	610.28	26,017			14,821		9,284			(6,460)		1,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	1	71,668	606.38	5,339			2,850		1,912			(1,322)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	25,329	511.47	1,920			278		2,431			(477)		68		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2023	1	1,679,000	4172.49		78,745		54,015		15,449			(24,810)		6,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	1	300,329	626.96	22,224			13,126		5,977			(5,526)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023	1	311,919	626.96	22,232			13,148		6,207			(5,558)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	1	1,770,298	545.71	123,036			36,877		103,724			(30,590)		6,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2021	02/03/2023	1	501,364	545.71	35,886			10,771		29,376			(8,959)		1,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2021	02/03/2023	1	270,281	545.71	19,524			5,868		15,836			(4,881)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2021	02/03/2023	1	69,939	545.71	5,147			1,549		4,098			(1,289)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/03/2023	1	209,047	545.71	15,782			4,790		12,248			(3,984)		808		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	1	76,292	570.13		7,767		7,212		6,353			(584)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	632,012	595.09	48,159			30,960		25,999			(11,941)		3,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/22/2023	1	503,963	278.18	16,703			9,607		5,019			(4,159)		2,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/22/2023	1	260,862	278.18	8,496			4,907		2,598			(2,118)		1,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/22/2023	1	106,847	278.18	3,956			2,291		1,064			(992)		572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	1	7,189,148	265.41	229,334			60,799		172,730			(56,707)		26,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2021	01/10/2023	1	1,561,628	265.41	47,659			12,670		37,520			(11,849)		5,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/10/2023	1	150,646	265.41	5,001			1,331		3,619			(1,245)		549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/10/2023	1	112,780	265.41	3,676			987		2,710			(923)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	3,306,591	549.28	230,139			71,203		182,628			(57,140)		12,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	702,966	549.28	50,027			15,499		38,826			(12,438)		2,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/15/2024	1	1,625,000	4338.01		81,088		72,845		42,734			(8,530)		10,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	1	896,921	549.28	64,647			20,057		49,538			(16,162)		3,521		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/11/2022	1	71,457	500.25	5,595			315		7,999			(1,387)		121		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	1	1,731,000	4070.42		87,589		68,070		28,094			(20,027)		7,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	2,129,989	590.47		207,248		186,779		124,083			(20,696)		14,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/16/2023	1	2,966,230	268.45	94,623			33,534		58,086			(23,461)		12,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2021	03/16/2023	1	1,273,674	268.45	40,470			14,362		24,942			(10,048)		5,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/16/2023	1	369,383	268.45	11,214			3,996		7,233			(2,788)		1,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/16/2023	1	98,764	268.45	2,947			1,052		1,934			(734)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	03/16/2023	1	54,459	268.45	2,012			781		1,066			(546)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2020	08/25/2022	1	1,634,443	256.71	52,139			3,939		75,396			(12,928)		3,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/25/2022	1	1,146,520	256.71	38,096			2,882		52,888			(9,459)		2,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	1	469,601	605.77	34,938			18,813		12,855			(8,663)		2,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	07/28/2023	1	80,221	605.77	6,252			3,481		2,196			(1,598)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/03/2024	1	98,181	278.17		3,000		2,668		1,561			(343)		652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/03/2024	1	222,176	278.17		6,813		6,075		3,532			(745)		1,474		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/11/2022	1	521,967	504.45	38,678			2,178		54,130			(9,590)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	1,016,351	559.45		107,632		107,188		101,658			(882)		7,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	148,926	615.2	11,974			9,017		5,175			(2,973)		912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2021	03/17/2023	1	196,380	267.56	5,710			2,048		4,167			(1,428)		829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/17/2023	1	163,451	267.56	4,679			1,681		3,468			(1,171)		690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/17/2023	1	152,463	267.56	4,718			1,704		3,235			(1,184)		643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2021	03/17/2023	1	299,317	267.56	9,251			3,351		6,351			(2,335)		1,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024	1	2,263,502	271.54		70,169		58,410		50,791			(11,982)		14,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/27/2024	1	4,476,866	271.54		170,640		142,435		100,456			(28,362)		28,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/27/2024	1	160,977	271.54		6,693		5,618		3,612			(1,097)		1,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/13/2022	1	1,173,125	258.83	37,574			5,397		46,439			(9,342)		3,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2020	10/13/2022	1	709,064	258.83	22,628			3,255		28,069			(5,634)		1,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2020	10/13/2022	1	68,000	258.83	2,120			305		2,692			(530)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2020	10/13/2022	1	68,140	258.83	2,090			302		2,697			(523)		183		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W8Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/29/2020	10/13/2022	1	55,214	258.83	1,463			214		2,186			(371)		148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2020	09/16/2022	1	1,726,639	513.68	128,117			13,607		152,271			(31,809)		3,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024	1	545,506	559.74		57,551		57,313		54,350			(472)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023	1	1,220,236	607.17	90,175			48,127		32,069			(22,328)		6,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/08/2021	01/06/2023	1	3,404,395	265.41	108,600			28,350		81,455			(27,001)		12,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/11/2021	01/06/2023	1	970,479	265.41	29,655			7,752		23,220			(7,403)		3,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/12/2021	01/06/2023	1	212,380	265.41	6,466			1,693		5,081			(1,616)		766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/13/2021	01/06/2023	1	615,896	265.41	20,398			5,347		14,736			(5,106)		2,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/19/2021	01/06/2023	1	249,248	265.41	8,105			2,142		5,964			(2,046)		899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/24/2022	06/22/2023	1	1,546,214	.3818		96,398		95,593		86,468			(1,593)		7,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/26/2020	08/24/2022	1	1,564,651	257.22	50,427			3,751		69,204			(12,537)		3,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/27/2020	08/24/2022	1	297,446	257.22	9,343			698		13,156			(2,326)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/28/2020	08/24/2022	1	116,584	257.22	3,807			285		5,156			(949)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023	1	787,450	618.54	61,106			46,019		25,997			(15,172)		4,820		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	139,288	555.57		15,322		15,258		14,480			(126)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	69,072	507.68	5,567			581		6,833			(1,380)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,526,939	589.63		142,769		123,550		86,506			(19,362)		10,038		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$S	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/05/2022	1	1,837,000	4233.19	75,133			828		31			(36,954)		1,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	1,558,271	515.74	118,117			20,528		141,561			(29,327)		4,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	98,283	516.14	7,116			743		8,216			(1,764)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/15/2022	1	152,123	516.14	11,135			1,164		12,718			(2,765)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	09/15/2022	1	57,111	516.14	4,097			430		4,775			(1,019)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2020	09/15/2022	1	114,728	516.14	7,891			829		9,591			(1,965)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2020	09/15/2022	1	270,934	516.14	16,661			1,754		22,650			(4,165)		622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/01/2022	1	85,942	254.36	3,602			615		4,738			(903)		250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2020	11/01/2022	1	181,307	254.36	9,017			1,582		9,995			(2,312)		528		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	11/01/2022	1	54,842	254.36	2,792			496		3,023			(725)		160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	1,541,724	4526	52,169			32,786		12,269			(12,971)		8,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007ST	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/02/2021	07/03/2023	1	2,147,000	4497.76	73,857			37,335		7,516			(18,287)		10,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	1	4,389,369	271.54		136,070		113,236		98,054			(23,268)		28,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/26/2024	1	458,817	271.54		17,488		14,594		10,250			(2,911)		2,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/10/2024	1	158,248	276.3		3,419		3,400		2,996			(33)		1,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/11/2024	1	1,674,865	4270		94,784		85,096		50,633			(10,025)		11,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024	1	1,386,679	4265		67,634		64,289		44,804			(3,428)		9,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00585R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	1	1,908,000	4686.39	54,760			33,971		5,163			(13,559)		10,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	1,648,998	276.23	52,438			32,955		21,264			(13,038)		9,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/29/2023	1	819,420	276.23	25,423			15,999		10,567			(6,347)		4,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/29/2023	1	659,968	276.23	20,739			13,069		8,510			(5,185)		3,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	09/30/2022	1	1,423,031	509.6	104,024			13,075		140,068			(25,863)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2020	09/30/2022	1	361,742	509.6	27,663			3,482		35,606			(6,906)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517LSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2020	09/30/2022	1	91,938	509.6	6,755			851		9,049			(1,689)		231		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2020	09/23/2022	1	4,159,943	502.06	301,180			34,895		471,161			(74,779)		10,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/23/2022	1	102,727	502.06	7,777			902		11,635			(1,934)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/23/2022	1	448,307	502.06	36,244			4,211		50,776			(9,049)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/23/2022	1	434,671	502.06	34,215			3,981		49,231			(8,554)		1,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	05/31/2024	1	140,582	275.9		4,321		4,213		2,718			(126)		974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/31/2024	1	231,411	275.9		7,071		6,903		4,473			(196)		1,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	05/31/2024	1	73,966	275.9		1,853		1,816		1,430			(39)		513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	05/31/2024	1	62,025	275.9		1,457		1,442		1,199			(16)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2023	1	620,201	622.33	47,073			32,460		17,148			(11,672)		3,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023	1	5,510,182	617.1	428,692			320,341		185,572			(106,292)		33,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2023	1	141,706	545.16	9,905			2,762		8,106			(2,456)		530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/12/2023	1	445,048	268.98	16,380			7,147		8,877			(4,095)		2,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/12/2023	1	110,013	268.98	3,783			1,662		2,194			(950)		512		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	268,583	562.49		27,530		27,416		26,010			(226)		1,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	2,042,108	521.63	148,870			12,269		145,141			(36,811)		4,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	226,516	614.4	18,370			13,835		7,968			(4,561)		1,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/11/2022	1	618,539	503.95	46,143			2,599		64,751			(11,441)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	723,196	617.51	55,975			37,291		20,649			(13,898)		4,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2020	08/25/2022	1	1,037,271	256.71	33,577			2,551		47,849			(8,348)		2,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/25/2022	1	458,334	256.71	15,408			1,172		21,143			(3,836)		898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2020	08/25/2022	1	113,818	256.71	3,871			295		5,250			(968)		223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/25/2022	1	72,626	256.71	2,569			196		3,350			(643)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024	1	5,751,681	276.3		173,126		169,088		109,461			(4,724)		40,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/12/2024	1	448,912	276.3		11,048		10,820		8,543			(242)		3,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/12/2024	1	976,284	276.3		24,063		23,599		18,580			(496)		6,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	151,233	563.79		16,152		15,642		13,986			(530)		1,052		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	238,752	514.64	18,981			1,540		19,905			(4,700)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/14/2022	1	726,045	527.01	55,833			10,445		52,706			(13,825)		2,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023	1	6,879,877	278.18	218,780			125,189		68,519			(54,171)		36,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	08/21/2023	1	125,482	278.18	2,526			2,388		1,250			(154)		671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	10/28/2022	1	1,891,796	254.36	60,348			9,919		104,295			(15,004)		5,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2020	10/28/2022	1	1,619,016	254.36	55,822			9,188		89,256			(13,936)		4,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/12/2024	1	315,126	272.68	9,315			7,265		6,209			(2,077)		1,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/12/2024	1	153,624	272.68	4,141			3,271		3,027			(874)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	126,936	557.88	13,658			13,602		12,902			(112)		895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	188,924	557.88	20,347			20,263		19,220			(167)		1,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	427,370	549.18	38,335			33,009		24,096			(5,454)		2,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	1	300,457	581.39	22,414			9,267		10,249			(5,557)		1,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	616,157	512.68	46,643			4,869		55,328			(11,565)		1,415		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	1	3,923,999	614.4	280,174			159,602		96,982			(69,563)		20,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	1	270,515	614.4	20,597			11,749		6,686			(5,121)		1,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/18/2023	1	221,307	614.4	18,089			10,347		5,470			(4,522)		1,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2023	1	1,643,991	630.37	117,381			68,526		30,400			(29,104)		8,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/30/2023	1	234,278	630.37	16,579			9,692		4,332			(4,116)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	1	1,544,312	560.5	111,963			39,833		73,276			(27,761)		6,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	1	3,223,966	560.21	234,705			83,501		153,852			(58,194)		13,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,969,959	589.4		193,647		174,521		116,352			(19,338)		13,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617O$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	591,848	599.42		51,254		41,327		28,775			(9,970)		3,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2024	1	1,415,056	270.19		44,008		35,485		33,926			(8,561)		8,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/08/2024	1	692,961	270.19		22,364		18,057		16,614			(4,326)		4,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/08/2024	1	2,390,943	270.19		76,279		61,845		57,323			(14,669)		15,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/08/2024	1	343,720	270.19		11,182		9,091		8,241			(2,100)		2,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/08/2024	1	69,648	270.19		2,261		1,840		1,670			(422)		442		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501SZ	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/01/2021	09/29/2022	1	1,419,654	4238		58,803		14,742		522			(29,320)		3,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617IS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	254,481	614.85		20,053		13,747		7,900			(4,979)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	2,383,934	620.55		178,318		118,797		64,642			(44,274)		13,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2022	1	243,692	495.76		18,009		322		29,460			(4,465)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	286,440	567.29		29,188		28,227		25,512			(1,075)		1,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	3,557,089	602.74		281,366		203,748		134,938			(69,859)		21,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	2,751,136	603.01		218,165		157,031		103,646			(54,093)		16,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/01/2024	1	512,724	278.17		15,667		13,830		8,150			(1,853)		3,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/01/2024	1	109,085	278.17		3,188		2,818		1,734			(373)		723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/01/2024	1	69,643	278.17		2,028		1,805		1,107			(225)		461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/01/2024	1	53,843	278.17		1,684		1,516		856			(170)		357		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I/$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	1	1,531,407	543.04	110,414			33,413		95,176			(27,339)		5,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	302,225	546.21		28,046		24,150		17,753			(3,990)		1,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	75,846	500.67	6,121			580		8,562			(1,518)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	480,249	573.22		47,305		43,921		38,581			(3,559)		3,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	669,584	499.84	49,147			1,755		75,429			(12,186)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	1,266,646	515.54	92,718			14,343		113,512			(23,052)		3,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2020	10/21/2022	1	1,080,549	515.54	68,957			10,697		96,835			(17,239)		3,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/21/2022	1	104,165	515.54	5,815			903		9,335			(1,456)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/21/2022	1	178,511	515.54	10,436			1,630		15,998			(2,620)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	1,332,196	513.53	100,314			15,868		124,534			(24,838)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2021	01/20/2023	1	497,080	545.16	33,783			9,459		28,435			(8,388)		1,858		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	1	606,553	545.16	40,299			11,299		34,697			(10,019)		2,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	2,258,918	573.22		222,955		207,052		172,617			(16,729)		15,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	1	554,181	551.83	40,677			14,863		32,015			(10,086)		2,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	315,972	540.69	23,098			7,805		21,728			(5,735)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2022	1	752,090	496	57,084			9,331		97,507			(14,154)		2,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	1	2,009,294	599.49	143,464			75,185		60,827			(35,522)		10,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/08/2024	1	124,051	270.19		4,307		3,541		2,974			(770)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	02/08/2024	1	100,550	599.42		8,762		7,817		4,889			(956)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/04/2023	1	849,749	535.32	63,765			16,402		57,891			(15,832)		3,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	1	352,428	582.15	26,185			11,454		12,489			(6,484)		1,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2023	1	2,792,723	278.85	88,809			49,406		25,479			(22,020)		14,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/10/2023	1	2,885,196	278.85	95,088			52,972		26,323			(23,609)		15,215		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/10/2023	1	987,915	278.85	32,559			18,213		9,013			(8,095)		5,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	1	1,268,100	601.76	90,416			45,953		35,352			(22,418)		6,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/06/2023	1	1,953,143	601.76	141,643			72,088		54,450			(35,168)		9,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/06/2023	1	391,950	601.76	26,151			13,365		10,927			(6,502)		1,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/06/2023	1	225,732	601.76	16,400			8,547		6,293			(4,157)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2021	02/24/2023	1	3,221,956	550.18	225,859			74,144		181,000			(56,078)		13,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/07/2024	1	2,623,546	573.22		258,682		240,204		200,247			(19,436)		17,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2021	02/24/2023	1	787,440	550.18	51,596			16,961		44,236			(12,828)		3,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S0	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/01/2021	09/29/2022	1	1,481,129	4498	26,772			6,712		10			(13,349)		3,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023	1	102,808	602.77	8,173			5,883		4,201			(2,027)		617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023	1	3,267,204	587.01	238,179			101,185		101,032			(59,136)		15,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2022	1	838,317	516	65,640			5,410		67,936			(16,231)		1,714		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	1	495,864	550.99	36,793			13,444		29,089			(9,123)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2020	07/22/2022	1	148,901	499.05	10,900			316		16,840			(2,710)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023	1	1,413,073	603.66	104,850			64,523		47,518			(25,997)		7,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2022	1	234,580	519.55	17,758			1,512		17,541			(4,403)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/11/2022	1	1,911,559	527.81	145,278			26,688		135,604			(36,120)		5,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2020	11/14/2022	1	291,579	527.28	22,364			4,184		21,050			(5,537)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	127,804	588.75		12,653		11,403		8,100			(1,264)		858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2021	04/06/2023	1	2,085,488	268.77	66,527			25,531		40,631			(16,518)		9,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2021	04/06/2023	1	872,126	268.77	28,392			10,941		16,991			(7,059)		3,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	04/06/2023	1	666,160	268.77	21,786			8,407		12,979			(5,424)		2,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2024	1	2,216,597	271.54		71,998		59,949		49,516			(12,116)		14,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	429,121	497.74	32,399			1,157		50,136			(8,033)		584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/04/2023	1	1,871,965	4142		82,675		63,263		25,585			(19,533)		8,169		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	1,412,137	619.01	106,475			72,991		40,932			(26,400)		8,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	1	723,988	537.23	53,141			14,307		48,007			(13,176)		2,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	511,217	510.57	39,773			4,152		47,863			(9,861)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023	1	529,029	606.63	37,984			23,375		16,911			(9,418)		2,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/11/2022	1	1,336,976	504.05	99,605			5,610		139,697			(24,697)		2,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	1	2,289,000	4536.1		113,077		87,584		27,570			(25,939)		14,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	09/28/2022	1	1,512,218	4008	61,051			7,599		2,804			(15,348)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	1	251,200	542.06	18,338			5,549		15,905			(4,541)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	2,755,008	571.33		276,603		256,818		214,786			(20,811)		18,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	1,989,153	515.54	145,805			23,064		179,093			(36,102)		5,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	10/24/2022	1	65,824	515.54	13,148			5,024		5,926			(7,803)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	2,662,003	568.93		269,661		261,153		221,708			(8,853)		18,524		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/03/2023	1	713,533	608.18	52,944			28,945		18,950			(13,127)		3,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2020	07/20/2022	1	426,584	497.86	31,525			823		49,710			(7,816)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/25/2022	1	1,150,596	510.17	87,560			6,615		106,467			(21,710)		2,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2021	06/02/2023	1	6,831,150	589.39	480,230			222,562		221,482			(119,234)		32,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023	1	1,521,530	589.39	112,246			52,092		49,331			(27,907)		7,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/02/2023	1	792,324	589.39	59,190			27,508		25,689			(14,777)		3,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	02/27/2024	1	71,999	271.54		3,354		2,819		1,616			(546)		464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	02/27/2024	1	76,797	271.54		4,194		3,535		1,723			(663)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	02/27/2024	1	77,888	271.54		3,290		2,804		1,748			(489)		502		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$D	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/03/2023	1	2,755,000	4226.2		126,730		86,247		17,437			(41,083)		11,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2021	05/03/2023	1	2,441,507	588	171,882			72,247		73,722			(42,617)		11,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2021	05/03/2023	1	1,617,471	588	109,235			45,978		48,840			(27,121)		7,417		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	740,886	505.61	56,159			5,323		76,665			(13,924)		1,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2021	01/27/2023	1	85,361	263.11	3,205			938		2,530			(804)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2020	08/11/2022	1	573,786	503.54	43,034			2,424		60,526			(10,670)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	890,481	602.68		74,533		60,098		41,395			(14,498)		5,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	07/20/2022	1	14,998,078	277		178,596		77,121		34,426			(104,181)		17,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	2,391,000	4118.59		120,028		88,688		27,381			(31,986)		10,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	527,184	559.45		55,882		55,652		52,779			(457)		3,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US$	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	1	1,501,000	3831.04		85,557		85,321		80,601			(469)		7,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	1	96,825	598.67	7,291			3,736		2,865			(1,813)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	209,627	514.96	16,057			2,791		19,319			(3,987)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	834,749	550.9	58,015			17,974		44,505			(14,424)		3,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	1	206,208	550.9	14,516			4,504		10,994			(3,629)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	54,235	510.8	4,144			601		5,270			(1,030)		146		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	90,632	595.9		8,084		6,557		4,652			(1,553)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/25/2022	1	158,341	505.18	13,237			2,109		17,152			(3,273)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/12/2024	1	2,657,802	276.3		67,912		66,972		50,581			(1,308)		18,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/12/2024	1	1,943,386	276.3		44,945		44,507		36,985			(499)		13,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/12/2024	1	81,367	276.3		1,761		1,751		1,549			(17)		569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/12/2024	1	84,940	276.3		1,863		1,860		1,617			(5)		594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$B	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	08/02/2022	1	1,390,000	4283.52	57,129			5,036		214			(28,330)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	1	2,381,371	545.71	165,982			50,228		140,574			(41,098)		9,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	848,623	546.59	61,101			18,904		49,413			(15,170)		3,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	09/29/2023	1	54,160	276.23	1,576			1,000		698			(395)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	560,177	559.06		59,491		59,245		56,202			(488)		3,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	1,964,192	4614	53,610			33,692		11,494			(13,329)		10,977		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$4	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/11/2023	1	1,911,000	4660.44	54,846			32,968		4,990			(13,580)		10,467		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2020	10/21/2022	1	1,340,078	4079	42,884			6,643		1,618			(10,706)		3,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/14/2023	1	1,635,000	4304.71	54,936			17,229		4,384			(13,584)		6,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	02/16/2023	1	457,938	269.68	14,608			4,615		7,715			(3,622)		1,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024	1	5,555,597	562.86		550,560		512,798		487,031			(38,411)		37,915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	1	1,923,000	4365.54	79,997			12,444		2			(39,779)		3,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/02/2023	1	5,021,780	276.23	159,693			100,604		64,435			(39,541)		28,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/02/2023	1	96,657	276.23	2,708			1,713		1,240			(675)		542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/02/2023	1	51,420	276.23	1,901			1,251		660			(493)		288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2023	1	3,164,148	276.23	100,620			63,440		40,916			(24,880)		17,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/03/2023	1	1,569,252	276.23	49,425			31,248		20,292			(12,288)		8,808		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SG	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/02/2023	1	1,943,882	4217		90,918		61,794		12,870			(29,555)		7,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2021	01/20/2023	1	1,821,280	542.49	131,679			36,718		109,912			(32,649)		6,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023	1	485,951	600.36	35,912			18,402		13,922			(8,929)		2,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023	1	1,514,209	605.37	117,048			84,249		59,483			(29,022)		9,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2021	04/04/2023	1	3,406,571	566.94	240,845			91,514		148,927			(59,472)		14,865		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023	1	1,951,335	598.51	144,399			73,389		57,913			(35,803)		9,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2022	1	708,583	492.95	52,364			432		89,880			(12,983)		491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2020	11/18/2022	1	2,024,000	4148.9	66,185			12,781		5,909			(16,433)		6,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/18/2023	1	3,169,190	278.18	109,026			62,279		31,246			(27,219)		16,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/18/2023	1	92,426	278.18	3,220			1,842		911			(805)		492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/18/2023	1	81,327	278.18	2,693			1,542		802			(674)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,312,052	585.6		115,592		98,784		83,295			(16,920)		8,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	1	4,520,687	583.03	330,914			136,820		149,125			(82,049)		20,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	528,727	547.21	38,491			11,925		30,327			(9,570)		2,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/26/2024	1	2,454,846	271.54		99,445		83,100		54,839			(16,437)		15,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2020	09/16/2022	1	213,028	512.24	16,084			1,708		19,340			(3,993)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2023	1	1,898,449	550.9	132,512			41,683		102,585			(32,721)		7,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517WSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/15/2023	1	917,106	550.9	64,808			20,414		49,557			(16,091)		3,640		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2021	02/15/2023	1	205,651	550.9	14,701			4,637		11,113			(3,655)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/15/2023	1	113,260	550.9	7,868			2,496		6,120			(1,962)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	365,859	596.68		32,379		26,260		18,581			(6,218)		2,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	1	2,974,000	4222.72		134,127		89,788		19,940			(44,464)		12,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	746,570	587.62		71,223		61,635		46,213			(9,659)		4,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	299,725	512.76	22,779			3,603		28,417			(5,640)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	265,525	514.64	21,136			1,742		22,169			(5,226)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	159,976	512.09	12,254			1,938		15,354			(3,034)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	04/03/2023	1	2,103,552	566.94	148,511			56,304		91,695			(36,722)		9,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	04/03/2023	1	147,562	566.94		14,904		9,724		6,432			(5,190)		643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13K$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/20/2022	1	2,238,000	4033.18	74,973			8,342		2,893			(18,538)		5,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/07/2023	1	2,157,040	545.71	150,346			45,641		127,647			(37,176)		8,411		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13R$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	1	1,850,000	4142.02		91,020		65,946		18,595			(25,186)		7,867		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	03/23/2022	03/23/2023	1	1,540,000	4139.92		76,384		55,762		16,595			(20,718)		6,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/25/2024	1	5,280,560	562.49		541,785		539,553		488,652			(4,441)		37,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/25/2024	1	94,859	562.49		9,670		9,643		8,778			(40)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/25/2024	1	92,659	562.49		8,563		8,563		8,575			653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/06/2021	10/03/2023	1	680,887	276.23	19,079			12,079		8,805			(4,750)		3,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/07/2021	10/03/2023	1	75,352	276.23	2,196			1,398		974			(547)		423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/11/2021	10/03/2023	1	54,320	276.23	1,579			1,007		702			(396)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/22/2021	10/03/2023	1	97,718	276.23	3,230			2,097		1,264			(822)		549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/28/2021	04/28/2023	1	2,728,867	270.67	87,051			35,992		46,049			(21,584)		12,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/29/2021	04/28/2023	1	1,467,045	270.67	46,829			19,442		24,756			(11,627)		6,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/30/2021	04/28/2023	1	1,452,900	270.67	44,713			18,589		24,517			(11,117)		6,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/21/2021	01/10/2023	1	108,722	265.41	3,679			993		2,612			(926)		396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/27/2021	01/10/2023	1	183,493	265.41	5,994			1,627		4,409			(1,522)		669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/28/2021	01/10/2023	1	50,863	265.41	1,598			436		1,222			(406)		185		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	423,450	495.69	32,860			1,174		51,203			(8,147)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	758,877	588.39		71,866		62,191		46,525			(9,746)		4,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	1	4,815,202	603.62	343,324			176,621		130,810			(85,009)		24,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/25/2022	1	404,592	509.97	31,882			5,080		40,383			(7,883)		1,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/24/2022	05/24/2023	1	2,229,000	3976.46		114,348		103,007		62,007			(11,591)		10,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$G	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	04/01/2022	03/28/2024	1	1,491,069	4573		54,679		48,100		20,580			(6,769)		9,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	1,722,262	616.57	133,648			89,343		50,442			(33,092)		9,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/17/2022	1	2,332,173	514.24	170,948			25,395		213,468			(42,328)		6,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	2,426,226	562.49		249,173		248,148		224,734			(2,040)		17,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	1,446,874	560.64		151,198		150,574		136,472			(1,241)		10,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	500,310	496.79	38,224			1,365		59,401			(9,477)		680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/28/2021	04/26/2023	1	1,575,731	270.45	50,806			20,924		27,120			(12,632)		7,143		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/11/2022	1	4,749,550	526.03	361,916			66,119		350,726			(89,735)		14,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	393,175	516	30,746			2,495		31,813			(7,613)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	120,511	563.36		12,774		12,353		11,182			(471)		837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2022	1	2,559,065	493.45	187,835			1,548		322,019			(46,573)		1,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	1,180,096	553.81		123,792		123,109		120,618			(1,189)		8,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	645,081	591.4	47,671			23,474		21,304			(11,836)		3,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517P$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	234,412	514.29	18,097			3,145		21,868			(4,493)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	1,853,494	594.79	145,870			104,222		79,572			(36,217)		11,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/26/2022	1	3,227,640	519.25	235,295			18,175		242,255			(58,420)		6,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/26/2022	1	809,017	519.25	60,842			4,706		60,722			(15,127)		1,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/26/2022	1	55,191	519.25	3,987			309		4,142			(995)		109		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	1	7,517,097	594.19	555,513			277,757		239,442			(137,737)		37,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/23/2022	1	122,950	502.45	9,209			1,068		13,748			(2,290)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617II$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	1,587,440	570.37		156,680		151,522		130,026			(5,771)		11,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/09/2023	1	3,035,196	265.41	96,823			25,571		72,925			(23,974)		11,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	12/02/2022	1	4,915,324	263.43	156,799			33,306		135,516			(38,931)		16,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	12/02/2022	1	2,606,229	263.43	83,204			17,698		71,854			(20,687)		8,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2020	12/02/2022	1	759,150	263.43	24,409			5,199		20,930			(6,094)		2,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2020	12/02/2022	1	270,117	263.43	8,849			1,887		7,447			(2,212)		880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2020	12/02/2022	1	264,158	263.43	8,644			1,846		7,283			(2,164)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	1	2,069,957	586.2	151,107			70,030		71,413			(37,518)		9,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	1	1,140,749	547.48	82,704			27,150		67,477			(20,534)		4,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	1,870,570	594.61	133,185			65,582		58,098			(33,068)		9,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	1	1,059,170	594.61	77,914			38,419		32,897			(19,371)		5,245		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/23/2023	1	56,232	594.61	4,171			2,063		1,747			(1,043)		278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/23/2023	1	73,708	594.61	5,715			2,853		2,289			(1,443)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	06/23/2023	1	69,129	594.61	7,200			3,889		2,147			(1,960)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	1	348,603	585.36	25,901			11,004		11,151			(6,431)		1,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	463,576	512.09	35,464			5,486		44,305			(8,817)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	427,025	520.32	31,643			2,608		31,328			(7,824)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/01/2022	1	340,546	493.35	24,974					42,917			(6,243)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2020	07/01/2022	1	605,427	493.35	47,811					76,298			(12,103)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/23/2022	1	473,585	503.2	35,140			4,077		52,283			(8,737)		1,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	1	1,696,912	599.49	120,820			63,080		50,891			(30,039)		8,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	1,039,011	615.96	80,939			55,485		31,674			(20,096)		6,068		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023	1	1,615,940	630.37	115,540			68,562		30,663			(28,530)		8,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/06/2023	1	91,290	630.37	6,290			3,737		1,732			(1,562)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	1,073,691	605.1	82,782			59,945		42,462			(20,553)		6,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	1	2,267,039	550.9	158,013			49,406		121,849			(39,125)		8,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/26/2022	1	197,868	513.64	15,493			1,197		16,863			(3,847)		391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/04/2024	1	56,151	279.02		1,660		1,497		846			(165)		373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	1	2,045,000	4294.58		93,457		88,841		62,053			(4,730)		14,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT050I$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/06/2023	1	2,382,000	4361.31	73,842			28,495		9,923			(18,384)		10,431		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/23/2022	1	1,384,000	4309.32	57,990			13,531		95			(28,835)		3,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	630,079	598.64		55,069		44,403		30,962			(10,712)		3,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	1	1,644,684	613.33	130,095			91,210		54,149			(32,301)		9,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	3,238,934	610.77	248,750			182,531		118,210			(61,761)		19,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	3,034,079	615.97	236,658			162,233		92,475			(58,678)		17,720		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	1	137,176	544.77	10,110			3,128		8,273			(2,510)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	1	600,076	601.72	47,826			34,884		25,290			(11,858)		3,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	1	3,509,058	623.2	251,249			145,551		74,067			(62,381)		18,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/25/2023	1	69,238	623.2	5,341			3,107		1,461			(1,335)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	1	144,228	626.14	10,759			6,354		2,916			(2,675)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/01/2023	1	66,737	626.14	3,169			1,950		1,349			(824)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HS1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	1,750,071	507.04	130,205			12,341		176,361			(32,284)		3,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/22/2023	1	110,892	606.63	7,509			4,666		3,545			(1,880)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517O$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	101,809	508.63	8,155			1,290		10,389			(2,019)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517O$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/25/2022	1	336,981	512.09	25,846			4,118		32,387			(6,391)		954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	1	214,516	546.49	15,767			5,176		12,928			(3,915)		868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/23/2024	1	526,314	271.54		20,022		16,694		11,757			(3,346)		3,382		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/23/2024	1	127,105	271.54		5,144		4,295		2,839			(854)		817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	02/23/2024	1	68,219	271.54		3,176		2,666		1,524			(520)		438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2021	02/16/2023	1	1,678,342	269.68	53,583			16,952		28,274			(13,304)		6,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2021	02/16/2023	1	434,771	269.68	13,494			4,287		7,324			(3,355)		1,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2021	02/16/2023	1	144,796	269.68	4,403			1,401		2,439			(1,096)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2020	09/16/2022	1	3,423,490	515.69	247,518			26,288		289,617			(61,455)		7,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2020	09/16/2022	1	62,935	515.69	4,362			464		5,324			(1,084)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/16/2022	1	322,184	515.69	19,930			2,123		27,256			(4,976)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2020	09/16/2022	1	430,913	515.69	24,742			2,642		36,454			(6,194)		996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/10/2023	1	478,535	278.85	16,286			9,123		4,366			(4,055)		2,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/10/2023	1	265,751	278.85	8,730			4,904		2,425			(2,185)		1,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/07/2023	1	2,720,806	275.75	86,522			44,275		30,830			(21,482)		13,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2022	1	98,052	494.17	7,403			132		12,167			(1,836)		96		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	3,298,767	557.97		326,578		309,010		310,345			(18,815)		22,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	1	2,268,957	559.48	166,541			59,250		109,843			(41,293)		9,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	1	75,356	555.55	5,282			1,930		4,063			(1,310)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	216,963	514.44	16,055			1,676		18,795			(3,981)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	647,128	513.36	48,535			5,067		57,316			(12,034)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	937,916	547.52		100,357		98,971		107,275			(1,927)		6,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	578,303	499.72	44,992			5,439		67,935			(11,125)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/08/2022	1	567,346	537.45	41,116			9,049		34,542			(10,209)		1,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2020	12/08/2022	1	50,295	537.45	3,614			799		3,062			(899)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	709,882	503.2	52,744			6,312		78,617			(13,060)		1,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	02/23/2024	1	221,541	271.54		10,492		8,884		4,949			(1,644)		1,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/09/2022	1	2,232,342	264.13	71,212			15,836		58,260			(17,705)		7,436		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2020	12/09/2022	1	1,626,692	264.13	51,301			11,424		42,453			(12,808)		5,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2020	12/09/2022	1	65,389	264.13	2,070			462		1,707			(518)		218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	12/09/2022	1	585,135	264.13	18,254			4,105		15,271			(4,602)		1,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024	1	576,349	565.08		56,886		54,450		52,147			(2,731)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C\$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/15/2022	1	1,945,685	506.37	145,148			8,984		194,269			(35,940)		3,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2020	10/28/2022	1	353,527	254.36	12,676			2,089		19,490			(3,169)		1,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2020	10/28/2022	1	56,925	254.36	2,598			431		3,138			(651)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I\$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2020	09/16/2022	1	288,400	512.91	21,601			2,294		25,834			(5,363)		667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X\$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	10/28/2022	1	112,746	254.36	5,558			945		6,216			(1,431)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q\$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2024	1	998,912	549.18		89,802		77,360		56,497			(12,741)		6,557		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	2,646,000	4007.07		137,857		126,843		66,709			(11,331)		12,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D\$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/05/2023	1	4,025,937	630.37	287,855			170,654		76,115			(71,177)		21,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/09/2024	1	134,459	562.1		13,594		12,643		12,421			(967)		917		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517E$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/26/2022	1	1,832,398	517.53	136,514			10,545		143,191			(33,894)		3,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	63,938	544.83		7,033		6,936		7,509			(135)		447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	1	63,912	559.27	4,640			1,717		3,199			(1,149)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	470,096	608.25		38,548		29,481		18,733			(9,176)		2,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	181,730	617.79		14,139		10,720		6,161			(3,428)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	2,579,773	611.55		204,060		156,062		90,086			(48,572)		15,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	724,335	616.39	56,715			37,784		21,075			(14,082)		4,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	1	257,825	547.93	18,667			5,837		14,693			(4,622)		1,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	459,183	570.37		45,230		43,736		39,474			(1,671)		3,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Y$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	428,340	541.4	31,055			10,494		29,086			(7,710)		1,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	1	165,449	545.67	12,276			4,030		10,125			(3,048)		669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/13/2022	1	5,814,064	264.13	186,050			42,168		152,318			(46,004)		19,605		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2020	12/13/2022	1	1,479,041	264.13	47,428			10,779		38,748			(11,792)		4,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023	1	58,202	601.31	4,703			3,385		2,431			(1,166)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023	1	607,968	604.86	45,719			24,618		16,931			(11,336)		3,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/29/2022	1	414,178	519.8	30,898			2,508		30,707			(7,650)		840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2022	1	518,931	495.36	38,557			689		63,151			(9,560)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024	1	1,221,960	567.29		124,273		120,171		103,432			(4,590)		8,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2021	03/03/2023	1	531,095	541.67	38,345			12,958		35,891			(9,521)		2,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2022	1	155,351	494.36	12,055			232		19,139			(2,989)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2021	03/24/2023	1	1,077,150	555.55	77,594			28,469		58,079			(19,266)		4,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2021	03/24/2023	1	277,097	555.55	21,233			7,801		14,941			(5,279)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024	1	603,429	567.58		61,188		59,168		53,466			(2,260)		4,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2023	1	836,842	602.57	62,931			38,726		28,665			(15,603)		4,641		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023	1	148,461	602.57	10,029			6,284		5,085			(2,532)		823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023	1	1,317,948	275.75	44,258			22,679		14,934			(11,004)		6,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/07/2023	1	1,252,182	275.75	43,004			22,067		14,189			(10,736)		6,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	1	908,933	586.96	63,716			27,722		28,976			(15,842)		4,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2021	05/12/2023	1	2,071,392	586.96	141,407			61,609		66,034			(35,303)		9,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	133,172	555.57		14,676		14,615		13,869			(120)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	1	2,818,170	630.37	200,654			118,505		52,502			(49,888)		15,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	5,531	503.52	430			41		595			(107)		12		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	2,599,367	597.94		226,925		184,044		120,925			(43,580)		16,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/11/2023	1	4,178,162	603.62	298,321			153,668		113,883			(73,765)		21,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	1,604,815	518.13	122,126			9,911		123,730			(30,239)		3,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	1	174,374	552.83	12,642			4,619		9,890			(3,135)		746		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	1	1,219,686	609.86	86,598			46,630		30,882			(21,471)		6,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	1	71,268	609.86	5,121			2,769		1,805			(1,271)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	1	3,381,973	563.87	247,222			93,092		155,243			(61,382)		14,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	1	2,508,415	548.2	180,857			56,549		142,202			(44,781)		9,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2022	1	559,140	496.95	41,936			6,855		71,478			(10,398)		1,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2022	1	1,991,573	493.31	156,737			25,620		268,467			(38,862)		5,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	3,485,210	602.27		290,318		231,696		149,230			(58,859)		22,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/02/2024	1	157,623	602.27		13,136		10,571		6,749			(2,576)		995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2021	06/28/2023	1	6,444,831	274.67	204,946			101,910		79,704			(50,815)		32,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/28/2023	1	3,657,134	274.67	117,170			58,343		45,228			(29,092)		18,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/28/2023	1	1,257,892	274.67	40,210			20,050		15,556			(9,997)		6,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	06/28/2023	1	867,760	274.67	29,698			14,911		10,732			(7,404)		4,327		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2021	04/26/2023	1	2,025,784	586.1	142,615			58,574		62,276			(35,361)		9,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/26/2023	1	1,486,961	586.1	104,984			43,178		45,712			(26,066)		6,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/26/2023	1	129,650	586.1	9,862			4,078		3,986			(2,455)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5173$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/09/2022	1	1,707,847	533.41	130,479			28,856		113,703			(32,352)		5,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2020	07/06/2022	1	3,144,439	494.92	231,116			1,587		385,002			(57,304)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2023	1	1,220,442	594.59	87,628			55,369		50,073			(21,727)		6,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/04/2023	1	244,013	594.59	22,206			14,307		10,012			(5,614)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	1,059,822	599.92		90,615		73,492		51,502			(17,402)		6,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2023	1	1,337,094	605.45	101,485			71,793		51,426			(25,094)		7,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/23/2022	1	1,250,513	505.17	90,412			10,490		133,398			(22,479)		3,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/23/2022	1	273,092	505.17	20,532			2,389		29,132			(5,133)		659		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K\$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/23/2022	1	228,374	505.17	17,445			2,032		24,362			(4,367)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K\$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	09/23/2022	1	67,547	505.17	5,921			701		7,206			(1,507)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176\$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2022	1	4,639,923	498.51	341,034			6,558		533,142			(84,558)		4,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	04/06/2023	1	63,046	268.77	2,013			778		1,228			(503)		276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/06/2023	1	54,252	268.77	1,916			746		1,057			(482)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F\$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2022	1	764,292	519.91	56,940			4,693		56,620			(14,079)		1,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H\$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2020	09/08/2022	1	90,156	507.75	6,645			630		8,965			(1,647)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170\$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/25/2022	1	95,507	507.09	7,803			1,243		10,020			(1,929)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X\$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	1	805,242	547.21	58,783			18,380		46,537			(14,555)		3,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	252,866	567.29		25,742		24,893		22,498			(949)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U\$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	1	770,791	540.86	53,955			14,526		47,602			(13,378)		2,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U\$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	1	564,559	540.86	38,934			10,540		34,865			(9,667)		2,074		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U\$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	1	4,288,819	538.21	310,939			83,714		279,041			(77,096)		15,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	1	2,411,221	590.2	169,268			71,910		69,774			(42,027)		11,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174\$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	1	1,179,723	590.2	86,990			37,007		34,138			(21,628)		5,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I\$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	348,542	514.34	25,827			2,696		30,257			(6,404)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	334,771	565.7		34,615		33,473		30,267			(1,279)		2,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	1,359,766	562.03	95,184			34,971		63,994			(23,665)		5,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2021	03/24/2023	1	3,403,157	562.03	239,784			88,219		160,161			(59,863)		14,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/24/2023	1	266,007	562.03	18,435			6,792		12,519			(4,609)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/24/2023	1	82,702	562.03	5,798			2,139		3,892			(1,451)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	03/24/2023	1	73,693	562.03	6,441			2,413		3,468			(1,633)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K\$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	58,475	503	4,362			527		6,505			(1,079)		144		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2022	1	2,015,045	498.7	147,703			24,144		250,895			(36,622)		5,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/09/2022	1	778,545	532.45	60,182			13,309		52,854			(14,922)		2,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/29/2021	04/26/2023	1	89,137	270.45	2,877			1,190		1,534			(716)		404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/30/2021	04/26/2023	1	180,436	270.45	5,611			2,324		3,105			(1,399)		818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	05/05/2021	04/26/2023	1	67,163	270.45	2,218			922		1,156			(557)		304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	05/14/2021	04/26/2023	1	215,213	270.45	6,939			2,930		3,704			(1,764)		976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	05/24/2021	04/26/2023	1	137,840	270.45	4,602			1,966		2,372			(1,187)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	1	3,275,973	605.45	248,319			175,565		125,718			(61,485)		19,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	1	752,437	599.57	56,057			28,725		21,885			(13,937)		3,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	1,945,333	600.43	141,815			91,361		73,469			(35,162)		11,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2022	1	249,171	507.42	18,015			2,054		25,384			(4,467)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2020	09/22/2022	1	745,395	507.42	48,932			5,587		75,938			(12,149)		1,788		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2020	09/22/2022	1	529,652	507.42	35,323			4,049		53,959			(8,782)		1,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/22/2022	1	466,869	507.42	32,571			3,739		47,563			(8,109)		1,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2020	09/22/2022	1	95,947	507.42	7,167			824		9,775			(1,792)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	3,259,427	544.34	227,508			76,882		209,938			(56,487)		13,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2021	03/03/2023	1	60,661	544.34	5,009			1,702		3,907			(1,254)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	555,774	546.97		59,801		58,975		63,914			(1,148)		3,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	1	638,613	590.62	47,641			23,459		21,405			(11,828)		3,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	06/23/2023	1	57,463	590.62	5,713			3,148		1,926			(1,586)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSC	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	384,129	552.97		41,870		41,065		41,153			(860)		2,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	113,297	552.75		12,009		11,943		12,209			(115)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517658	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2020	07/15/2022	1	95,989	498.51	7,877			158		11,029			(2,031)		97		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2020	07/15/2022	1	83,850	498.51	6,837			137		9,635			(1,765)		85		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2020	07/15/2022	1	56,173	498.51	6,061			125		6,454			(1,611)		57		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	255,818	615.38		20,440		15,498		8,996			(4,956)		1,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	242,565	512.08	18,338			1,889		22,042			(4,547)		553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	1	5,980,765	278.25		183,011		158,158		84,989			(25,036)		39,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	1	2,382,191	278.25		76,368		66,087		33,852			(10,357)		15,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	04/28/2023	1	157,932	270.67	4,936			2,055		2,665			(1,232)		718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2021	04/28/2023	1	225,462	270.67	7,363			3,074		3,805			(1,843)		1,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	04/28/2023	1	82,182	270.67	3,237			1,426		1,387			(853)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	04/28/2023	1	70,343	270.67	3,048			1,405		1,187			(842)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	04/28/2023	1	64,225	270.67	3,068			1,489		1,084			(890)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	18,767	605.46	1,409			749		505			(350)		97		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2021	02/24/2023	1	1,853,966	269.16	59,142			19,335		33,273			(14,664)		7,501		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/02/2022	1	89,766	263.43	2,965			637		2,475			(744)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	1	305,998	608.25		25,031		19,119		12,118			(5,983)		1,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024	1	142,757	549.96		15,575		15,489		15,818			(150)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2022	1	4,595,859	496.75	345,609			56,494		589,266			(85,692)		13,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/27/2023	1	1,052,034	602.48	82,374			58,240		42,254			(20,396)		6,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/12/2022	1	2,368,634	508.05	172,673			10,017		228,142			(42,931)		4,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2020	08/12/2022	1	313,675	508.05	22,431			1,303		30,213			(5,600)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/09/2024	1	534,242	562.78		53,638		49,885		48,990			(3,816)		3,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/18/2024	1	805,148	602		64,975		50,517		36,382			(14,508)		5,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/27/2022	1	169,157	500.83	12,974			1,568		19,514			(3,208)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	1	9,106,661	272.12		272,289		268,928		222,831			(4,823)		63,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/20/2024	1	1,270,289	272.12		38,138		37,719		31,083			(470)		8,927		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/22/2022	06/20/2024	1	426,283	272.12		12,485		12,365		10,431			(137)		2,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/27/2022	06/20/2024	1	1,764,748	272.12		49,157		49,021		43,182			(204)		12,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2020	08/12/2022	1	160,503	508.05	11,458			667		15,459			(2,865)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2020	08/12/2022	1	84,097	508.05	5,954			347		8,100			(1,491)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/15/2022	1	11,282	505.31	854			53		1,150			(211)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	553,278	513.73	40,998			4,224		48,627			(10,165)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	3,628,772	597.49	273,609			176,268		143,686			(67,840)		20,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	1	2,631,697	582.63	185,008			73,238		83,880			(45,935)		11,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	1	1,016,815	582.63	72,357			28,683		32,409			(17,990)		4,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2023	1	4,578,415	599.49	326,899			171,532		139,032			(80,832)		23,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	07/18/2023	1	299,116	599.49	24,943			13,670		9,083			(6,459)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/12/2022	1	90,583	502.56	7,084			411		9,692			(1,761)		155		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/18/2023	1	2,595,322	271.74	82,791			36,505		40,848			(20,528)		12,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2021	05/18/2023	1	1,831,304	271.74	51,488			22,734		28,823			(12,784)		8,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	05/18/2023	1	891,939	271.74	25,832			11,453		14,038			(6,423)		4,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/18/2023	1	68,480	271.74	2,155			958		1,078			(539)		322		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$Y	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/01/2021	09/28/2022	1	1,794,648	4223	77,720			19,321		775			(38,860)		4,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,506,648	591.58		138,009		119,431		83,170			(18,716)		9,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	2,291,679	548.2	164,772			51,050		128,922			(40,967)		8,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	924,503	501.79	70,077			8,471		104,963			(17,328)		2,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	250,247	503.41	18,568			2,245		27,644			(4,591)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2022	1	348,466	495.35	26,693			4,363		45,610			(6,618)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	1	107,242	554.55	7,957			2,897		5,839			(1,973)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	611,717	520.32	45,328			3,679		44,793			(11,224)		1,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	853,121	596.17	64,240			41,297		34,497			(15,928)		4,835		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2020	11/04/2022	1	2,463,772	517.76	182,073			31,643		215,531			(45,206)		7,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517PSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2020	11/04/2022	1	555,444	517.76	40,423			7,035		48,590			(10,050)		1,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	185,286	602.1	14,841			10,683		7,647			(3,680)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617IISR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	2,438,885	568.49		244,864		236,781		203,649			(9,044)		16,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617IIST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	272,952	563.36		28,906		27,951		25,301			(1,068)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517IISU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	1	102,186	547.93	7,378			2,286		5,779			(1,834)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,319,111	582.44		120,171		102,698		87,093			(17,590)		8,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617IISO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	5,269,578	570.37		519,580		502,451		431,157			(19,165)		36,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517YSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	128,360	539.88	9,486			3,206		8,954			(2,355)		527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/24/2022	1	140,676	257.22	4,835			363		6,222			(1,212)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2020	08/24/2022	1	172,873	257.22	5,276			400		7,646			(1,337)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	1	110,252	558.26	8,081			2,969		5,582			(2,009)		471		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,599,953	591.95		153,276		138,137		91,439			(15,307)		10,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	1	264,976	605.46	19,953			10,649		7,195			(4,940)		1,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/14/2022	1	1,542,520	512.08	115,843			16,777		146,436			(28,762)		4,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/15/2021	01/13/2023	1	2,310,175	4255	72,554			19,669		3,644			(18,039)		8,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2022	1	1,654,000	4264.12	68,145			2,065		165			(33,792)		1,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	3,202,037	563.68		318,283		296,016		277,402			(22,641)		21,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	199,273	593.9	15,842			11,319		9,303			(3,933)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517W$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	1	392,917	542.06	28,604			8,573		24,706			(7,112)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	2,176,027	559.45		230,224		229,274		207,898			(1,890)		15,334		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/09/2022	1	1,612,000	4325.23	64,641			12,569		43			(32,143)		3,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5178$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2020	07/27/2022	1	406,619	494.38	32,082			1,146		50,230			(7,955)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	1	61,889	619.03	4,642			2,689		1,414			(1,152)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517Z$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	1	113,254	558.64	8,403			2,990		5,574			(2,084)		478		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	526,906	565.55		51,373		47,779		46,881			(3,654)		3,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/21/2022	1	1,730,858	513.53	129,987			20,109		161,095			(32,318)		4,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	1	602,485	547.21	43,861			14,398		35,820			(10,890)		2,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	573,788	546.64		61,969		61,113		66,201			(1,190)		4,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	1	544,256	595.48	40,710			21,335		17,753			(10,080)		2,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	1	153,167	563.14	11,304			4,256		7,132			(2,807)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	133,396	502.45	10,018			1,199		14,963			(2,481)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/15/2022	1	285,675	505.86	21,454			1,328		28,806			(5,312)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/22/2022	1	69,897	507.42	5,077			585		7,121			(1,271)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	09/22/2022	1	151,479	507.42	11,870			1,382		15,432			(3,005)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2020	07/06/2022	1	1,236,550	496.16	89,403			614		148,312			(22,167)		793		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/06/2022	1	1,043,964	496.16	73,600			506		125,213			(18,274)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2020	07/06/2022	1	54,831	496.16	3,766			26		6,576			(938)		35		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2022	1	1,439,275	493.73	106,506			1,756		180,519			(26,408)		1,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2022	1	163,684	491.2	12,522			206		21,365			(3,105)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	2,519,386	560.69		245,640		229,107		227,979			(16,825)		17,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	1	2,179,539	603.62	154,965			79,409		58,616			(38,528)		11,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/07/2023	1	509,428	603.62	37,396			19,189		13,701			(9,336)		2,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	183,753	552.25		19,588		19,480		19,900			(188)		1,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	1,613,489	604.27		131,499		104,947		67,074			(26,660)		10,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	1	1,624,923	556.11	118,294			43,060		85,921			(29,331)		6,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	120,430	612.27	9,008			5,400		3,296			(2,240)		657		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	55,694	571.33		5,603		5,203		4,581			(420)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	1	399,440	599.57	29,838			15,350		11,730			(7,388)		2,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2023	1	451,097	541.5	33,020			9,208		27,760			(8,187)		1,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2022	1	1,869,529	496.26	137,223			2,450		224,131			(34,024)		1,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2022	1	824,442	490.43	62,987			519		108,775			(15,617)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	660,975	614.45		53,341		40,445		23,572			(12,933)		4,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	1	847,216	557.59	62,440			23,329		44,179			(15,482)		3,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	1,220,169	549.34		128,118		126,348		131,671			(2,460)		8,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517J$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	65,172	503.51	4,829			578		7,179			(1,196)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	1,237,103	503.41	91,793			10,985		136,514			(22,729)		3,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/09/2022	1	81,105	533.14	6,221			1,376		5,429			(1,542)		270		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	2,446,486	515.53	177,126			18,248		207,123			(43,917)		5,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/14/2022	1	98,358	515.53	7,181			741		8,327			(1,783)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2020	09/14/2022	1	158,727	515.53	11,715			1,210		13,438			(2,913)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	1	256,679	612.22	20,534			14,397		8,602			(5,098)		1,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008ST	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/22/2022	1	1,996,670	4417	70,137			28,290		497			(35,166)		6,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2022	1	315,817	492.13	24,476			437		40,482			(6,069)		309		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/01/2022	02/28/2023	1	1,975,073	4211		91,840		61,396		13,745			(30,529)		8,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$X	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/01/2021	09/30/2022	1	1,541,000	4237.15	64,260			16,243		597			(31,953)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	1	479,129	627.28	35,312			20,855		9,477			(8,779)		2,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/01/2023	1	609,383	627.28	28,489			17,529		12,053			(7,409)		3,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	207,208	607.45		17,136		13,105		8,354			(4,079)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	1	209,872	578.72	15,447			6,115		7,260			(3,835)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	112,617	606.15	8,976			6,633		4,480			(2,225)		684		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	78,464	596.81		7,682		6,762		4,328			(946)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/13/2022	1	4,380,376	535.53	323,272			73,269		282,133			(79,935)		14,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/13/2022	1	528,850	535.53	39,649			9,011		34,062			(9,858)		1,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	533,271	596.42		52,047		45,907		29,752			(6,194)		3,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$L	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/18/2022	1	152,906	507.35	12,248			1,834		15,875			(3,028)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	266,927	506.37	19,939			1,260		26,676			(4,930)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	1	1,063,115	570.88	78,245			33,856		47,312			(19,401)		4,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	05/12/2023	1	113,504	570.88	13,070			6,423		5,051			(3,668)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	1,895,125	572.16		187,996		182,323		151,934			(5,915)		13,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/29/2022	1	30,355	508.01	2,198			272		3,082			(545)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/29/2022	1	350,043	508.01	25,757			3,189		35,540			(6,395)		874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2021	02/24/2023	1	913,430	269.16	27,997			9,191		16,393			(6,951)		3,696		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	1	1,264,469	619.84	93,950			54,426		28,458			(23,326)		6,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	07/01/2022	1	1,595,000	4233.19	65,076					10			(32,359)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/24/2023	1	1,384,120	269.16	36,973			12,154		24,840			(9,193)		5,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	02/24/2023	1	125,863	269.16	3,675			1,210		2,259			(918)		509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	02/24/2023	1	267,408	269.16	7,799			2,571		4,799			(1,950)		1,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	02/24/2023	1	80,001	269.16	2,268			749		1,436			(568)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	1	1,529,875	597.42	108,927			54,464		45,815			(27,008)		7,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	1	475,639	597.42	35,071			17,632		14,244			(8,708)		2,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	1	245,694	597.42	18,869			9,500		7,358			(4,691)		1,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	440,565	556.81		44,761		44,514		45,564			(430)		3,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	277,609	514.24	20,432			2,105		24,144			(5,066)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	3,089,758	557.14		317,627		317,627		306,606			(435)		21,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/23/2022	1	829,852	263.33	26,692			6,452		23,528			(6,627)		2,881		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	1	145,784	598.67	11,007			5,662		4,355			(2,725)		739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	1	1,633,401	600.36	120,872			62,182		47,249			(29,929)		8,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	1	64,277	556.39	4,660			1,696		3,381			(1,155)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	551,527	501.24	44,012			2,781		60,616			(10,883)		990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	605,772	506.78	45,009			2,844		60,059			(11,129)		1,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	1,132,781	583.86		115,544		106,656		78,477			(9,022)		7,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSO	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/29/2022	1	444,423	504.6	33,643			4,159		47,935			(8,342)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023	1	2,754,594	603.66	183,585			115,029		92,630			(46,344)		15,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	1,863,923	505.17	135,134			16,172		199,500			(33,460)		4,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	3,610,654	600.17	269,559			143,145		108,555			(66,928)		18,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSN	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	1	157,756	612.27	11,832			7,112		4,357			(2,930)		864		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/11/2023	1	142,148	612.27	8,309			5,158		3,926			(2,130)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	653,531	613.65		53,197		40,337		23,589			(12,899)		4,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/15/2022	1	935,657	506.27	69,894			4,326		93,603			(17,306)		1,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	1	203,630	562.29	15,191			5,720		9,639			(3,772)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	1	689,808	593.41	51,460			25,730		22,299			(12,759)		3,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/09/2022	1	1,121,745	536.04	83,009			18,358		70,726			(20,582)		3,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2020	12/09/2022	1	303,693	536.04	22,282			4,948		19,148			(5,532)		1,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	156,512	536.04	11,431			2,542		9,868			(2,842)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/09/2022	1	57,512	536.04	4,106			925		3,626			(1,037)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	408,639	582.92		42,090		38,852		28,624			(3,286)		2,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	807,010	596.4	61,656			39,720		32,515			(15,287)		4,579		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/26/2023	1	1,680,177	618.85	124,837			82,653		46,895			(30,953)		9,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/25/2023	1	3,641,081	278.98	115,786			66,800		33,947			(28,709)		19,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023	1	650,092	278.98	20,343			11,785		6,061			(5,051)		3,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023	1	1,362,576	278.98	46,350			26,888		12,704			(11,524)		7,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/25/2023	1	55,997	278.98	1,993			1,158		522			(498)		301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/25/2023	1	62,102	278.98	2,110			1,228		579			(528)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	1	377,762	596.82	28,521			14,496		11,578			(7,072)		1,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2021	06/02/2023	1	316,693	585.44	23,340			10,817		11,087			(5,795)		1,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/26/2022	1	349,999	501.79	26,495			3,171		39,697			(6,560)		859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2024	1	2,022,405	272.11	62,897			51,823		43,358			(11,342)		12,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/20/2024	1	2,503,135	272.11	78,742			64,968		53,665			(13,845)		16,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024	1	610,459	553.52	66,174			64,901		65,037			(1,360)		4,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5171$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2022	1	106,245	513.83	7,862			810		9,319			(1,949)		242		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	230,379	582.22		23,890		22,053		16,270			(1,865)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B3K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023	1	1,823,874	622.5	130,042			73,417		37,833			(32,243)		9,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B3K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/16/2023	1	579,492	622.5	40,523			22,909		12,020			(10,061)		3,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2023	1	2,392,966	594.29	167,986			78,686		71,008			(41,651)		11,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/07/2023	1	3,473,400	594.29	244,015			114,455		103,069			(60,585)		16,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	05/04/2023	1	3,108,682	270.59	99,167			41,819		53,193			(24,588)		14,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2021	05/04/2023	1	1,414,411	270.59	46,522			19,646		24,202			(11,551)		6,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517C$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/12/2022	1	1,036,175	506.37	77,195			4,478		103,180			(19,193)		1,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	489,865	554.74		51,632		51,632		52,033			(71)		3,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2020	10/14/2022	1	105,185	511.31	7,984			1,156		10,128			(1,982)		283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/20/2024	1	1,799,808	272.11		57,080		47,160		38,586			(9,971)		11,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/20/2024	1	52,072	272.11		1,558		1,294		1,116			(269)		334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/20/2024	1	240,516	272.11		9,449		7,883		5,156			(1,575)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2020	09/29/2022	1	90,907	506.33	6,727			832		9,513			(1,668)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023	1	795,228	618.99	59,881			41,049		23,059			(14,867)		4,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SA	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2020	10/25/2022	1	3,876,767	515.54	284,555			45,341		349,585			(70,361)		10,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	03/01/2023	1	4,609,218	267.72	147,034			49,079		95,036			(36,456)		18,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	03/01/2023	1	3,188,402	267.72	100,993			33,757		65,741			(25,075)		13,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	03/01/2023	1	1,032,987	267.72	31,871			10,668		21,299			(7,924)		4,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2021	03/01/2023	1	65,120	267.72	1,856			624		1,343			(462)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/01/2023	1	467,203	267.72	13,734			4,622		9,633			(3,424)		1,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	06/28/2023	1	129,640	274.67	4,371			2,197		1,603			(1,096)		646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	06/28/2023	1	252,781	274.67	10,160			5,247		3,126			(2,609)		1,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	06/28/2023	1	74,545	274.67	2,869			1,534		922			(765)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2021	01/06/2023	1	4,869,096	542.98	340,350			88,726		281,888			(84,504)		17,565		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517USJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	1	494,560	542.98	35,057			9,152		28,632			(8,716)		1,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	591,737	605.94	47,280			34,551		23,299			(11,723)		3,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	4,714,661	606.85	372,930			272,526		168,926			(92,466)		28,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	1,058,167	597.12	81,161			57,988		47,107			(20,151)		6,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2022	1	106,704	491.37	8,056			66		13,876			(1,997)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	1	1,348,646	596.25	99,665			52,035		42,981			(24,779)		6,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	1,030,561	558.84		102,438		95,543		99,550			(7,016)		7,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	1	8,007,114	272.11		248,221		204,276		170,863			(45,007)		51,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024	1	4,229,837	272.11		132,904		109,527		90,260			(23,497)		27,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/16/2024	1	156,201	272.11		4,948		4,083		3,333			(869)		998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	02/24/2023	1	172,043	269.16	4,647			1,542		3,088			(1,167)		696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	02/24/2023	1	96,411	269.16	2,894			970		1,730			(734)		390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	02/24/2023	1	73,492	269.16	2,228			749		1,319			(568)		297		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2020	09/15/2022	1	2,030,836	514.13	150,891			15,752		177,060			(37,413)		4,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	2,563,131	614.86	202,231			138,633		79,556			(50,142)		14,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2022	1	322,393	495.46	23,825			394		37,302			(5,907)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/15/2022	1	126,035	495.46	9,387			157		14,582			(2,353)		128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2021	05/04/2023	1	1,028,466	270.59	35,804			15,182		17,598			(8,902)		4,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/04/2023	1	202,106	270.59	7,492			3,181		3,458			(1,865)		928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/04/2023	1	119,204	270.59	3,608			1,538		2,040			(905)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	06/07/2023	1	207,554	594.29	18,853			9,653		6,159			(5,093)		1,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	746,800	532.9	56,757			12,621		50,287			(14,111)		2,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	1	316,939	615.61	23,327			15,220		9,216			(5,784)		1,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	1	163,423	585.23	12,159			5,595		5,720			(3,015)		784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2020	12/13/2022	1	189,419	264.13	6,002			1,366		4,962			(1,494)		639		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2020	07/06/2022	1	2,191,947	494.43	162,204			1,114		270,544			(40,218)		1,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	295,192	611.55		23,291		17,790		11,132			(5,567)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/05/2024	1	124,903	611.55		7,547		5,886		4,710			(1,666)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2022	1	1,451,831	494.22	106,710			1,759		180,659			(26,458)		1,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	12/13/2022	1	334,688	264.13	10,758			2,458		8,768			(2,682)		1,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/13/2022	1	559,234	264.13	17,785			4,070		14,651			(4,440)		1,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/07/2023	1	330,407	275.75	11,227			5,769		3,744			(2,807)		1,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/07/2023	1	125,275	275.75	4,280			2,202		1,420			(1,071)		632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/07/2023	1	78,715	275.75	3,106			1,630		892			(793)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2020	07/06/2022	1	939,312	493.48	70,354			483		117,734			(17,444)		602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/27/2022	1	5,577,409	263.48	178,477			43,884		156,917			(44,071)		19,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/27/2022	1	4,431,934	263.48	155,931			38,446		124,690			(38,769)		15,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/27/2022	1	166,295	263.48	5,826			1,444		4,679			(1,450)		584		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/23/2022	1	430,555	263.33	15,255			3,698		12,207			(3,814)		1,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	12/23/2022	1	170,303	263.33	6,002			1,467		4,828			(1,513)		591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	1,316,948	597.47		128,007		112,689		72,039			(15,760)		8,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	1	306,472	589.39	22,832			10,946		10,269			(5,661)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	1	554,956	580.84	40,900			17,304		19,631			(10,141)		2,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2024	1	1,870,178	280.2		57,789		49,100		23,795			(8,878)		12,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024	1	3,921,392	280.2		121,335		103,236		49,893			(18,500)		25,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5175$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2022	1	484,621	493.33	36,056			594		61,174			(8,940)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	1	124,152	561.36	8,728			3,261		6,026			(2,164)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2021	03/30/2023	1	737,099	561.36	52,418			19,612		35,777			(13,015)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/30/2023	1	81,739	561.36	6,216			2,335		3,967			(1,545)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2020	12/21/2022	1	2,517,442	535.67	185,787			44,150		164,774			(46,065)		8,691		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2020	12/21/2022	1	752,714	535.67	54,507			12,971		49,267			(13,533)		2,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517TSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2021	12/21/2022	1	59,138	535.67	4,367			1,060		3,871			(1,106)		204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	2,652,090	508.05	193,868			12,250		256,429			(47,937)		4,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	2,120,214	585.79		212,021		195,712		135,217			(16,555)		14,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/23/2022	1	10,174,047	263.48	324,552			78,448		285,222			(80,582)		35,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/23/2022	1	410,024	263.48	14,395			3,489		11,495			(3,599)		1,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/23/2022	1	270,843	263.48	9,468			2,308		7,593			(2,370)		940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	12/23/2022	1	651,763	263.48	22,783			5,568		18,272			(5,743)		2,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	12/23/2022	1	167,057	263.48	5,802			1,420		4,683			(1,465)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	1,930,985	608.77	149,651			110,594		68,044			(37,105)		11,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/30/2023	1	958,971	526.99	70,101			20,538		80,688			(17,357)		3,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	05/02/2023	1	10,808,057	270.04	344,777			144,446		194,663			(85,252)		49,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	05/02/2023	1	3,178,937	270.04	104,184			43,769		57,255			(25,903)		14,553		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/05/2021	05/02/2023	1	938,385	270.04	31,727			13,347		16,901			(7,899)		4,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/06/2021	05/02/2023	1	99,790	270.04	3,573			1,510		1,797			(891)		457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/07/2021	05/02/2023	1	161,679	270.04	6,538			3,918		2,912			(2,316)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2021	04/14/2023	1	173,616	582.63	12,042			4,780		5,534			(3,006)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/17/2021	12/02/2022	1	106,815	263.43	4,610			1,091		2,945			(1,278)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	1	1,805,701	600.05		171,361		150,911		89,352			(21,040)		11,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	79,069	569.7		8,049		7,806		6,855			(253)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/12/2022	1	286,512	515.02	21,975			3,109		25,432			(5,449)		765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/25/2022	03/25/2024	1	6,151,716	280.06		188,243		163,903		84,422			(24,979)		40,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/28/2022	03/25/2024	1	3,663,743	280.06		107,402		93,644		50,279			(13,868)		24,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	1	1,672,720	603.43	120,306			63,886		47,295			(29,870)		8,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	1	182,399	603.43	14,161			7,531		5,157			(3,521)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	439,748	500.06	34,300			1,793		49,306			(8,493)		719		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/24/2023	1	5,322,648	266.09	170,325			48,430		121,838			(42,116)		20,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2021	01/24/2023	1	1,825,568	266.09	60,374			17,214		41,788			(15,011)		6,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2021	01/24/2023	1	114,202	266.09	3,622			1,034		2,614			(902)		431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/24/2023	1	95,242	266.09	2,903			832		2,180			(724)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/12/2022	1	177,481	516.26	13,400			1,896		15,377			(3,322)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	215,935	502.79	16,282			872		23,070			(4,026)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	1	447,637	593.98	33,438			16,673		14,258			(8,291)		2,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61759K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	1	997,924	590.07	70,154			32,282		31,784			(17,394)		4,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61759K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/01/2023	1	1,851,134	590.07	131,289			60,498		58,960			(32,597)		8,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61759K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/01/2023	1	74,278	590.07	5,428			2,515		2,366			(1,351)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61759K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/01/2023	1	122,870	590.07	9,585			4,580		3,913			(2,468)		589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2021	12/09/2022	1	96,985	264.13	3,345			793		2,531			(889)		323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	12/09/2022	1	163,518	264.13	7,212			2,044		4,268			(2,290)		545		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB230$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2020	12/12/2022	1	3,675,663	264.13	117,254			26,451		96,295			(29,033)		12,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/14/2023	1	488,934	577.85	36,377			14,400		17,219			(9,032)		2,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2021	06/01/2023	1	1,654,543	586.88	120,782			55,579		56,094			(29,947)		7,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB230$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	12/12/2022	1	688,150	264.13	22,041			4,986		18,028			(5,487)		2,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB230$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2020	12/12/2022	1	73,628	264.13	2,364			538		1,929			(590)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/22/2024	1	921,089	278.25		30,918		26,867		13,089			(4,156)		6,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2022	03/22/2024	1	776,698	278.25		24,983		21,769		11,037			(3,239)		5,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/22/2024	1	112,148	278.25		3,503		3,056		1,594			(450)		737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/22/2024	1	140,938	278.25		4,442		3,909		2,003			(538)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2020	09/29/2022	1	52,832	506.23	3,915			484		5,538			(971)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/05/2022	1	1,818,286	505.52	131,826			6,373		183,928			(32,775)		2,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2020	08/05/2022	1	307,228	505.52	22,669			1,097		31,078			(5,659)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2020	09/29/2022	1	190,396	508.01	14,126			1,756		19,331			(3,512)		475		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2020	09/29/2022	1	645,729	508.01	48,276			6,010		65,561			(12,019)		1,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2020	09/29/2022	1	62,383	508.01	5,093			641		6,334			(1,280)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/29/2022	1	2,305,780	506.03	171,319			21,180		242,559			(42,478)		5,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/26/2024	1	8,242,454	280.06		252,219		219,652		113,114			(33,422)		54,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/26/2024	1	153,682	280.06		4,505		3,929		2,109			(581)		1,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/26/2024	1	402,757	280.06		11,447		9,997		5,527			(1,462)		2,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	1	591,721	582.27	43,728			18,080		19,825			(10,842)		2,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5176SS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2022	1	192,255	495.86	14,188			253		23,203			(3,518)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	1	1,760,816	566.94	123,961			46,678		76,077			(30,778)		7,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2021	03/31/2023	1	1,098,920	566.94	84,570			31,933		47,479			(21,113)		4,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2021	03/31/2023	1	139,069	566.94	11,436			4,360		6,009			(2,883)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2020	12/09/2022	1	2,031,521	533.95	154,192			34,100		133,765			(38,231)		6,767		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	703,489	615.75		55,998		42,460		24,600			(13,578)		4,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024	1	3,100,946	274.93		93,959		86,483		62,227			(7,584)		21,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/02/2024	1	5,807,053	274.93		176,582		162,756		116,531			(14,030)		39,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/02/2024	1	873,216	274.93		27,347		25,240		17,523			(2,138)		5,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/02/2024	1	232,874	274.93		7,429		6,885		4,673			(571)		1,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/02/2024	1	259,467	274.93		7,069		6,625		5,207			(471)		1,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/02/2024	1	50,501	274.93		1,407		1,324		1,013			(85)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	03/10/2023	1	7,878,177	268.16	251,314			87,353		152,560			(62,398)		32,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/26/2022	1	240,144	499.72	18,683			2,236		28,184			(4,626)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	194,914	554.42		20,310		20,198		20,653			(195)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2022	1	87,466	506.15	6,438			734		9,118			(1,596)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	1	4,415,256	592.22		422,098		379,252		250,606			(44,340)		29,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	767,758	601		64,876		51,776		36,040			(13,153)		4,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	180,060	609.16		14,621		11,182		7,080			(3,480)		1,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/15/2023	1	2,758,297	281.48	87,714			53,134		20,928			(21,748)		15,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2020	10/28/2022	1	200,311	498.7	15,569			2,555		24,941			(3,865)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2020	10/28/2022	1	145,300	498.7	11,066			1,819		18,091			(2,751)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	440,823	607.45		36,368		27,778		17,665			(8,692)		2,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	1	3,498,381	611.55		277,072		211,990		122,429			(65,861)		21,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	1,092,117	609.53		88,352		67,571		42,707			(21,031)		6,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	1	2,320,958	270.42		72,646		57,279		54,020			(15,425)		14,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	2,181,112	609.22	168,164			122,889		81,717			(41,695)		13,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/12/2023	1	1,737,041	616.4	124,546			74,933		44,673			(30,796)		9,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	2,514,360	555.35		267,528		262,383		251,904			(5,497)		17,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/09/2023	1	8,571,707	275.06	273,437			129,364		101,413			(67,891)		41,607		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/09/2023	1	1,241,072	275.06	40,292			19,088		14,683			(10,018)		6,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2021	06/09/2023	1	1,251,852	275.06	40,642			19,281		14,811			(10,146)		6,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2021	06/09/2023	1	72,900	275.06	2,224			1,058		862			(557)		354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2021	06/09/2023	1	438,114	275.06	12,519			5,981		5,183			(3,138)		2,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2021	09/15/2023	1	1,978,096	281.48	59,522			36,206		15,009			(14,778)		10,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2021	09/15/2023	1	2,030,860	281.48	56,492			34,410		15,409			(14,045)		11,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2021	09/15/2023	1	991,820	281.48	26,250			16,012		7,525			(6,554)		5,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2021	09/15/2023	1	68,007	281.48	1,732			1,058		516			(433)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2021	09/15/2023	1	76,001	281.48	2,060			1,267		577			(517)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/29/2023	1	1,986,203	276.02	62,565			47,183		30,054			(15,555)		12,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517NS5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/14/2022	1	5,336,548	514.09	390,635			56,575		487,831			(96,989)		14,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/10/2023	1	1,272,871	268.16	40,679			14,159		24,649			(10,114)		5,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2021	03/10/2023	1	941,845	268.16	30,135			10,504		18,239			(7,523)		3,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2021	03/10/2023	1	438,536	268.16	14,179			4,949		8,492			(3,545)		1,826		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	03/18/2021	03/10/2023	1	124,940	268.16	3,839			1,347		2,419			(962)		520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/27/2022	03/10/2023	1	240,785	268.16		6,034		5,987		4,663			(71)		1,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	3,636,352	598.55		349,817		307,955		183,043			(43,069)		24,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2023	1	743,233	617.16	57,749			43,233		25,062			(14,319)		4,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	1	224,184	624.83	16,791			9,770		4,592			(4,158)		1,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	956,297	613.38	70,670			42,363		25,657			(17,571)		5,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023	1	1,107,747	613.38	63,726			39,454		29,720			(16,407)		6,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	3,367,755	505.17	244,162			29,514		360,865			(60,373)		8,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/27/2022	1	685,778	505.17	51,708			6,268		73,483			(12,856)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2020	09/27/2022	1	164,535	505.17	12,608			1,530		17,630			(3,139)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	374,681	613.07	27,801			16,665		10,109			(6,912)		2,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	1	452,689	577.37	34,130			13,511		16,248			(8,474)		2,011		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$B	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	1	360,039	577.37	27,519			10,909		12,922			(6,842)		1,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	1	11,870,940	274.93		359,689		345,381		242,964			(14,762)		82,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	1	5,216,320	274.93		162,031		155,799		106,763			(6,437)		36,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	1	3,061,443	274.93		97,434		94,074		62,659			(3,742)		21,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/31/2024	1	2,300,236	274.93		71,451		69,082		47,079			(2,650)		15,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024	1	535,604	274.93		17,338		16,787		10,962			(574)		3,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/31/2024	1	68,406	274.93		2,234		2,166		1,400			(71)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/31/2024	1	86,930	274.93		2,824		2,741		1,779			(86)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	539,717	600.05		51,165		45,042		28,563			(6,299)		3,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	1	3,424,721	591.06	250,347			120,015		111,131			(62,072)		16,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617$S0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	1,284,903	598.99		122,194		107,779		69,380			(14,543)		8,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2023	1	2,194,412	550.98	152,951			49,373		120,263			(37,820)		8,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	81,910	503.34	6,127			320		8,656			(1,517)		134		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	2,167,203	506.27	162,107			10,243		217,005			(40,084)		3,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	1	11,068,834	275.07		336,493		320,315		223,226			(16,594)		76,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	2,783,380	275.07		86,717		83,119		56,133			(4,050)		19,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	1,259,456	275.07		37,819		36,300		25,400			(1,567)		8,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	1,390,265	275.07		42,758		41,098		28,038			(1,715)		9,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/24/2024	1	95,327	275.07		3,001		2,897		1,922			(116)		657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/24/2024	1	162,154	275.07		4,993		4,826		3,270			(187)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	679,548	609.16		55,043		42,043		26,552			(13,156)		4,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	12/27/2022	1	378,807	263.48	13,270			3,299		10,658			(3,327)		1,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	12/27/2022	1	204,167	263.48	7,098			1,767		5,744			(1,782)		717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	12/27/2022	1	153,380	263.48	5,338			1,336		4,315			(1,344)		539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	12/27/2022	1	161,687	263.48	6,266			1,692		4,549			(1,705)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	1,102,022	531.94	84,745			18,845		75,661			(21,070)		3,671		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	1	1,194,369	597.98	85,159			42,462		35,235			(21,115)		5,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	12/13/2022	1	706,449	264.13	22,092			5,063		18,508			(5,538)		2,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/08/2023	1	80,932	274.25	2,741			1,297		1,033			(683)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	214,642	616.4	15,325			9,187		5,451			(3,810)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023	1	328,357	616.4	23,961			14,383		8,340			(5,982)		1,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2021	06/08/2023	1	88,572	274.25	3,000			1,421		1,131			(750)		429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/08/2023	1	127,296	274.25	3,806			1,815		1,625			(955)		617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	09/02/2022	1	3,340,010	515.46	248,163			21,594		277,320			(61,615)		6,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	05/31/2024	1	73,228	274.93	2,008			1,980		1,499			(39)		507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	05/31/2024	1	113,574	274.93	2,821			2,794		2,325			(32)		787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/18/2024	1	14,333,513	272.12	428,572			423,266		350,325			(7,611)		100,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/18/2024	1	90,539	272.12	2,718			2,688		2,213			(34)		635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/18/2024	1	2,155,723	272.12	63,137			62,527		52,688			(695)		15,128		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/18/2024	1	1,557,745	272.12		42,876		42,697		38,073			(355)		10,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/18/2024	1	382,020	272.12		10,627		10,598		9,337			(44)		2,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	12/23/2022	1	306,728	263.48	10,664			2,625		8,599			(2,699)		1,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	12/23/2022	1	105,266	263.48	3,708			914		2,951			(940)		365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	12/23/2022	1	100,384	263.48	3,673			909		2,814			(938)		349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	12/23/2022	1	54,500	263.48	2,745			847		1,528			(873)		189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	1	10,157,737	272.12		303,716		299,951		248,133			(5,401)		71,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/17/2024	1	84,190	272.12		2,525		2,497		2,057			(31)		590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/17/2024	1	354,067	272.12		10,357		10,257		8,649			(114)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	1	3,776,740	552.55	274,947			100,461		215,320			(68,172)		16,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2021	03/29/2023	1	2,136,656	562.64	149,780			55,756		100,659			(37,137)		9,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/29/2023	1	694,372	562.64	47,897			17,854		32,712			(11,892)		2,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	03/29/2023	1	408,241	562.64	50,747			26,652		19,232			(17,732)		1,762		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2023	1	2,674,529	550.9	186,415			58,463		144,136			(46,094)		10,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	1	645,946	592.52	48,704			24,352		21,235			(12,076)		3,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	402,284	600.22		34,275		27,354		19,089			(6,949)		2,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/29/2023	1	578,298	597.98	40,849			20,397		17,061			(10,142)		2,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	2,440,640	502.13	185,489			9,937		263,911			(45,865)		4,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2023	1	3,011,124	280.11	96,055			51,722		23,148			(23,816)		15,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/28/2023	1	2,482,817	280.11	82,875			44,809		19,087			(20,577)		12,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023	1	561,491	280.11	18,341			9,931		4,316			(4,560)		2,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/28/2023	1	314,767	280.11	10,428			5,654		2,420			(2,603)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517V$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	1	402,618	527.95	28,989			8,408		33,149			(7,207)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	276,623	597.01		23,651		18,954		13,792			(4,769)		1,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2020	09/02/2022	1	446,908	514.01	33,786			2,940		38,283			(8,389)		936		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2020	09/16/2022	1	4,437,725	256.53	141,563			15,035		208,260			(35,148)		10,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/16/2022	1	84,527	256.53	2,623			279		3,967			(652)		195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2020	09/16/2022	1	538,743	256.53	16,129			1,718		25,283			(4,027)		1,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/16/2022	1	1,288,960	256.53	39,192			4,180		60,490			(9,798)		2,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/16/2022	1	148,438	256.53	4,079			436		6,966			(1,021)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/23/2022	1	113,806	501.79	8,604			998		12,869			(2,139)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2022	1	496,594	490.52	40,522			6,624		69,613			(10,047)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024	1	223,991	553.42		23,586		23,456		23,975			(226)		1,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2021	03/23/2023	1	542,625	559.13	38,038			13,846		27,085			(9,431)		2,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/23/2023	1	970,974	559.13	64,496			23,510		48,465			(16,013)		4,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2021	03/23/2023	1	85,844	559.13	5,868			2,148		4,285			(1,459)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	03/23/2023	1	119,610	559.13		9,156		7,512		5,970			(1,662)		511		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/12/2022	1	2,324,501	518.49	170,618			24,140		192,608			(42,304)		6,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2020	10/12/2022	1	1,620,630	518.49	113,399			16,066		134,285			(28,155)		4,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/12/2022	1	243,727	518.49	16,575			2,352		20,195			(4,121)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSM	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/12/2022	1	102,464	518.49	7,124			1,026		8,490			(1,793)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/15/2024	1	1,919,660	279.12		59,126		50,807		26,989			(8,516)		12,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2024	1	1,999,808	279.12		59,968		51,603		28,116			(8,567)		13,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/15/2024	1	1,345,323	279.12		40,776		35,136		18,914			(5,681)		8,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2020	09/27/2022	1	317,919	498.4	25,179			3,044		38,149			(6,226)		785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ISS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	463,446	509.96	36,010			3,710		43,907			(8,928)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	1	18,343	611.35	1,387			831		510			(345)		100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/25/2023	1	2,630,128	277.94	83,375			55,087		30,665			(20,672)		15,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/25/2023	1	3,367,825	277.94	109,417			72,393		39,266			(27,167)		19,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/25/2023	1	1,228,429	277.94	39,336			26,061		14,323			(9,780)		7,058		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/25/2023	1	423,259	277.94	13,523			9,009		4,935			(3,371)		2,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2021	03/01/2023	1	240,895	267.72	6,956			2,344		4,967			(1,741)		985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2021	03/01/2023	1	281,575	267.72	8,488			2,865		5,806			(2,128)		1,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	03/01/2023	1	51,346	267.72	1,665			565		1,059			(419)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2021	03/01/2023	1	67,644	267.72	2,206			751		1,395			(558)		277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2021	03/01/2023	1	319,586	267.72	9,669			3,323		6,589			(2,468)		1,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2021	03/01/2023	1	111,711	267.72	3,134			1,085		2,303			(803)		457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/01/2023	1	211,275	267.72	6,345			2,209		4,356			(1,641)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5174SY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2020	07/06/2022	1	774,387	492.84	58,466			402		98,061			(14,496)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024	1	350,010	553.07		37,521		37,521		37,805			(51)		2,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/27/2022	1	3,446,514	254.84	110,288			3,939		182,449			(27,345)		4,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/27/2022	1	2,513,587	254.84	81,471			2,914		133,062			(20,228)		3,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2020	07/27/2022	1	600,679	254.84	20,153			722		31,798			(5,011)		817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/27/2022	1	389,609	254.84	13,224			476		20,625			(3,292)		530		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S8Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/27/2022	1	119,151	254.84	4,185			151		6,308			(1,048)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/12/2022	1	80,535	501.24	6,411			372		8,825			(1,594)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2023	1	2,473,534	610.22	178,836			111,281		74,908			(44,342)		13,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/27/2023	1	420,854	610.22	26,346			16,416		12,745			(6,541)		2,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/27/2023	1	100,393	610.22	6,510			4,062		3,040			(1,619)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	09/27/2023	1	81,177	610.22	5,115			3,254		2,458			(1,297)		453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024	1	172,745	553.74		18,397		18,397		18,534			(25)		1,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	1	16,641,633	276.46		502,577		487,410		309,325			(15,813)		115,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517IS8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2022	1	270,941	511.1	20,754			2,138		25,105			(5,146)		618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/16/2024	1	186,618	272.11		6,172		5,115		3,982			(1,077)		1,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/16/2024	1	126,897	272.11		4,677		3,892		2,708			(789)		811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	02/16/2024	1	111,956	272.11		5,163		4,370		2,389			(811)		715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	08/04/2022	1	881,749	258.2	28,216			1,318		35,705			(6,996)		1,365		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2020	08/04/2022	1	1,252,230	258.2	40,497			1,894		50,706			(10,055)		1,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2020	08/04/2022	1	497,540	258.2	17,112			804		20,147			(4,254)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023	1	94,106	612.27	5,485			3,396		2,576			(1,412)		514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	704,828	555.3		73,866		73,866		74,446			(101)		4,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2020	11/23/2022	1	1,269,234	261.57	40,489			8,064		40,922			(10,039)		4,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/23/2022	1	2,962,832	261.57	100,697			20,112		95,527			(25,002)		9,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2020	11/23/2022	1	1,305,128	261.57	44,806			8,986		42,080			(11,140)		4,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2020	11/23/2022	1	85,126	261.57	3,017			606		2,745			(752)		269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2020	11/23/2022	1	281,347	261.57	9,723			1,961		9,071			(2,441)		890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/08/2024	1	1,094,639	280.2		31,995		27,260		13,928			(4,766)		7,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024	1	769,812	280.2		21,347		18,213		9,795			(3,155)		5,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/08/2024	1	191,345	280.2		5,525		4,740		2,435			(803)		1,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/08/2024	1	435,409	280.2		11,950		10,295		5,540			(1,667)		2,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/08/2024	1	223,529	280.2		6,454		5,607		2,844			(853)		1,453		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	03/08/2024	1	50,711	280.2		1,372		1,214		645			(163)		330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/30/2021	09/29/2023	1	3,331,105	276.74	105,929			66,480		40,957			(26,301)		18,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,387,425	276.46		41,654		40,453		25,789			(1,255)		9,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/10/2022	06/07/2024	1	1,791,143	276.46		53,322		52,069		33,293			(1,465)		12,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/13/2022	06/07/2024	1	2,249,650	276.46		60,054		58,725		41,815			(1,408)		15,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/15/2022	06/07/2024	1	219,750	276.46		5,357		5,253		4,085			(111)		1,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/16/2022	06/07/2024	1	1,334,024	276.46		33,682		33,212		24,796			(653)		9,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/17/2022	06/07/2024	1	147,125	276.46		3,443		3,400		2,735			(62)		1,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/21/2022	06/07/2024	1	181,762	276.46		4,254		4,206		3,378			(53)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61759K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	06/01/2023	1	156,469	590.07	14,860			7,978		4,984			(4,297)		751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2022	01/08/2024	1	127,795	272.21		4,075		3,125		2,586			(953)		789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/24/2020	09/23/2022	1	5,756,068	254.01	183,619			21,274		324,074			(45,590)		13,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/25/2020	09/23/2022	1	337,174	254.01	11,442			1,328		18,983			(2,845)		814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/28/2020	09/23/2022	1	775,300	254.01	28,264			3,284		43,650			(7,056)		1,871		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/23/2022	1	530,431	254.01	20,047			2,332		29,864			(5,012)		1,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/23/2022	1	169,028	254.01	6,355			743		9,516			(1,593)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/17/2020	09/14/2022	1	218,792	515.53	15,817			1,641		18,523			(3,938)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/21/2020	09/14/2022	1	123,820	515.53	7,667			797		10,483			(1,919)		283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	1	4,123,111	276.02	129,878			98,122		62,800			(32,115)		25,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/02/2024	1	3,427,180	276.02		104,421		79,107		52,200			(25,388)		21,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/02/2024	1	247,349	276.02		7,124		5,405		3,767			(1,725)		1,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/02/2024	1	106,114	276.02		2,730		2,088		1,616			(644)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S8Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	07/13/2020	07/13/2022	1	163,468	488.82	12,898			213		22,122			(3,198)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/15/2021	06/15/2023	1	562,066	590.28	41,480			19,886		18,514			(10,285)		2,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/07/2022	06/07/2024	1	500,998	568.67		51,553		49,997		43,918			(1,622)		3,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/19/2021	02/17/2023	1	1,736,377	548.28	124,846			39,833		99,269			(31,040)		6,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BS3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	08/07/2020	08/08/2022	1	1,839,571	503.75	136,864			7,154		192,916			(33,888)		3,007		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023	1	7,649,563	268.06	244,021			92,513		158,213			(60,339)		33,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	04/03/2023	1	818,198	268.06	27,104			10,404		16,923			(6,804)		3,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	04/03/2023	1	367,322	268.06	13,278			5,133		7,597			(3,347)		1,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	11/23/2022	1	84,381	261.57	2,971			602		2,721			(747)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517$ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	1,093,627	535.53	80,491			17,899		69,759			(20,012)		3,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517$ST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2020	12/09/2022	1	415,522	535.53	29,966			6,673		26,505			(7,481)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/05/2022	1	153,423	504.25	11,307			547		15,902			(2,811)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	1	5,104,319	581.6	372,615			157,645		177,833			(92,388)		23,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	352,487	610.23	28,128			20,912		13,127			(6,984)		2,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2023	1	3,490,124	278.76	110,986			62,963		32,540			(27,518)		18,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517I$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2020	09/14/2022	1	191,896	508.62	15,160			1,562		18,653			(3,759)		438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	1	675,215	555.39	49,628			18,065		36,191			(12,305)		2,882		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	1	125,643	556.75	9,348			3,493		6,656			(2,318)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2020	11/30/2022	1	2,950,153	533.02	218,016			45,520		194,983			(54,056)		9,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2020	11/30/2022	1	538,127	533.02	41,201			8,614		35,566			(10,230)		1,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2020	11/30/2022	1	112,392	533.02	8,666			1,814		7,428			(2,155)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517RST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2020	11/30/2022	1	407,789	533.02	31,941			6,743		26,952			(8,007)		1,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/23/2022	1	289,205	254.01	10,327			1,210		16,283			(2,592)		698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	09/23/2022	1	54,619	254.01	1,978			233		3,075			(500)		132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	09/23/2022	1	138,374	254.01	4,418			539		7,791			(1,154)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2023	1	3,001,820	274.85	94,858			68,146		47,930			(23,519)		17,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/06/2023	1	3,586,729	274.85	125,540			90,313		57,270			(31,170)		21,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/06/2023	1	1,318,021	274.85	44,358			31,955		21,045			(11,029)		7,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/06/2023	1	570,763	274.85	19,043			13,775		9,113			(4,741)		3,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/18/2023	1	1,295,210	278.76	39,261			22,365		12,076			(9,748)		6,897		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023	1	1,186,314	278.76	36,556			20,853		11,060			(9,089)		6,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/18/2023	1	206,935	278.76	6,911			3,948		1,929			(1,725)		1,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/18/2023	1	606,184	278.76	20,484			11,717		5,652			(5,121)		3,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/18/2023	1	109,075	278.76	3,502			2,006		1,017			(877)		581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/16/2022	1	3,971,529	264.1	126,692			29,398		104,842			(31,499)		13,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	12/16/2022	1	2,921,078	264.1	91,693			21,306		77,112			(22,892)		9,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	1	103,249	613.38	7,651			4,599		2,795			(1,894)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/11/2023	1	435,081	613.38	25,100			15,580		11,780			(6,435)		2,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	1	3,847,742	571.63	280,500			121,370		168,860			(69,549)		17,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	1	2,155,514	579.48	157,353			62,290		73,396			(39,068)		9,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	1	858,368	584.76	60,343			25,530		28,055			(14,962)		3,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	1	415,436	584.76	31,316			13,304		13,578			(7,775)		1,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	1	391,660	584.76	31,031			13,201		12,801			(7,715)		1,802		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	63,801	498.74	5,066			265		7,319			(1,254)		104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	1	812,275	266.57	25,230			7,074		17,726			(6,273)		3,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2021	01/20/2023	1	1,647,122	266.57	54,436			15,284		35,944			(13,590)		6,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2021	01/20/2023	1	827,552	266.57	26,574			7,472		18,059			(6,643)		3,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2021	01/20/2023	1	54,669	266.57	1,684			474		1,193			(422)		204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2021	01/20/2023	1	73,955	266.57	2,303			655		1,614			(582)		276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/31/2023	1	5,445,186	266.92	173,701			65,138		123,903			(43,068)		23,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	246,374	501.17	18,971			1,016		27,106			(4,691)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	339,368	502.13	25,792			1,348		36,670			(6,386)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/31/2022	1	522,616	513.52	40,816			3,420		44,974			(10,120)		1,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2023	1	1,384,740	277.78	44,035			27,461		15,453			(10,918)		7,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/28/2023	1	1,775,645	277.78	52,544			32,813		19,815			(13,046)		9,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/28/2023	1	2,184,057	277.78	65,573			41,119		24,373			(16,303)		12,193		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/28/2023	1	171,752	277.78	5,021			3,153		1,917			(1,250)		959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	07/27/2022	1	278,142	254.84	10,652			385		14,724			(2,670)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024	1	2,974,941	597.5	287,379			253,477		152,879			(34,202)		19,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2022	1	365,019	498.74	28,983			1,553		41,904			(7,166)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	07/06/2022	1	403,347	491.9	34,932			252		51,840			(9,110)		259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2023	1	3,251,828	277.07	103,083			67,117		40,307			(25,559)		18,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/18/2023	1	2,091,152	277.07	67,399			43,944		25,920			(16,734)		11,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/18/2023	1	2,630,536	277.07	87,062			56,842		32,606			(21,646)		15,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2022	1	1,049,352	504.25	77,547			4,154		109,101			(19,175)		1,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023	1	491,323	609.56	39,502			29,368		18,484			(9,808)		2,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2024	1	1,826,526	280.06	55,892			48,685		25,066			(7,396)		12,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/27/2024	1	3,113,764	280.06	88,501			77,301		42,731			(11,290)		20,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/27/2024	1	96,901	280.06		2,664		2,343		1,330			(330)		640		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/27/2024	1	67,749	280.06		1,943		1,711		930			(234)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2024	1	1,442,960	279.22		44,587		38,043		19,998			(6,587)		9,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2021	06/09/2023	1	63,207	275.06	1,907			920		748			(483)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2020	07/21/2022	1	2,201,366	252.86	70,444			1,935		134,444			(17,466)		2,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/21/2022	1	2,261,885	252.86	76,572			2,107		138,140			(19,012)		2,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2020	07/21/2022	1	818,074	252.86	27,889			770		49,962			(6,934)		981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/21/2022	1	102,189	252.86	3,407			94		6,241			(848)		123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/21/2022	1	94,083	252.86	3,405			94		5,746			(852)		113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/21/2022	1	206,255	252.86	7,798			218		12,597			(1,958)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/12/2022	1	566,339	532.9	43,098			9,722		38,396			(10,671)		1,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$8	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	1,312,813	569.36		134,038		129,993		108,665			(4,217)		9,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	03/31/2023	1	6,910,978	268.06	220,460			83,015		142,494			(54,737)		29,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	03/31/2023	1	3,875,782	268.06	129,983			49,081		79,913			(32,451)		16,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2021	03/31/2023	1	579,227	268.06	19,101			7,223		11,943			(4,775)		2,509		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/07/2021	03/31/2023	1	457,184	268.06	15,094			5,715		9,426			(3,779)		1,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2021	03/31/2023	1	152,449	268.06	5,141			1,955		3,143			(1,289)		660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/24/2021	04/03/2023	1	117,003	268.06	6,377			3,009		2,420			(1,966)		510		0001
Purchased Call/S&P 500 INDEX/SPX161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2022	1	1,698,000	259.5	23,942			3,891		19			(11,808)		3,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/18/2020	12/20/2022	1	5,960,761	264.1	190,744			45,066		157,950			(47,165)		20,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/22/2020	12/20/2022	1	964,440	264.1	29,945			7,094		25,556			(7,445)		3,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/23/2020	12/20/2022	1	132,619	264.1	4,047			964		3,514			(1,008)		457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/28/2020	12/20/2022	1	65,504	264.1	2,101			502		1,736			(527)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/13/2021	12/20/2022	1	78,983	264.1	2,790			682		2,093			(715)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/05/2022	1	125,584	498.74	9,946			481		14,379			(2,473)		197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/04/2021	07/28/2023	1	88,174	280.11	2,965			1,612		678			(742)		457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/10/2021	07/28/2023	1	55,659	280.11	1,643			901		428			(415)		289		0001
Purchased Call/S&P 500 INDEX/SPX905I1S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	1	1,340,850	248	32,562			1,266		91			(16,192)		1,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/18/2020	12/19/2022	1	4,577,300	264.1	146,016			34,345		121,291			(36,154)		15,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/22/2020	12/19/2022	1	716,653	264.1	22,252			5,248		18,990			(5,540)		2,460		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2020	12/19/2022	1	57,629	264.1	1,846			439		1,527			(463)		198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2021	09/29/2023	1	1,542,834	276.74	47,723			29,991		18,970			(11,865)		8,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/04/2021	09/29/2023	1	747,353	276.74	22,550			14,191		9,189			(5,630)		4,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2021	09/29/2023	1	497,091	276.74	15,196			9,577		6,112			(3,799)		2,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	09/29/2023	1	89,389	276.74	2,549			1,620		1,099			(640)		500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2021	09/29/2023	1	141,255	276.74	3,981			2,530		1,737			(1,004)		789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/09/2022	1	2,061,299	256.45	65,755			6,358		97,354			(16,349)		4,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/09/2022	1	306,816	256.45	10,313			998		14,491			(2,575)		677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/09/2021	03/31/2023	1	58,888	268.06	1,997			760		1,214			(501)		255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	03/31/2023	1	218,011	268.06	7,214			2,751		4,495			(1,819)		944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2021	03/31/2023	1	74,111	268.06	2,560			979		1,528			(647)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2020	11/18/2022	1	2,709,354	261.59	86,428			16,621		87,084			(21,430)		8,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2020	11/18/2022	1	823,817	261.59	26,422			5,102		26,479			(6,560)		2,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2020	11/18/2022	1	1,622,638	261.59	51,733			10,004		52,155			(12,862)		5,043		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2020	11/18/2022	1	248,450	261.59	7,902			1,530		7,986			(1,973)		772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/18/2024	1	111,756	272.12		3,121		3,117		2,731			(9)		784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/18/2024	1	780,780	272.12		21,462		21,462		19,083			(30)		5,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023	1	1,134,827	612.86	87,949			65,386		40,606			(21,836)		6,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2020	09/09/2022	1	1,430,807	512.45	103,304			9,988		129,012			(25,684)		3,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2020	09/09/2022	1	214,677	512.45	16,334			1,584		19,357			(4,083)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2020	09/09/2022	1	245,773	512.45	18,906			1,836		22,161			(4,733)		542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2021	07/21/2023	1	89,727	278.44	3,106			1,659		804			(778)		461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2020	09/09/2022	1	851,361	256.45	28,882			2,800		40,209			(7,221)		1,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2020	09/09/2022	1	1,431,172	256.45	47,994			4,660		67,593			(12,015)		3,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2020	09/09/2022	1	505,221	256.45	16,154			1,575		23,861			(4,050)		1,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2020	09/09/2022	1	89,029	256.45	2,763			270		4,205			(694)		196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/09/2022	1	66,649	256.45	1,999			195		3,148			(504)		147		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/30/2023	1	6,057,318	273.02	193,228			88,508		86,032			(47,779)		28,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	05/30/2023	1	66,899	273.02	2,156			989		950			(536)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/19/2022	1	132,709	264.1	4,497			1,071		3,517			(1,131)		456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	12/19/2022	1	85,420	264.1	3,118			763		2,263			(802)		293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	10/12/2022	1	4,546,166	259.01	145,023			20,518		177,236			(35,958)		12,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2020	10/12/2022	1	1,852,312	259.01	58,571			8,298		72,214			(14,542)		4,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	10/12/2022	1	1,068,010	259.01	33,853			4,803		41,637			(8,417)		2,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/12/2022	1	245,630	259.01	7,786			1,109		9,576			(1,938)		656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2020	10/12/2022	1	92,001	259.01	2,906			415		3,587			(724)		246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/21/2023	1	52,452	278.44	1,903			1,020		470			(477)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	07/21/2023	1	131,048	278.44	4,542			2,491		1,174			(1,168)		674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	07/21/2023	1	201,398	278.44	6,835			3,792		1,804			(1,778)		1,036		0001
Purchased Call/S&P 500 INDEX/SPX161JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/26/2022	1	2,173,663	262	23,799			3,702					(11,834)		4,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	07/21/2023	1	134,793	278.44	4,260			2,377		1,208			(1,111)		693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	1	9,646,664	270.6		289,400		288,207		257,324			(2,372)		68,025		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/28/2022	06/25/2024	1	68,050	270.6		2,072		2,069		1,815			(6)		480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/24/2020	09/16/2022	1	64,469	256.53	1,767			189		3,025			(443)		149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/29/2020	09/16/2022	1	134,801	256.53	4,409			475		6,326			(1,113)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2021	11/08/2023	1	3,176,396	280.91	100,692			68,465		29,501			(24,966)		18,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2021	11/08/2023	1	3,298,177	280.91	102,615			69,965		30,632			(25,478)		19,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/10/2021	11/08/2023	1	1,709,500	280.91	48,988			33,540		15,877			(12,180)		9,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/11/2021	11/08/2023	1	655,102	280.91	18,773			12,853		6,084			(4,674)		3,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/12/2021	11/08/2023	1	238,819	280.91	7,124			4,884		2,218			(1,776)		1,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/19/2020	10/12/2022	1	156,893	259.01	4,834			691		6,117			(1,210)		419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/20/2020	10/12/2022	1	191,282	259.01	5,805			830		7,457			(1,455)		511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/23/2020	10/12/2022	1	69,604	259.01	2,045			295		2,714			(515)		186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/02/2021	10/12/2022	1	500,328	259.01	23,663			4,152		19,506			(7,272)		1,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/31/2020	01/03/2023	1	3,271,272	265.52	104,681			26,745		77,288			(25,849)		11,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/04/2021	01/03/2023	1	286,485	265.52	8,999			2,302		6,769			(2,234)		1,025		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2023	1	2,587,646	279.9	82,287			49,056		22,573			(20,403)		14,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/08/2023	1	72,344	280.91	2,174			1,496		672			(546)		422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	11/08/2023	1	69,464	280.91	1,434			1,013		645			(368)		405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	11/08/2023	1	104,306	280.91		2,893		2,374		969			(529)		608		0001
Purchased Call/S&P 500 INDEX/SPX161J8S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/23/2022	1	1,432,940	263	14,034			2,084					(7,037)		2,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2020	12/30/2022	1	7,707,601	265.52	245,872			61,808		181,332			(61,047)		27,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	12/30/2022	1	3,063,023	265.52	96,094			24,190		72,062			(23,990)		10,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	12/30/2022	1	685,416	265.52	21,348			5,381		16,125			(5,337)		2,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023	1	1,783,422	279.9	59,001			35,319		15,557			(14,649)		9,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023	1	2,187,501	279.9	70,650			42,351		19,082			(17,565)		11,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/08/2023	1	428,369	279.9	14,279			8,571		3,737			(3,565)		2,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/08/2023	1	62,337	279.9	1,782			1,088		544			(451)		340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/08/2023	1	56,943	279.9	1,729			1,059		497			(440)		311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/03/2023	1	1,218,933	265.52	38,011			9,738		28,799			(9,451)		4,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/03/2023	1	424,821	265.52	12,576			3,226		10,037			(3,131)		1,520		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517CSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2020	08/16/2022	1	80,488	505.86	6,053			382		8,124			(1,497)		144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024	1	7,189,796	278.86		218,570		197,282		111,149			(21,528)		48,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024	1	2,594,207	278.86		77,864		70,377		40,105			(7,573)		17,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	2,539,089	278.86		73,933		67,101		39,253			(7,099)		17,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024	1	91,657	278.86		2,304		2,097		1,417			(210)		616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/19/2024	1	123,796	278.86		3,108		2,864		1,914			(247)		832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2023	1	2,302,764	280.3	73,228			42,850		19,084			(18,157)		12,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	5,692,945	610.47	453,158			336,900		211,246			(112,513)		34,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2021	01/30/2023	1	1,347,608	530.55	94,063			27,559		106,652			(23,291)		5,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2020	11/02/2022	1	3,482,895	255.81	111,104			18,924		173,773			(27,548)		10,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2020	11/02/2022	1	2,125,465	255.81	70,374			12,003		106,046			(17,473)		6,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2020	11/02/2022	1	1,182,521	255.81	44,377			7,580		59,000			(11,033)		3,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2020	11/02/2022	1	363,073	255.81	15,371			2,636		18,115			(3,827)		1,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2020	11/02/2022	1	206,791	255.81	7,987			1,375		10,317			(2,002)		605		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/29/2022	1	203,063	502.52	15,778			1,951		22,694			(3,912)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	1	3,124,703	600.05		296,222		260,822		154,370			(36,421)		20,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	2,292,148	599.06		191,853		153,747		103,417			(38,686)		14,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	240,295	595.76		23,621		20,834		13,519			(2,811)		1,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2023	1	2,897,968	277.23	91,866			60,571		35,631			(22,715)		16,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/24/2023	1	4,204,500	277.23	141,803			93,754		51,695			(35,256)		24,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/24/2023	1	522,334	277.23	17,371			11,501		6,422			(4,325)		2,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2020	10/14/2022	1	1,212,020	514.09	88,858			12,887		110,795			(22,093)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517N$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2020	10/14/2022	1	147,466	514.09	10,134			1,472		13,480			(2,530)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	1,395,865	601.04		114,321		91,615		65,840			(23,052)		8,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517T$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/12/2022	1	582,846	531.94	44,879			10,124		40,284			(11,112)		1,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024	1	6,118,956	278.64		185,404		167,577		95,819			(18,032)		41,110		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/14/2022	04/17/2024	1	3,106,515	278.9		94,749		85,144		47,714			(9,940)		20,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/18/2022	04/17/2024	1	59,984	278.9		1,845		1,663		921			(185)		402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/13/2021	12/13/2023	1	2,121,777	276.38	67,048			48,813		30,408			(16,624)		12,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/14/2021	12/13/2023	1	668,568	276.38	19,981			14,567		9,581			(4,961)		4,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/15/2021	12/13/2023	1	3,595,751	276.38	112,020			81,777		51,531			(27,851)		21,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/16/2021	12/13/2023	1	2,566,320	276.38	80,878			59,288		36,778			(20,136)		15,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/17/2021	12/13/2023	1	112,927	276.38	3,473			2,550		1,618			(866)		681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/20/2021	12/13/2023	1	194,842	276.38	5,598			4,115		2,792			(1,401)		1,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/03/2021	05/26/2023	1	217,630	272.57	6,954			3,187		3,208			(1,743)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S9V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/12/2022	1	2,353,567	535.53	173,458			39,129		151,224			(42,949)		7,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2022	01/26/2024	1	948,794	270.42		28,069		22,223		22,083			(5,929)		5,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	01/26/2024	1	1,795,409	270.42		52,849		41,900		41,788			(11,107)		11,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/31/2022	01/26/2024	1	1,039,157	270.42		32,049		25,444		24,186			(6,631)		6,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/10/2022	01/26/2024	1	53,722	270.42		1,685		1,360		1,250			(330)		337		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	01/26/2024	1	289,363	270.42		9,866		8,078		6,735			(1,796)		1,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2021	04/06/2023	1	3,389,886	268.74	108,137			41,443		66,044			(26,812)		14,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	06/08/2023	1	3,499,523	274.25	111,635			52,444		44,679			(27,679)		16,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2021	06/08/2023	1	2,053,651	274.25	66,271			31,175		26,219			(16,454)		9,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2021	06/08/2023	1	929,111	274.25	30,897			14,595		11,862			(7,682)		4,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2021	08/23/2023	1	2,984,269	279.8	94,900			54,489		25,436			(23,530)		15,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	08/23/2023	1	6,143,504	279.8	197,169			113,365		52,363			(48,954)		32,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2021	08/23/2023	1	1,586,367	279.8	48,361			27,844		13,521			(12,024)		8,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2021	08/23/2023	1	309,357	279.8	9,243			5,344		2,637			(2,301)		1,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/23/2023	1	297,211	279.8	9,666			5,596		2,533			(2,410)		1,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/24/2023	1	4,515,311	277.21	142,232			100,249		59,129			(35,266)		26,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/24/2023	1	3,204,247	277.21	92,935			65,593		41,960			(23,106)		18,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/24/2023	1	126,395	277.21	3,260			2,311		1,655			(816)		749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	11/24/2023	1	60,251	277.21	1,582			1,126		789			(397)		357		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2021	11/24/2023	1	59,924	277.21	1,837			1,313		785			(464)		355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2021	11/10/2023	1	1,758,529	279.1	55,570			38,094		19,096			(13,797)		10,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/10/2023	1	3,136,854	279.1	103,175			70,826		34,064			(25,652)		18,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2021	11/10/2023	1	1,459,120	279.1	47,783			32,847		15,845			(11,929)		8,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2021	11/10/2023	1	1,088,252	279.1	35,833			24,666		11,818			(8,958)		6,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2021	11/10/2023	1	184,297	279.1	6,108			4,210		2,001			(1,529)		1,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/10/2023	1	51,416	279.1	1,455			1,017		558			(368)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	11/10/2023	1	138,890	279.1	3,394			2,403		1,508			(873)		811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	11/10/2023	1	103,581	279.1		1,863		1,454		1,125			(411)		605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2021	08/31/2023	1	2,753,612	280.3	89,397			52,384		22,820			(22,196)		14,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2021	03/03/2023	1	2,526,533	267.12	80,596			27,124		54,964			(19,984)		10,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2021	03/03/2023	1	555,683	267.12	16,393			5,540		12,089			(4,070)		2,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/05/2021	03/03/2023	1	449,189	267.12	13,688			4,632		9,772			(3,403)		1,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2021	03/03/2023	1	168,954	267.12	5,047			1,710		3,676			(1,260)		694		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2021	03/03/2023	1	187,927	267.12	6,015			2,044		4,088			(1,506)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2021	03/03/2023	1	120,133	267.12	3,800			1,326		2,613			(977)		493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/25/2024	1	228,574	280.06		6,497		5,672		3,137			(831)		1,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	03/25/2024	1	229,338	280.06		6,305		5,544		3,147			(784)		1,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/25/2024	1	83,144	280.06		2,384		2,099		1,141			(288)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	04/04/2023	1	11,265,253	268.06	359,362			136,548		234,122			(88,737)		49,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2021	04/04/2023	1	989,481	268.06	32,704			12,478		20,564			(8,131)		4,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	04/04/2023	1	137,304	268.06	4,554			1,752		2,854			(1,142)		599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2021	04/04/2023	1	142,635	268.06	4,933			1,903		2,964			(1,240)		622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/20/2024	1	1,669,120	272.12		46,677		46,612		40,842			(129)		11,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/20/2024	1	73,634	272.12		1,799		1,799		1,802					517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	655,607	503.85	48,712			2,546		68,625			(12,061)		1,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/15/2023	1	2,342,504	269	74,960			23,579		41,890			(18,510)		9,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2021	02/15/2023	1	3,576,562	269	118,198			37,232		63,958			(29,347)		14,196		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/15/2023	1	1,752,489	269	58,047			18,309		31,339			(14,432)		6,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2021	02/15/2023	1	447,757	269	14,431			4,571		8,007			(3,593)		1,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/15/2023	1	231,963	269	7,450			2,370		4,148			(1,868)		921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2021	02/15/2023	1	55,552	269	1,627			523		993			(412)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	02/15/2023	1	332,476	269	10,469			3,610		5,946			(2,845)		1,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2020	11/04/2022	1	2,334,539	258.85	74,472			12,889		93,115			(18,465)		6,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2020	11/04/2022	1	1,163,536	258.85	41,804			7,265		46,409			(10,379)		3,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	11/04/2022	1	626,197	258.85	22,474			3,911		24,976			(5,588)		1,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2020	11/04/2022	1	667,643	258.85	21,950			3,825		26,630			(5,480)		1,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/17/2024	1	2,096,404	278.9	63,590			57,380		32,199			(6,281)		14,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/17/2024	1	583,187	278.9	17,439			15,758		8,957			(1,701)		3,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2022	04/17/2024	1	693,934	278.9	20,153			18,286		10,658			(1,941)		4,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/17/2024	1	208,812	278.9	5,548			5,041		3,207			(527)		1,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/17/2024	1	74,768	278.9	1,839			1,676		1,148			(166)		502		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/17/2024	1	51,837	278.9		1,299		1,192		796			(112)		348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	2,235,783	278.64		65,875		59,787		35,011			(6,325)		15,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	12/16/2022	1	7,403,410	264.29	236,169			54,726		191,735			(58,637)		25,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/16/2022	1	2,163,363	264.29	68,267			15,841		56,027			(16,973)		7,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	12/16/2022	1	614,499	264.29	19,066			4,430		15,914			(4,760)		2,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/16/2022	1	567,968	264.29	17,407			4,050		14,709			(4,352)		1,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2020	12/16/2022	1	125,103	264.29	3,957			929		3,240			(998)		426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/16/2022	1	51,537	264.29	1,726			405		1,335			(436)		175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	12/16/2022	1	100,688	264.29	3,333			791		2,608			(850)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/22/2022	1	4,807,818	261.57	153,850			30,432		155,014			(38,042)		15,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/22/2022	1	1,927,248	261.57	65,428			12,995		62,138			(16,267)		6,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	11/22/2022	1	63,441	261.57	2,311			471		2,045			(588)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$M	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	06/29/2023	1	155,358	593.08	11,714			5,841		5,033			(2,904)		776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2021	03/23/2023	1	1,989,063	265.95	63,451			23,097		48,713			(15,732)		8,490		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/23/2023	1	2,251,006	265.95	70,760			25,793		55,128			(17,569)		9,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2021	03/23/2023	1	392,691	265.95	12,329			4,513		9,617			(3,065)		1,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/15/2023	1	4,265,865	280.41	135,655			82,515		36,206			(33,681)		23,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023	1	1,474,641	280.41	43,386			26,427		12,516			(10,787)		8,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023	1	1,236,082	280.41	34,736			21,188		10,491			(8,672)		6,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/15/2023	1	946,015	280.41	25,539			15,599		8,029			(6,385)		5,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/15/2023	1	73,977	280.41	2,084			1,275		628			(522)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/15/2023	1	54,312	280.41	1,610			991		461			(406)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/15/2023	1	146,779	280.41	3,586			2,230		1,246			(913)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2021	06/15/2023	1	348,815	594.27	24,557			11,772		10,635			(6,089)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2021	06/15/2023	1	1,387,368	594.27	94,037			45,143		42,301			(23,348)		6,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/19/2023	1	447,135	611.49	34,474			22,493		13,937			(8,548)		2,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2022	1	655,255	503.85	48,685			2,608		68,641			(12,038)		1,085		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	929,997	504.25	68,727			3,592		96,616			(17,017)		1,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2022	1	1,529,869	505.52	111,222			5,814		155,125			(27,539)		2,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/20/2023	1	3,044,162	277.23	96,196			63,245		37,124			(23,917)		17,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/20/2023	1	2,244,439	277.23	73,511			48,397		27,371			(18,352)		12,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/20/2023	1	273,449	277.23	9,213			6,074		3,335			(2,303)		1,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/20/2023	1	282,848	277.23	9,386			6,197		3,449			(2,350)		1,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/20/2023	1	53,963	277.23	1,799			1,192		658			(451)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	1	9,112,253	273.16	289,770			139,889		129,422			(71,946)		44,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	1	3,890,346	273.16	120,205			58,110		55,255			(29,886)		19,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2021	06/16/2023	1	1,509,427	273.16	46,417			22,470		21,439			(11,588)		7,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	1	2,740,205	616.4	196,199			117,935		70,253			(48,580)		15,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	1	83,482	584.55	6,211			2,879		2,973			(1,542)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517U$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	1	566,977	539.34	41,559			10,834		35,346			(10,319)		2,045		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2020	09/29/2022	1	253,657	505.27	19,024			2,352		27,043			(4,717)		633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	04/28/2023	1	4,399,695	270.04	139,910			58,167		78,803			(34,785)		20,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	04/28/2023	1	2,706,494	270.04	87,598			36,469		48,476			(21,869)		12,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	04/28/2023	1	198,440	270.04	6,489			2,705		3,554			(1,622)		903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	1	3,265,470	276.74	101,556			84,956		51,579			(16,694)		21,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/01/2024	1	1,912,854	276.74	61,033			51,268		30,214			(9,963)		12,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/01/2024	1	1,111,348	276.74	40,038			33,678		17,554			(6,490)		7,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/01/2024	1	219,907	276.74	8,828			7,436		3,473			(1,400)		1,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/01/2024	1	93,115	276.74	3,025			2,580		1,471			(448)		602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2020	09/13/2022	1	12,929,489	256.45	413,744			42,056		610,653			(102,305)		29,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	09/13/2022	1	486,443	256.45	16,351			1,669		22,974			(4,071)		1,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/25/2023	1	606,119	277.94	20,107			13,414		7,067			(5,034)		3,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	1	222,694	586.12	16,390			7,542		7,662			(4,064)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517SSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/09/2022	1	257,108	533.44	19,412			4,317		17,123			(4,826)		856		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517G$5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2020	09/02/2022	1	426,826	514.68	32,012			2,786		36,043			(7,948)		894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/25/2023	1	70,975	277.94	2,426			1,621		828			(608)		408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/25/2023	1	86,137	277.94	2,941			1,968		1,004			(738)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2021	03/15/2023	1	680,640	268.27	21,820			7,724		13,533			(5,425)		2,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2020	08/05/2022	1	166,547	505.52	12,118			587		16,847			(3,029)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517B$1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2020	08/05/2022	1	66,071	505.52	5,339			264		6,683			(1,361)		104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/22/2024	1	70,219	278.25		2,127		1,874		998			(255)		462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2021	03/24/2023	1	6,844,722	265.69	218,347			80,111		171,738			(54,212)		29,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	1	1,814,945	265.69	62,505			22,965		45,538			(15,540)		7,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2021	03/24/2023	1	740,135	265.69	25,573			9,409		18,570			(6,385)		3,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2021	03/24/2023	1	106,324	265.69	3,658			1,348		2,668			(914)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517K$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2020	09/27/2022	1	145,929	495.02	12,068			1,459		18,458			(2,984)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024	1	301,255	554.98		31,210		31,038		31,741			(300)		2,118		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	2,874,020	609.53		231,646		176,934		102,927			(55,366)		17,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	1	2,912,456	558.32	212,609			79,436		149,800			(52,715)		12,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	63,990	567.99		6,629		6,429		5,651			(209)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517A$Z	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/05/2022	1	189,784	500.06	14,784			715		21,236			(3,676)		298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	1	7,253,267	276.87	230,654			120,258		74,674			(57,268)		36,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	03/24/2023	1	985,580	265.69	37,393			13,892		24,729			(9,426)		4,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	03/24/2023	1	67,864	265.69	2,800			1,059		1,703			(717)		290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	03/24/2023	1	86,085	265.69	3,273			1,244		2,160			(844)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2020	08/12/2022	1	2,736,462	255.73	87,293			5,036		135,907			(21,644)		4,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2020	08/12/2022	1	1,408,970	255.73	44,298			2,566		69,977			(10,999)		2,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/12/2022	1	1,269,671	255.73	39,521			2,293		63,059			(9,826)		2,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/12/2022	1	667,703	255.73	22,220			1,291		33,162			(5,547)		1,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	1	737,669	276.87	22,940			11,977		7,594			(5,703)		3,758		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2021	07/14/2023	1	90,005	276.87	3,527			1,875		927			(893)		459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2021	07/14/2023	1	87,948	276.87	3,472			1,854		905			(885)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	07/14/2023	1	60,903	276.87	2,123			1,145		627			(547)		310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2021	07/14/2023	1	147,987	276.87	5,115			2,790		1,524			(1,332)		754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/15/2024	1	4,068,102	278.9		124,077		111,465		62,483			(13,052)		27,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/15/2024	1	2,101,664	278.9		64,579		58,174		32,280			(6,476)		14,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/16/2024	1	6,675,714	278.9		203,609		182,941		102,534			(21,389)		44,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/16/2024	1	229,465	278.9		7,051		6,353		3,524			(706)		1,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/16/2024	1	110,295	278.9		3,298		2,980		1,694			(322)		739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2021	09/28/2023	1	75,248	277.78	1,929			1,216		840			(484)		420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	09/28/2023	1	122,438	277.78	3,769			2,550		1,366			(1,012)		684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2021	06/09/2023	1	3,961,288	274.48	126,365			59,537		49,385			(31,332)		19,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2021	06/09/2023	1	2,398,723	274.48	78,826			37,293		29,905			(19,571)		11,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/22/2021	01/20/2023	1	8,451,420	266.09	269,600			75,592		192,612			(67,030)		31,591		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2021	01/20/2023	1	1,444,603	266.09	49,078			13,780		32,923			(12,253)		5,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2021	01/20/2023	1	690,276	266.09	22,776			6,404		15,732			(5,694)		2,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2021	01/20/2023	1	278,413	266.09	9,239			2,762		6,345			(2,456)		1,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/14/2021	01/20/2023	1	77,247	266.09	3,013			1,000		1,760			(885)		289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/15/2021	04/14/2023	1	6,305,026	270.54	201,130			79,620		105,362			(49,938)		28,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/16/2021	04/14/2023	1	1,568,119	270.54	50,543			20,036		26,205			(12,566)		6,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2020	08/12/2022	1	59,878	255.73	2,044			119		2,974			(511)		103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/12/2022	1	573,038	255.73	19,540			1,145		28,460			(4,905)		983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2020	08/12/2022	1	77,753	255.73	2,688			158		3,862			(678)		133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/08/2023	1	5,473,476	279.8	174,604			96,656		44,463			(43,174)		28,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	08/08/2023	1	2,404,121	279.8	72,606			40,303		19,530			(18,052)		12,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/13/2021	08/08/2023	1	193,795	279.8	6,275			3,508		1,574			(1,567)		1,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	08/08/2023	1	180,760	279.8	5,763			3,262		1,468			(1,461)		951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/15/2024	1	582,546	278.9		17,650		15,921		8,948			(1,748)		3,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/15/2024	1	55,689	278.9		1,665		1,504		855			(163)		373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	04/15/2024	1	397,139	278.9		9,882		9,154		6,100			(766)		2,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2021	08/30/2023	1	4,193,365	281.21	133,349			77,848		31,398			(33,063)		22,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2021	08/30/2023	1	3,713,750	281.21	112,649			65,854		27,806			(27,969)		20,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2021	08/30/2023	1	1,502,795	281.21	46,493			27,217		11,252			(11,559)		8,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2021	08/30/2023	1	573,460	281.21	18,435			10,852		4,294			(4,590)		3,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	11/16/2023	1	477,460	280.03	10,452			7,415		4,834			(2,653)		2,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/16/2023	1	82,191	280.03	1,790			1,263		832			(453)		483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/16/2023	1	202,584	280.03	4,456			3,139		2,051			(1,127)		1,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/16/2023	1	364,071	280.03	10,180			7,112		3,686			(2,549)		2,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/16/2023	1	251,354	280.03	7,495			5,222		2,545			(1,874)		1,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/16/2023	1	311,806	280.03	9,988			6,949		3,157			(2,487)		1,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2021	11/16/2023	1	1,744,029	280.03	55,243			38,380		17,655			(13,735)		10,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/14/2023	1	1,100,555	270.54	35,066			13,920		18,391			(8,754)		4,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2021	04/14/2023	1	151,822	270.54	4,478			1,783		2,537			(1,121)		674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/14/2023	1	66,142	270.54	2,041			817		1,105			(512)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2021	04/14/2023	1	56,199	270.54	1,957			823		939			(516)		250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	04/14/2023	1	57,019	270.54	2,346			1,045		953			(657)		253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2021	04/14/2023	1	84,035	270.54	4,023			1,896		1,404			(1,192)		373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/04/2023	1	2,391,027	279.8	76,035			41,903		19,423			(18,904)		12,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2020	12/12/2022	1	1,069,751	264.13	33,453			7,630		28,025			(8,398)		3,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2021	12/12/2022	1	129,035	264.13	4,533			1,068		3,380			(1,176)		434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/26/2024	1	1,999,630	269.45		62,388		49,394		49,612			(13,179)		12,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/26/2024	1	1,818,946	269.45		59,135		46,948		45,130			(12,235)		11,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/26/2024	1	920,643	269.45		30,887		24,556		22,842			(6,357)		5,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2022	01/26/2024	1	220,192	269.45		7,984		6,356		5,463			(1,634)		1,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	01/26/2024	1	68,141	269.45		2,289		1,855		1,691			(435)		428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2021	08/04/2023	1	645,160	279.8	19,046			10,511		5,241			(4,755)		3,377		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	08/04/2023	1	333,372	279.8	10,044			5,551		2,708			(2,511)		1,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2021	08/04/2023	1	116,793	279.8	3,794			2,114		949			(957)		611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2021	08/04/2023	1	120,822	279.8	3,437			1,929		981			(870)		632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/07/2022	1	12,859,726	257.09	411,511			38,438		577,318			(101,615)		27,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	09/07/2022	1	181,762	257.09	5,628			527		8,160			(1,399)		395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/07/2022	1	1,571,531	257.09	46,029			4,329		70,552			(11,460)		3,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	01/26/2024	1	63,307	269.45		3,076		2,619		1,571			(460)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2020	08/17/2022	1	4,604,926	256.54	147,358			9,513		214,430			(36,537)		8,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2020	08/17/2022	1	1,008,649	256.54	32,948			2,130		46,968			(8,181)		1,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2020	08/17/2022	1	2,441,831	256.54	77,004			4,985		113,705			(19,145)		4,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/20/2020	08/17/2022	1	1,040,332	256.54	33,091			2,151		48,443			(8,239)		1,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2020	08/17/2022	1	53,039	256.54	1,755			114		2,470			(439)		96		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2020	08/17/2022	1	85,325	256.54	2,744			179		3,973			(688)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2021	08/30/2023	1	151,238	281.21	4,733			2,790		1,132			(1,180)		817		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/09/2021	04/06/2023	1	2,893,197	269.26	92,004			35,503		53,949			(22,906)		12,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	04/06/2023	1	2,630,867	269.26	81,780			31,602		49,057			(20,445)		11,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2021	04/06/2023	1	150,561	269.26	4,854			1,878		2,807			(1,215)		659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/12/2022	1	3,355,160	256.45	107,365			10,781		158,462			(26,584)		7,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/12/2022	1	66,677	256.45	2,002			203		3,149			(503)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2021	09/12/2022	1	139,703	256.45	7,725			1,039		6,598			(2,565)		315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/04/2022	1	157,226	258.2	4,999			235		6,367			(1,245)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2020	08/04/2022	1	321,639	258.2	8,845			418		13,024			(2,217)		498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/04/2022	1	358,099	258.2	9,598			456		14,500			(2,413)		554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	08/04/2022	1	66,713	258.2	1,855			91		2,701			(483)		103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/30/2021	05/01/2023	1	5,086,456	270.04	162,258			67,849		91,103			(40,176)		23,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2021	05/01/2023	1	158,153	270.04	5,183			2,173		2,833			(1,290)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2024	1	5,227,946	570.28		529,068		513,102		428,232			(16,646)		36,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/26/2024	1	7,963,889	275.14		242,102		220,848		156,627			(21,528)		53,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/26/2024	1	1,327,848	275.14		40,442		36,942		26,115			(3,546)		8,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/26/2024	1	1,634,207	275.14		49,891		45,763		32,140			(4,312)		11,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/26/2024	1	835,791	275.14		25,850		23,744		16,438			(2,202)		5,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	04/26/2024	1	1,248,153	275.14		37,244		34,256		24,548			(3,031)		8,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/26/2024	1	217,391	275.14		6,518		6,004		4,275			(522)		1,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	04/26/2024	1	96,058	275.14		2,908		2,791		1,889			(121)		649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	05/30/2023	1	286,786	273.02	9,443			4,337		4,073			(2,351)		1,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	05/30/2023	1	66,855	273.02	2,265			1,049		950			(569)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	05/30/2023	1	60,204	273.02	2,020			960		855			(519)		288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2020	08/05/2022	1	2,473,321	259.57	79,146			3,821		88,599			(19,651)		3,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/05/2022	1	1,450,056	259.57	42,680			2,063		51,943			(10,611)		2,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2020	08/05/2022	1	910,123	259.57	27,524			1,332		32,602			(6,872)		1,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2020	08/05/2022	1	234,360	259.57	5,806			281		8,395			(1,451)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2020	11/18/2022	1	393,300	261.59	13,321			2,587		12,641			(3,330)		1,222		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2020	11/18/2022	1	82,482	261.59	2,822			550		2,651			(706)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	11/18/2022	1	69,784	261.59	2,465			481		2,243			(619)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	11/18/2022	1	53,464	261.59	1,925			381		1,718			(491)		166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	11/18/2022	1	246,166	261.59	13,447			3,539		7,912			(4,558)		765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2020	12/21/2022	1	5,575,982	263.84	177,874			42,269		150,742			(44,103)		19,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2020	12/21/2022	1	1,022,699	263.84	32,250			7,674		27,648			(8,007)		3,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2020	09/13/2022	1	516,499	256.45	16,555			1,697		24,394			(4,127)		1,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2020	09/13/2022	1	150,928	256.45	4,696			482		7,128			(1,173)		342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/13/2022	1	88,698	256.45	2,663			274		4,189			(668)		201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	09/13/2022	1	89,647	256.45	8,397			1,542		4,234			(3,753)		203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/24/2024	1	2,123,352	276.52		64,338		58,513		38,287			(6,056)		14,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/24/2024	1	84,080	276.52		2,411		2,196		1,516			(218)		567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/24/2024	1	1,936,285	276.52		54,548		49,746		34,913			(4,864)		13,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2020	12/21/2022	1	1,399,411	263.84	43,334			10,369		37,832			(10,774)		4,831		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/24/2020	12/21/2022	1	210,302	263.84	6,568			1,574		5,685			(1,635)		726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2020	12/21/2022	1	110,745	263.84	3,601			864		2,994			(902)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2020	12/21/2022	1	82,453	263.84	2,838			682		2,229			(711)		285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2021	12/21/2022	1	213,442	263.84	7,313			1,772		5,770			(1,849)		737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	12/21/2022	1	52,800	263.84	2,676			828		1,427			(863)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/18/2024	1	2,630,554	279.12		79,969		72,071		39,877			(7,986)		17,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	04/28/2023	1	957,447	270.04	35,740			15,025		17,149			(9,010)		4,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2021	10/20/2023	1	2,439,538	277.92	77,333			50,564		28,199			(19,174)		13,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/20/2023	1	1,991,050	277.92	59,319			38,946		23,015			(14,728)		11,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/20/2023	1	540,137	277.92	16,462			10,823		6,244			(4,093)		3,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/20/2023	1	1,691,586	277.92	53,441			35,184		19,554			(13,342)		9,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/20/2023	1	153,708	277.92	4,989			3,289		1,777			(1,247)		879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2021	10/20/2023	1	127,678	277.92	4,084			2,696		1,476			(1,022)		730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2021	04/06/2023	1	1,394,148	268.74	44,510			17,082		27,162			(11,051)		6,105		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2021	04/06/2023	1	590,744	268.74	19,278			7,429		11,509			(4,793)		2,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/09/2021	04/06/2023	1	246,517	268.74	8,072			3,115		4,803			(2,010)		1,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	04/06/2023	1	365,707	268.74	11,689			4,517		7,125			(2,922)		1,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/06/2023	1	64,092	268.74	2,239			874		1,249			(565)		281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2024	1	2,209,662	270.38		68,720		55,316		52,314			(13,462)		14,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/07/2024	1	1,976,383	270.38		60,890		49,081		46,791			(11,861)		12,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	05/26/2023	1	159,606	272.57	5,534			2,546		2,352			(1,397)		759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	05/26/2023	1	73,632	272.57	2,466			1,159		1,085			(636)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/31/2023	1	14,212,581	273.02	453,381			208,007		201,861			(111,954)		68,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	05/31/2023	1	2,257,324	273.02	74,328			34,195		32,061			(18,480)		10,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2021	05/31/2023	1	255,733	273.02	7,990			3,691		3,632			(1,989)		1,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2021	05/31/2023	1	293,107	273.02	9,716			4,501		4,163			(2,432)		1,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2020	12/28/2022	1	8,342,992	264.27	266,141			65,804		218,571			(65,989)		29,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/07/2024	1	1,845,415	270.38		58,971		47,599		43,690			(11,422)		11,701		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/07/2024	1	1,252,232	270.38		39,552		32,058		29,646			(7,617)		7,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/07/2024	1	382,099	270.38		11,800		9,578		9,046			(2,259)		2,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/07/2024	1	90,552	270.38		2,907		2,366		2,144			(544)		574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/07/2024	1	82,092	270.38		2,821		2,312		1,944			(521)		521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/07/2024	1	79,467	270.38		2,695		2,212		1,881			(495)		504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/07/2024	1	103,430	270.38		3,734		3,086		2,449			(660)		656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/15/2023	1	301,751	268.27	9,235			3,283		6,000			(2,299)		1,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/15/2023	1	66,616	268.27	1,828			653		1,325			(459)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	1	181,278	579.96	13,487			5,706		6,526			(3,344)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS5170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2020	10/24/2022	1	356,182	509.97	28,032			4,434		35,505			(6,941)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/12/2022	1	2,687,970	512.45	194,609			19,541		243,293			(48,186)		6,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2021	03/15/2023	1	574,781	268.27	15,748			5,653		11,428			(3,959)		2,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2021	03/15/2023	1	168,116	268.27	5,440			1,980		3,343			(1,391)		707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/15/2024	1	145,986	279.12		4,257		3,674		2,052			(588)		954		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/23/2022	03/15/2024	1	75,000	279.12		2,289		1,978		1,054			(313)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/24/2022	03/15/2024	1	86,008	279.12		2,752		2,388		1,209			(374)		562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/28/2022	03/15/2024	1	101,940	279.12		3,123		2,717		1,433			(409)		666		0001
Purchased Call/S&P 500 INDEX/SPX161JSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/18/2022	1	1,481,384	263	14,838			2,023					(7,544)		2,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/27/2020	08/26/2022	1	2,373,680	256.95	75,720			5,849		107,360			(18,800)		4,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/28/2020	08/26/2022	1	377,608	256.95	12,521			968		17,079			(3,113)		746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/10/2020	11/04/2022	1	114,628	258.85	3,746			654		4,572			(937)		338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/13/2020	11/04/2022	1	139,426	258.85	5,047			887		5,561			(1,267)		411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/26/2021	05/26/2023	1	3,972,022	272.21	126,708			57,262		60,529			(31,417)		18,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2022	05/09/2024	1	3,865,591	273.4		117,127		108,933		85,441			(8,332)		26,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/10/2022	05/09/2024	1	4,641,146	273.4		138,012		128,533		102,583			(9,642)		31,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/11/2022	05/09/2024	1	2,663,738	273.4		83,010		77,415		58,877			(5,693)		18,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2022	05/09/2024	1	495,109	273.4		14,813		13,872		10,943			(997)		3,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/17/2021	11/16/2023	1	2,913,361	280.03	92,178			63,776		29,493			(22,886)		17,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/16/2021	11/16/2023	1	2,193,369	280.03	69,310			47,889		22,204			(17,185)		12,887		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/07/2023	1	10,883,035	279.8	347,169			191,970		88,407			(85,961)		57,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2021	08/07/2023	1	109,607	279.8	3,248			1,847		890			(827)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2020	12/29/2022	1	864,279	265.31	27,570			6,855		20,624			(6,836)		3,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2020	12/29/2022	1	1,988,179	265.31	63,022			15,756		47,442			(15,648)		7,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2021	12/29/2022	1	1,597,154	265.31	50,627			12,692		38,112			(12,657)		5,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2020	08/26/2022	1	382,426	256.95	12,829			994		17,297			(3,203)		756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2020	08/26/2022	1	1,262,329	256.95	44,116			3,422		57,094			(11,029)		2,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2020	08/26/2022	1	291,989	256.95	11,182			868		13,206			(2,799)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2020	08/26/2022	1	82,754	256.95	2,886			225		3,743			(723)		164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	08/26/2022	1	427,342	256.95	13,687			1,071		19,328			(3,436)		844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	08/26/2022	1	148,578	256.95	4,499			352		6,720			(1,136)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	08/26/2022	1	63,750	256.95	1,977			155		2,883			(500)		126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2021	06/16/2023	1	68,649	273.16	2,247			1,089		975			(562)		337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	06/16/2023	1	65,781	273.16	2,208			1,076		934			(554)		323		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	06/16/2023	1	442,692	273.16	15,186			7,423		6,288			(3,828)		2,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2021	06/16/2023	1	61,135	273.16	2,111			1,033		868			(533)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2021	06/16/2023	1	173,304	273.16	7,721			3,939		2,461			(2,031)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/30/2021	06/16/2023	1	116,422	273.16	5,298			2,719		1,654			(1,398)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/27/2024	1	7,391,226	270.82		222,476		221,866		195,638			(913)		52,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/09/2024	1	256,225	273.4		7,619		7,145		5,663			(503)		1,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/09/2024	1	108,507	273.4		3,322		3,119		2,398			(206)		740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/09/2024	1	81,941	273.4		2,485		2,340		1,811			(148)		559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/09/2024	1	69,356	273.4		2,372		2,288		1,533			(94)		473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2022	05/09/2024	1	80,921	273.4		2,309		2,262		1,789			(50)		552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2021	05/26/2023	1	976,712	272.21	31,718			14,413		14,884			(7,875)		4,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/26/2023	1	1,413,364	272.21	46,989			21,382		21,538			(11,683)		6,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/27/2024	1	656,629	270.82		19,785		19,758		17,380			(54)		4,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/27/2024	1	809,313	270.82		23,967		23,967		21,422			(33)		5,715		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/27/2024	1	2,180,460	270.82		57,648		57,648		57,715					15,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023	1	2,190,452	279.91	69,218			47,635		22,394			(17,115)		12,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/14/2023	1	2,378,690	279.91	75,294			51,959		24,318			(18,720)		13,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/14/2023	1	99,440	279.91	3,162			2,185		1,017			(787)		583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/14/2023	1	317,874	279.91	10,119			7,021		3,250			(2,523)		1,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB238S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	05/26/2023	1	238,398	272.21	8,013			3,652		3,633			(2,003)		1,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB238S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	05/26/2023	1	233,174	272.21	8,574			3,968		3,553			(2,171)		1,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/19/2022	1	7,119,737	251.34	227,832			5,633		480,391			(56,335)		8,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2020	07/19/2022	1	1,684,759	251.34	58,585			1,453		113,676			(14,566)		1,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/19/2022	1	276,396	251.34	10,194			253		18,649			(2,538)		315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/19/2022	1	492,693	251.34	19,093			477		33,244			(4,786)		562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	07/19/2022	1	187,999	251.34	8,669			219		12,685			(2,198)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023	1	2,024,628	596.25	150,025			78,624		65,109			(37,147)		10,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023	1	286,315	624.83	21,388			12,407		5,802			(5,318)		1,537		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517S$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2020	12/12/2022	1	1,062,085	533.44	80,294			18,113		71,226			(19,881)		3,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517H$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2020	09/13/2022	1	278,356	506.92	21,656			2,201		28,069			(5,355)		631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517F$H	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2020	08/31/2022	1	170,028	517.41	12,650			1,060		13,436			(3,137)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2021	02/23/2023	1	1,789,343	269.19	57,080			18,582		31,934			(14,153)		7,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2021	02/23/2023	1	2,274,717	269.19	72,502			23,635		40,596			(18,001)		9,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/14/2023	1	178,793	279.91	5,762			4,004		1,828			(1,438)		1,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/14/2023	1	100,327	279.91	2,817			1,966		1,026			(707)		588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2024	1	1,795,334	278.9	54,578			49,007		27,575			(5,765)		11,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/12/2024	1	2,881,746	278.9	88,445			79,638		44,262			(8,906)		19,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/12/2024	1	98,079	278.9	2,968			2,676		1,506			(295)		655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/12/2024	1	82,221	278.9	2,453			2,215		1,263			(241)		549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/12/2024	1	64,644	278.9	1,616			1,469		993			(149)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$D	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	68,044	552.63		7,444		7,301		7,315			(153)		476		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	649,051	500.06	50,691			2,716		72,825			(12,534)		1,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517ASR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2022	1	6,291,573	503.75	468,093			25,076		660,307			(115,744)		10,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	2,173,059	550.98	151,028			48,187		117,846			(37,549)		8,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517XSF	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2021	02/17/2023	1	399,177	550.98	28,154			8,995		21,647			(7,029)		1,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/19/2023	1	346,697	265.86	11,060			3,069		8,053			(2,742)		1,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/19/2023	1	3,445,752	265.86	114,057			31,691		80,034			(28,319)		12,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2021	01/11/2023	1	4,218,677	264.68	134,576			35,862		108,262			(33,367)		15,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2021	01/11/2023	1	2,960,128	264.68	94,169			25,129		75,964			(23,381)		10,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/11/2023	1	715,981	264.68	24,752			6,614		18,374			(6,154)		2,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	01/11/2023	1	236,757	264.68	8,462			2,274		6,076			(2,107)		865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/11/2023	1	242,839	264.68	8,184			2,202		6,232			(2,040)		887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/11/2023	1	104,630	264.68	3,680			993		2,685			(924)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/11/2023	1	63,705	264.68	2,185			593		1,635			(550)		233		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/16/2022	1	257,972	264.1	7,990			1,859		6,810			(1,998)		878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2020	12/16/2022	1	66,764	264.1	2,136			501		1,762			(539)		227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2020	12/16/2022	1	155,057	264.1	5,249			1,233		4,093			(1,325)		528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/16/2022	1	139,258	264.1	4,688			1,108		3,676			(1,185)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	12/16/2022	1	357,471	264.1	11,965			2,839		9,437			(3,050)		1,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/10/2023	1	2,602,773	279.91	82,248			56,460		26,349			(20,449)		15,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/10/2023	1	3,923,671	279.91	123,216			84,700		39,721			(30,762)		22,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	03/03/2023	1	53,154	267.12	2,093			785		1,156			(578)		218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	08/31/2023	1	1,166,253	280.3	39,319			23,167		9,665			(9,776)		6,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	08/31/2023	1	143,672	280.3	4,336			2,562		1,191			(1,086)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517MSP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/12/2022	1	50,850	512.89	4,002			566		4,701			(992)		136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517VSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2021	01/30/2023	1	2,403,867	527.95	173,559			50,850		198,985			(42,974)		9,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	1	3,761,710	266.09	119,999			34,002		86,107			(29,712)		14,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/23/2023	1	502,588	266.09	15,261			4,372		11,504			(3,831)		1,892		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/05/2024	1	2,016,191	272.21		63,308		48,356		40,604			(15,131)		12,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/05/2024	1	679,720	272.21		20,851		15,948		13,689			(4,918)		4,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/05/2024	1	176,735	272.21		5,629		4,312		3,559			(1,322)		1,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/05/2024	1	327,080	272.21		10,814		8,294		6,587			(2,528)		2,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2021	02/03/2023	1	3,998,071	266.25	127,538			38,016		91,118			(31,623)		15,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2021	02/03/2023	1	927,030	266.25	29,421			8,806		21,128			(7,305)		3,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/05/2021	02/03/2023	1	920,890	266.25	30,541			9,154		20,988			(7,593)		3,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2021	02/23/2023	1	960,233	269.19	29,357			9,610		17,137			(7,299)		3,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2021	02/23/2023	1	124,828	269.19	3,631			1,192		2,228			(908)		504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2021	11/29/2023	1	751,217	275.31	23,738			16,826		11,517			(5,886)		4,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/29/2023	1	3,489,099	275.31	100,879			71,601		53,492			(25,047)		20,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2021	03/08/2023	1	7,614,288	266	242,896			83,412		183,431			(60,225)		31,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2021	03/08/2023	1	2,968,106	266	98,862			33,996		71,503			(24,546)		12,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2021	03/08/2023	1	1,709,447	266	58,352			20,094		41,181			(14,508)		7,088		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	03/08/2023	1	175,029	266	6,258			2,164		4,217			(1,558)		726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/08/2023	1	205,734	266	7,464			2,592		4,956			(1,871)		853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/08/2023	1	55,259	266	1,718			603		1,331			(436)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2021	03/08/2023	1	65,540	266	2,210			782		1,579			(564)		272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	10/28/2022	1	3,215,607	255.81	102,578			16,768		160,438			(25,434)		9,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2020	10/28/2022	1	873,377	255.81	27,928			4,584		43,576			(6,934)		2,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	10/28/2022	1	1,214,280	255.81	35,601			5,852		60,585			(8,851)		3,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517M$0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2020	10/12/2022	1	559,144	516.68	41,992			5,941		48,044			(10,412)		1,492		0001
Purchased Call/S&P 500 INDEX/SPX9051$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2022	1	1,985,129	248	47,976			1,737		90			(23,922)		1,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2020	10/20/2022	1	1,145,008	258.17	36,526			5,569		47,886			(9,056)		3,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2020	10/20/2022	1	88,000	258.17	2,788			426		3,680			(692)		244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/20/2022	1	839,316	258.17	25,520			3,913		35,101			(6,345)		2,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	10/20/2022	1	706,970	258.17	21,907			3,363		29,567			(5,454)		1,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2020	10/20/2022	1	831,290	258.17	24,761			3,807		34,766			(6,190)		2,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	02/03/2023	1	110,573	266.25	4,057			1,228		2,520			(1,017)		427		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/19/2021	02/03/2023	1	51,604	266.25	1,853			645		1,176			(537)		199		0001
Purchased Call/S&P 500 INDEX/SPX161JSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/26/2022	1	2,853,000	263.91	25,677			3,994					(12,768)		5,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/30/2022	03/28/2024	1	3,716,087	279.43	113,341			99,154		53,732			(14,304)		24,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2022	03/28/2024	1	2,251,872	279.43	67,049			58,900		32,560			(8,381)		14,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/01/2022	03/28/2024	1	2,190,313	279.43	62,316			54,818		31,670			(7,715)		14,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/04/2022	03/28/2024	1	384,064	279.43	11,408			10,049		5,553			(1,371)		2,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/17/2020	11/17/2022	1	678,506	262.48	21,644			4,133		20,156			(5,367)		2,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/18/2020	11/17/2022	1	1,914,247	262.48	58,124			11,113		56,865			(14,431)		5,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/19/2020	11/17/2022	1	941,933	262.48	28,709			5,512		27,981			(7,138)		2,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/20/2020	11/17/2022	1	848,809	262.48	25,709			4,943		25,215			(6,401)		2,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/03/2020	11/17/2022	1	78,196	262.48	2,610			511		2,323			(662)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/04/2020	09/06/2022	1	6,502,984	257.09	208,095			19,178		291,942			(51,455)		14,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/10/2020	09/06/2022	1	449,809	257.09	13,174			1,223		20,193			(3,285)		971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/09/2021	04/11/2023	1	11,160,433	269.26	356,018			138,886		209,222			(88,032)		49,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/13/2021	04/11/2023	1	954,588	269.26	30,843			12,065		17,895			(7,668)		4,218		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/15/2021	04/11/2023	1	211,015	269.26	7,186			2,827		3,956			(1,792)		932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/11/2023	1	305,047	269.26	10,389			4,098		5,719			(2,604)		1,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/11/2023	1	98,084	269.26	3,238			1,288		1,839			(816)		433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2021	04/11/2023	1	287,534	269.26	9,835			3,945		5,390			(2,500)		1,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2022	04/19/2024	1	3,623,672	278.14		109,797		99,650		58,686			(10,543)		24,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2021	12/29/2022	1	105,339	265.31	3,145			791		2,514			(788)		372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2021	12/29/2022	1	104,833	265.31	3,303			834		2,502			(829)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2021	12/29/2022	1	62,309	265.31	1,907			483		1,487			(481)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/28/2024	1	10,394,427	278.73		317,030		276,966		157,572			(40,389)		68,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/28/2024	1	3,796,630	278.73		120,137		105,099		57,554			(15,161)		25,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2022	03/28/2024	1	808,818	278.73		24,955		21,922		12,261			(3,119)		5,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	03/28/2024	1	645,471	278.73		19,058		16,765		9,785			(2,359)		4,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/06/2023	1	72,693	269.26	2,470			964		1,355			(624)		318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	04/06/2023	1	183,246	269.26	7,051			2,834		3,417			(1,834)		802		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/21/2023	1	3,486,043	280.32	110,159			76,869		34,942			(27,239)		20,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/21/2023	1	2,927,885	280.32	80,738			56,572		29,347			(20,074)		17,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/21/2023	1	234,267	280.32	6,234			4,387		2,348			(1,552)		1,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	11/21/2023	1	177,673	280.32	4,069			2,899		1,781			(1,030)		1,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2021	11/21/2023	1	197,646	280.32	4,689			3,379		1,981			(1,200)		1,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2021	01/19/2023	1	1,680,251	265.86	55,744			15,553		39,027			(13,859)		6,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/22/2021	01/19/2023	1	866,225	265.86	27,956			7,811		20,120			(6,960)		3,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2021	01/19/2023	1	89,202	265.86	3,063			857		2,072			(766)		333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2021	01/19/2023	1	104,991	265.86	3,361			943		2,439			(843)		391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2021	08/03/2023	1	2,946,722	281.24	94,000			51,390		20,295			(23,307)		15,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	08/03/2023	1	1,559,588	281.24	49,631			27,171		10,742			(12,323)		8,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2021	08/03/2023	1	1,026,621	281.24	32,816			18,040		7,071			(8,159)		5,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/08/2021	12/30/2022	1	136,591	265.52	4,311			1,094		3,214			(1,082)		484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2021	12/30/2022	1	90,856	265.52	2,751			699		2,138			(694)		322		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/15/2021	12/30/2022	1	210,119	265.52	6,726			1,727		4,943			(1,705)		744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2021	12/30/2022	1	144,634	265.52	4,832			1,244		3,403			(1,233)		512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	12/30/2022	1	292,723	265.52	11,102			3,002		6,887			(2,977)		1,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	12/30/2022	1	99,647	265.52	4,395			1,389		2,344			(1,369)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/09/2021	04/10/2023	1	6,602,411	269.26	210,617			81,987		123,774			(52,150)		29,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2021	01/03/2023	1	83,169	265.52	2,525			652		1,965			(633)		298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2021	03/30/2023	1	2,714,860	267.13	86,604			32,358		60,418			(21,473)		11,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2021	03/30/2023	1	1,965,766	267.13	61,962			23,183		43,748			(15,384)		8,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	03/30/2023	1	846,328	267.13	28,293			10,629		18,835			(7,034)		3,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2021	03/30/2023	1	248,275	267.13	8,607			3,247		5,525			(2,155)		1,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2021	03/30/2023	1	51,342	267.13	1,862			710		1,143			(471)		222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2021	03/30/2023	1	309,105	267.13	11,548			4,487		6,879			(2,978)		1,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/17/2024	1	1,329,582	272.12		36,596		36,393		32,479			(353)		9,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/17/2024	1	596,797	272.12		16,426		16,358		14,579			(136)		4,185		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	2,378,599	606.4	189,099			139,746		87,035			(46,886)		14,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	1	1,308,976	612.6	99,613			64,995		40,048			(24,699)		7,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Q	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	10/19/2023	1	188,870	612.6	14,766			10,078		5,778			(3,818)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS517X$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	1	569,015	547.28	41,424			13,217		33,164			(10,299)		2,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/04/2020	09/02/2022	1	7,054,575	257.09	225,041			19,609		316,705			(55,951)		14,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2024	1	5,592,206	275.35	170,003			162,724		111,459			(8,162)		38,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	253,346	275.35	7,784			7,461		5,049			(364)		1,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	2,278,021	275.35	67,345			64,640		45,404			(2,791)		15,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	3,215,775	275.35	97,403			93,621		64,094			(3,907)		22,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/24/2024	1	76,954	275.35	2,390			2,306		1,534			(93)		531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/24/2024	1	144,367	275.35	4,378			4,231		2,877			(164)		995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/24/2024	1	218,335	275.35	6,899			6,677		4,352			(231)		1,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024	1	783,773	278.14	21,726			19,745		12,693			(2,059)		5,266		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/19/2024	1	1,742,421	278.14		45,606		41,506		28,219			(4,152)		11,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/19/2024	1	1,926,637	278.14		49,527		45,137		31,202			(4,446)		12,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/19/2024	1	409,521	278.14		10,586		9,702		6,632			(924)		2,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/19/2024	1	75,270	278.14		1,970		1,808		1,219			(169)		506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	04/19/2024	1	143,943	278.14		3,762		3,467		2,331			(300)		967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	04/19/2024	1	191,458	278.14		4,977		4,612		3,101			(383)		1,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	07/06/2023	1	3,793,865	275.81	120,645			61,317		42,610			(29,913)		19,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	07/06/2023	1	4,038,088	275.81	130,595			66,465		45,352			(32,425)		20,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2021	07/06/2023	1	2,379,980	275.81	75,590			38,630		26,730			(18,794)		11,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/06/2023	1	362,801	275.81	12,141			6,213		4,075			(3,023)		1,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/06/2023	1	55,063	275.81	1,885			966		618			(471)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2021	07/06/2023	1	51,105	275.81	1,740			894		574			(436)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/30/2021	07/06/2023	1	79,310	275.81	3,192			1,682		891			(818)		400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/17/2023	1	2,480,391	269.72	79,124			25,107		41,538			(19,619)		9,888		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2021	02/17/2023	1	1,338,183	269.72	41,527			13,232		22,410			(10,311)		5,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/19/2021	02/17/2023	1	1,521,773	269.72	46,209			14,744		25,485			(11,489)		6,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/17/2023	1	80,540	269.72	2,487			796		1,349			(622)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2021	02/17/2023	1	53,126	269.72	1,572			506		890			(394)		212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/15/2024	1	3,509,856	277.84		108,104		92,512		54,035			(15,697)		22,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2022	03/15/2024	1	3,280,252	277.84		107,672		92,524		50,500			(15,508)		21,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	11/21/2023	1	56,070	280.32		1,130		849		562			(282)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	11/21/2023	1	67,067	280.32		1,148		877		672			(275)		396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	1	4,844,983	274.54		146,803		138,906		100,616			(8,458)		33,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/17/2024	1	2,360,252	274.54		70,926		67,204		49,016			(3,994)		16,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/17/2024	1	1,572,070	274.54		48,902		46,399		32,647			(2,563)		10,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/17/2024	1	1,491,957	274.54		47,225		44,870		30,984			(2,413)		10,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/17/2024	1	174,135	274.54		5,429		5,166		3,616			(270)		1,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2021	04/10/2023	1	98,561	269.26	3,115			1,229		1,848			(784)		435		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/14/2021	04/10/2023	1	56,103	269.26	1,919			785		1,052			(499)		247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2021	06/14/2023	1	4,944,291	275.44	157,723			75,395		56,519			(39,107)		24,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2021	06/14/2023	1	3,364,070	275.44	105,646			50,570		38,455			(26,230)		16,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2021	06/14/2023	1	696,163	275.44	20,877			10,007		7,958			(5,190)		3,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2021	02/01/2023	1	2,393,763	265.47	76,361			22,552		58,470			(18,933)		9,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2021	02/01/2023	1	4,166,295	265.47	136,065			40,239		101,767			(33,783)		16,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/12/2024	1	118,975	278.9		2,922		2,664		1,827			(261)		795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	09/09/2022	1	2,210,403	256.58	70,733			6,801		103,291			(17,538)		4,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/09/2022	1	179,517	256.58	5,422			524		8,389			(1,346)		396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/09/2022	1	76,906	256.58	2,431			235		3,594			(604)		170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/09/2022	1	545,547	256.58	18,201			1,762		25,493			(4,544)		1,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2020	09/09/2022	1	614,887	256.58	20,706			2,007		28,733			(5,176)		1,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2020	09/09/2022	1	81,017	256.58	2,697			262		3,786			(675)		179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2020	08/17/2022	1	205,075	256.54	6,851			448		9,549			(1,720)		372		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2020	08/17/2022	1	74,940	256.54	2,562			169		3,490			(648)		136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	08/17/2022	1	51,287	256.54	2,271			173		2,388			(661)		93		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/28/2024	1	8,531,104	270.59		255,933		255,933		228,804			(351)		60,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	1	262,908	270.59		7,034		7,034		7,051					1,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2020	09/30/2022	1	91,420	256.3	3,107			394		4,388			(779)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2020	09/30/2022	1	56,602	256.3	1,806			228		2,717			(452)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/17/2024	1	217,197	274.54		6,859		6,563		4,511			(333)		1,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2022	05/17/2024	1	98,417	274.54		3,029		2,906		2,044			(127)		675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	05/17/2024	1	320,017	274.54		8,055		7,973		6,646			(93)		2,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	10/21/2022	1	79,958	258.04	3,006			479		3,461			(770)		222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2020	10/21/2022	1	56,761	258.04	2,017			320		2,457			(515)		158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2020	10/21/2022	1	135,648	258.04	4,463			700		5,872			(1,128)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2020	10/21/2022	1	65,266	258.04	1,667			260		2,825			(418)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2021	02/01/2023	1	1,659,481	265.47	55,197			16,346		40,535			(13,723)		6,383		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2021	02/01/2023	1	673,937	265.47	22,314			6,636		16,462			(5,556)		2,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2021	02/01/2023	1	151,283	265.47	5,682			1,697		3,695			(1,424)		582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/01/2023	1	67,072	265.47	2,665			805		1,638			(676)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2021	02/01/2023	1	225,379	265.47	7,760			2,390		5,505			(2,006)		867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/23/2023	1	3,844,064	273.76	122,241			59,945		51,768			(30,309)		19,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	06/23/2023	1	954,688	273.76	31,142			15,335		12,857			(7,732)		4,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2021	04/24/2023	1	92,214	270.03	3,002			1,228		1,642			(746)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/24/2023	1	3,974,564	270.03	126,789			51,797		70,790			(31,394)		17,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/14/2022	1	3,927,301	261.19	125,281			23,436		130,300			(31,020)		12,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2020	11/14/2022	1	356,688	261.19	12,209			2,290		11,834			(3,040)		1,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	11/14/2022	1	74,161	261.19	2,612			500		2,461			(663)		227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/15/2022	1	6,116,860	261.19	195,740			36,836		202,946			(48,400)		18,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2020	11/15/2022	1	2,244,653	261.19	76,831			14,498		74,473			(19,102)		6,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/25/2021	06/23/2023	1	880,442	273.76	29,299			14,447		11,857			(7,285)		4,360		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	06/23/2023	1	240,890	273.76	8,034			3,967		3,244			(2,006)		1,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2021	06/23/2023	1	106,782	273.76	3,616			1,800		1,438			(906)		529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2021	06/14/2023	1	70,444	275.44	1,977			952		805			(492)		344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	06/14/2023	1	88,681	275.44	2,849			1,405		1,014			(728)		434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2021	06/14/2023	1	253,029	275.44	8,562			4,287		2,892			(2,217)		1,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	06/14/2023	1	50,508	275.44		1,175		995		577			(182)		247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/07/2022	1	1,154,769	257.09	35,394			3,334		51,842			(8,824)		2,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2020	09/07/2022	1	296,199	257.09	9,563			904		13,297			(2,401)		644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/19/2024	1	1,029,375	271.71		32,219		25,094		21,863			(7,150)		6,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/19/2024	1	361,017	271.71		11,294		8,833		7,668			(2,494)		2,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	2,056,064	271.71		60,916		47,706		43,669			(13,388)		12,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/19/2024	1	1,136,383	271.71		31,870		24,993		24,136			(6,901)		7,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/19/2024	1	158,292	271.71		4,503		3,537		3,362			(970)		987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/19/2024	1	54,720	271.71		1,619		1,284		1,162			(336)		341		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/11/2022	1	4,641,204	261.19	148,054			27,198		153,522			(36,810)		14,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2020	11/11/2022	1	903,834	261.19	30,349			5,583		29,897			(7,577)		2,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2020	11/11/2022	1	115,627	261.19	3,953			728		3,825			(988)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2020	11/11/2022	1	127,273	261.19	4,157			770		4,210			(1,042)		386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2020	11/11/2022	1	187,103	261.19	6,068			1,127		6,189			(1,530)		567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y5K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	11/11/2022	1	66,062	261.19	2,451			470		2,185			(637)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2021	10/20/2023	1	122,400	277.92	3,933			2,607		1,415			(986)		700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2021	10/20/2023	1	105,225	277.92	3,483			2,316		1,216			(878)		601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2021	10/20/2023	1	712,988	277.92	24,372			16,225		8,242			(6,152)		4,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2021	10/20/2023	1	63,771	277.92	2,288			1,532		737			(579)		365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L5T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2022	02/23/2024	1	3,628,495	272.58		112,483		93,015		75,847			(19,569)		23,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L5T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/23/2024	1	1,866,244	272.58		60,319		50,086		39,010			(10,426)		11,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L5T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/23/2024	1	1,077,529	272.58		31,467		26,164		22,524			(5,403)		6,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	05/24/2024	1	74,520	275.35		2,100		2,053		1,485			(50)		514		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2020	07/15/2022	1	664,431	251.34	21,195			410		44,855			(5,270)		673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2020	07/15/2022	1	1,570,917	251.34	51,689			1,001		106,051			(12,904)		1,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2021	02/17/2023	1	5,611,364	269.2	179,002			57,034		99,022			(44,444)		22,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/19/2021	02/17/2023	1	882,131	269.2	27,558			8,793		15,567			(6,852)		3,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2021	02/17/2023	1	519,618	269.2	16,889			5,396		9,170			(4,216)		2,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/17/2023	1	334,465	269.2	10,635			3,403		5,902			(2,659)		1,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2020	10/28/2022	1	141,936	255.81	4,688			773		7,082			(1,172)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	10/28/2022	1	125,019	255.81	5,264			874		6,238			(1,321)		358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/29/2023	1	3,278,354	275.31	94,191			66,945		50,261			(23,418)		19,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/26/2023	1	10,127,627	273.02	323,071			147,013		142,830			(80,324)		48,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2021	05/26/2023	1	1,037,696	273.02	33,371			15,206		14,635			(8,343)		4,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	05/26/2023	1	322,031	273.02	10,580			4,828		4,542			(2,649)		1,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2021	05/26/2023	1	73,774	273.02	2,524			1,163		1,040			(638)		351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2022	03/28/2024	1	60,287	279.43		1,717		1,515		872			(204)		398		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	03/28/2024	1	104,347	279.43		3,174		2,831		1,509			(346)		689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2021	05/11/2023	1	2,789,338	271.39	88,980			38,379		44,838			(22,062)		12,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2021	05/11/2023	1	1,818,206	271.39	52,927			22,860		29,227			(13,141)		8,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2021	05/11/2023	1	974,712	271.39	27,188			11,791		15,668			(6,760)		4,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/14/2021	05/11/2023	1	141,053	271.39	4,355			1,892		2,267			(1,084)		655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2021	05/11/2023	1	87,687	271.39	2,830			1,231		1,410			(708)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/24/2024	1	2,706,653	276.52		76,348		69,723		48,804			(6,712)		18,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/24/2024	1	174,826	276.52		4,950		4,540		3,152			(429)		1,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/24/2024	1	227,388	276.52		6,529		5,996		4,100			(558)		1,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/24/2024	1	54,392	276.52		1,513		1,393		981			(122)		367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	04/24/2024	1	54,884	276.52		1,372		1,283		990			(94)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/14/2023	1	8,451,880	269	269,615			84,556		151,142			(66,667)		33,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2021	02/14/2023	1	1,278,036	269	42,237			13,264		22,855			(10,501)		5,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2020	08/05/2022	1	405,058	259.57	10,252			498		14,510			(2,567)		636		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/05/2022	1	185,714	259.57	4,586			224		6,653			(1,151)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2020	08/05/2022	1	124,866	259.57	3,396			166		4,473			(857)		196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/23/2024	1	6,661,529	276.52		201,844		183,545		120,115			(19,026)		44,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/23/2024	1	339,930	276.52		9,589		8,755		6,129			(844)		2,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	04/23/2024	1	68,163	276.52		1,942		1,801		1,229			(149)		459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/19/2023	1	4,747,736	270.56	151,453			60,748		79,814			(37,552)		21,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/06/2023	1	232,575	274.85	7,980			5,780		3,714			(1,989)		1,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2021	12/06/2023	1	108,828	274.85	3,516			2,554		1,738			(881)		652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/22/2024	1	5,487,497	276.52		166,271		151,176		98,946			(15,695)		36,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/22/2024	1	2,440,458	276.52		69,898		63,640		44,004			(6,337)		16,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/22/2024	1	1,661,474	276.52		46,806		42,674		29,958			(4,185)		11,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/22/2024	1	67,195	276.52		1,927		1,769		1,212			(165)		452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	04/22/2024	1	163,353	276.52		4,519		4,155		2,945			(370)		1,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/14/2023	1	158,695	269	5,256			1,653		2,838			(1,309)		629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2021	02/14/2023	1	112,405	269	3,690			1,168		2,010			(925)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/10/2023	1	2,830,829	269	90,303			27,978		50,340			(22,452)		11,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2021	02/10/2023	1	1,958,757	269	64,587			20,038		34,832			(16,147)		7,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/10/2023	1	187,640	269	6,201			1,927		3,337			(1,552)		737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/10/2023	1	53,346	269	1,709			536		949			(432)		209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/26/2021	02/10/2023	1	69,308	269	1,935			636		1,232			(511)		272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	04/19/2023	1	2,879,100	270.56	86,089			34,578		48,400			(21,375)		12,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2021	04/19/2023	1	2,140,635	270.56	63,217			25,426		35,986			(15,717)		9,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2021	04/19/2023	1	108,141	270.56	3,306			1,335		1,818			(823)		484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2021	04/19/2023	1	122,622	270.56	3,871			1,568		2,061			(969)		549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2021	04/19/2023	1	71,578	270.56	2,243			910		1,203			(562)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2021	04/19/2023	1	217,546	270.56	6,891			2,822		3,657			(1,744)		975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2020	07/18/2022	1	4,785,595	251.34	153,139			3,581		322,593			(37,918)		5,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/16/2023	1	8,297,165	272.63		159,472		159,472		130,257			(453)		40,682		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2021	06/16/2023	1	76,391	272.63	3,676			1,892		1,199			(976)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/02/2024	1	2,170,467	270.32		67,502		54,169		51,386			(13,537)		13,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/02/2024	1	340,501	270.32		10,606		8,523		8,061			(2,092)		2,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/02/2024	1	1,176,442	270.32		36,296		29,208		27,852			(7,119)		7,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	06/16/2023	1	73,763	272.63	2,603			1,272		1,158			(656)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/16/2023	1	197,696	272.63	6,664			3,235		3,104			(1,668)		969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/06/2022	1	145,566	257.09	4,462			415		6,535			(1,114)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/06/2022	1	141,208	257.09	4,564			425		6,339			(1,144)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/06/2022	1	58,414	257.09	1,684			158		2,622			(426)		126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	06/06/2024	1	10,303,734	276.3		311,173		301,355		195,062			(10,216)		71,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	06/06/2024	1	392,809	276.3		11,970		11,609		7,436			(377)		2,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/06/2024	1	1,951,571	276.3		59,048		57,343		36,946			(1,782)		13,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2022	06/06/2024	1	476,573	276.3		14,368		14,011		9,022			(414)		3,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/18/2023	1	446,317	277.07	13,902			9,114		5,532			(3,461)		2,546		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/18/2023	1	131,139	277.07	4,331			2,847		1,626			(1,084)		748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/18/2023	1	122,614	277.07	4,160			2,739		1,520			(1,043)		699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	10/18/2023	1	78,720	277.07	2,040			1,420		976			(539)		449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/09/2022	1	5,438,942	255.63	173,502			16,752		272,847			(43,078)		11,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/09/2022	1	365,276	255.63	12,203			1,180		18,324			(3,034)		806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/09/2022	1	275,317	255.63	9,693			938		13,811			(2,420)		607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2021	11/10/2023	1	699,454	279.91	22,090			15,206		7,081			(5,523)		4,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/13/2023	1	7,040,184	279.91	222,470			153,005		71,974			(55,085)		41,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2021	11/13/2023	1	299,400	279.91	9,413			6,483		3,061			(2,340)		1,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	02/01/2024	1	837,924	270.86	26,143			20,828		19,084			(5,336)		5,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2022	02/01/2024	1	1,787,305	270.86	60,312			48,117		40,706			(12,244)		11,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2022	02/01/2024	1	2,528,802	270.86	78,798			63,126		57,593			(15,911)		15,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/01/2024	1	648,854	270.86	19,596			15,720		14,778			(3,935)		4,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/14/2024	1	6,212,471	279.22		181,999		155,499		86,101			(26,677)		40,582		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/14/2024	1	1,410,874	279.22		40,423		34,585		19,554			(5,878)		9,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/14/2024	1	88,376	279.22		2,633		2,265		1,225			(377)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/14/2024	1	76,149	279.22		2,310		1,996		1,055			(317)		497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/14/2024	1	67,597	279.22		2,152		1,867		937			(293)		442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	04/12/2023	1	5,517,607	268.84	176,012			68,906		107,497			(43,641)		24,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2021	04/12/2023	1	4,330,064	268.84	143,346			56,195		84,361			(35,591)		19,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2020	09/09/2022	1	452,970	255.63	16,089			1,560		22,723			(4,022)		999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2020	09/09/2022	1	305,252	255.63	10,711			1,040		15,313			(2,682)		673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2020	09/09/2022	1	155,705	255.63	5,214			508		7,811			(1,307)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2020	09/09/2022	1	320,523	255.63	10,432			1,018		16,079			(2,619)		707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/09/2022	1	185,729	255.63	5,834			570		9,317			(1,471)		410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2020	09/09/2022	1	77,369	255.63	2,234			219		3,881			(565)		171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2020	09/09/2022	1	120,660	255.63	4,550			462		6,053			(1,187)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2020	09/09/2022	1	77,760	255.63	2,789			285		3,901			(734)		171		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2021	10/06/2023	1	4,301,477	274.72	136,787			87,287		63,090			(33,962)		24,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/06/2023	1	1,278,141	274.72	40,802			26,073		18,747			(10,145)		7,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2021	10/06/2023	1	2,091,493	274.72	66,082			42,227		30,676			(16,498)		11,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/06/2023	1	605,417	274.72	19,173			12,268		8,880			(4,793)		3,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	10/06/2023	1	184,960	274.72	6,147			3,939		2,713			(1,539)		1,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2021	10/06/2023	1	613,892	274.72	22,435			14,436		9,004			(5,624)		3,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2021	04/12/2023	1	1,245,789	268.84	41,473			16,281		24,271			(10,311)		5,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	04/12/2023	1	193,405	268.84	6,331			2,506		3,768			(1,587)		856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/25/2024	1	2,500,514	270.03		78,266		61,602		59,539			(16,725)		15,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/25/2024	1	1,644,577	270.03		52,559		41,426		39,159			(11,175)		10,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/25/2024	1	626,549	270.03		18,957		15,003		14,919			(4,010)		3,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/25/2024	1	529,340	270.03		15,917		12,615		12,604			(3,350)		3,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/25/2024	1	67,541	270.03		2,126		1,687		1,608			(440)		423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2022	06/13/2024	1	1,588,931	274.45		43,421		42,585		33,760			(893)		11,112		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2022	06/13/2024	1	2,402,563	274.45		68,019		67,078		51,047			(1,308)		16,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/13/2024	1	3,557,146	274.45		93,448		92,284		75,579			(1,671)		24,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2022	06/13/2024	1	1,005,643	274.45		26,456		26,162		21,367			(329)		7,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/13/2024	1	391,546	274.45		10,058		9,960		8,319			(111)		2,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/17/2023	1	2,057,343	280.32	65,012			45,257		20,416			(16,164)		12,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/17/2023	1	2,378,084	280.32	69,819			48,670		23,599			(17,431)		13,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/17/2023	1	210,016	280.32	5,776			4,038		2,084			(1,444)		1,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/17/2023	1	60,602	280.32	1,608			1,129		601			(403)		356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/17/2023	1	92,110	280.32	1,995			1,406		914			(504)		542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	11/17/2023	1	95,365	280.32	2,177			1,548		946			(554)		561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/19/2024	1	129,388	270.72		3,972		3,123		2,934			(851)		807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/19/2024	1	628,271	270.72		18,914		14,854		14,246			(4,075)		3,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/19/2024	1	788,659	270.72		23,335		18,300		17,883			(5,053)		4,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/01/2024	1	72,189	270.86		2,183		1,754		1,644			(431)		455		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/01/2024	1	130,369	270.86		3,899		3,136		2,969			(766)		822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/01/2024	1	120,304	270.86		3,695		2,989		2,740			(718)		759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/01/2024	1	51,409	270.86		1,543		1,250		1,171			(298)		324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/01/2024	1	76,011	270.86		2,377		1,928		1,731			(451)		480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/01/2024	1	68,749	270.86		2,861		2,374		1,566			(490)		434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2023	1	2,395,085	280.06	75,685			52,397		24,246			(18,766)		14,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/17/2023	1	2,368,374	280.06	74,926			52,086		23,976			(18,603)		13,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2023	1	706,274	280.06	22,621			15,747		7,150			(5,624)		4,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/17/2023	1	681,514	280.06	20,295			14,147		6,899			(5,067)		4,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/17/2023	1	452,796	280.06	12,643			8,838		4,584			(3,161)		2,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2023	1	3,076,970	276.49	97,232			70,654		43,986			(24,042)		18,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/12/2023	1	531,563	276.49	15,784			11,501		7,599			(3,924)		3,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/12/2023	1	1,276,454	276.49	39,472			28,801		18,247			(9,827)		7,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/03/2023	1	132,941	281.24	3,914			2,155		916			(974)		695		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2021	08/03/2023	1	79,201	281.24	2,163			1,192		545			(541)		414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/20/2021	08/03/2023	1	253,012	281.24	6,756			3,793		1,743			(1,715)		1,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	08/03/2023	1	73,562	281.24	2,163			1,218		507			(552)		385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	04/12/2024	1	184,651	278.39		4,086		3,794		2,928			(296)		1,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/12/2024	1	132,538	278.39		4,066		3,671		2,102			(399)		886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/12/2024	1	166,995	278.39		5,273		4,748		2,648			(531)		1,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	10/20/2022	1	144,290	258.17	6,176			1,010		6,034			(1,641)		400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/14/2024	1	12,447,314	273.05		378,398		355,008		282,592			(24,813)		85,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/14/2024	1	109,406	273.05		3,418		3,211		2,484			(211)		749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/14/2024	1	78,748	273.05		2,440		2,299		1,788			(144)		539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/19/2022	1	1,137,438	256.96	36,284			2,456		51,332			(9,021)		2,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2020	08/19/2022	1	856,428	256.96	27,697			1,877		38,650			(6,915)		1,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2020	08/19/2022	1	657,215	256.96	20,640			1,401		29,660			(5,160)		1,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2020	12/28/2022	1	1,734,625	264.27	58,483			14,480		45,444			(14,521)		6,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2020	12/28/2022	1	511,399	264.27	17,165			4,273		13,398			(4,268)		1,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2021	12/28/2022	1	631,197	264.27	21,185			5,289		16,536			(5,304)		2,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2021	12/28/2022	1	596,447	264.27	19,884			4,971		15,626			(4,985)		2,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/22/2021	12/28/2022	1	55,912	264.27	1,951			501		1,465			(501)		197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	1	5,897,466	268.53		177,514		177,514		177,390					41,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/21/2022	1	2,542,421	257.69	81,103			12,546		110,397			(20,164)		7,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/19/2024	1	1,888,898	278.64		50,909		46,268		29,579			(4,825)		12,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/19/2024	1	569,436	278.64		14,509		13,205		8,917			(1,321)		3,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/19/2024	1	591,165	278.64		14,787		13,477		9,257			(1,328)		3,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/19/2024	1	75,176	278.64		1,889		1,731		1,177			(165)		505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13DSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	2,593,000	4340.96		149,098		124,555		56,424			(24,680)		16,761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2020	07/05/2022	1	752,195	167.38	28,207			155		54,158			(6,965)		440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2021	12/08/2023	1	131,567	177.04	5,894			4,251		7,648			(1,461)		790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2021	10/24/2023	1	232,062	277.23	7,743			5,148		2,853			(1,930)		1,332		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/21/2024	1	9,326,063	274.38		283,512		268,714		196,473			(15,880)		64,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/21/2024	1	1,025,213	274.38		32,769		31,144		21,598			(1,665)		7,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/21/2024	1	203,487	274.38		6,408		6,098		4,287			(317)		1,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/21/2024	1	167,003	274.38		5,332		5,103		3,518			(257)		1,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	05/21/2024	1	117,396	274.38		3,876		3,783		2,473			(109)		808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2021	10/18/2022	1	79,034	258.84	4,064			849		3,137			(1,404)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2020	09/01/2022	1	1,164,175	258.6	37,254			3,173		46,052			(9,237)		2,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2020	09/01/2022	1	423,581	258.6	14,840			1,266		16,756			(3,685)		880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2020	09/01/2022	1	932,895	258.6	29,725			2,549		36,903			(7,390)		1,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/01/2022	1	587,166	258.6	17,142			1,472		23,227			(4,268)		1,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	09/01/2022	1	107,768	258.6	3,046			262		4,263			(764)		224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	07/13/2023	1	3,618,800	277.04	115,078			59,594		36,533			(28,533)		18,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2021	07/13/2023	1	1,257,503	277.04	40,262			20,878		12,695			(9,996)		6,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2021	07/28/2023	1	7,589,632	281.06	241,350			130,496		52,273			(59,924)		39,377		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/30/2021	07/28/2023	1	4,169,066	281.06	129,495			70,113		28,714			(32,196)		21,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2021	07/28/2023	1	1,625,733	281.06	51,307			27,818		11,197			(12,809)		8,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	07/28/2023	1	68,627	281.06	1,924			1,055		473			(486)		356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2021	07/28/2023	1	215,939	281.06	6,285			3,450		1,487			(1,589)		1,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2021	07/28/2023	1	78,725	281.06	2,291			1,263		542			(580)		408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2021	07/28/2023	1	134,788	281.06	4,086			2,259		928			(1,040)		699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/09/2023	1	2,194,878	274.48	73,487			34,815		27,364			(18,271)		10,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2021	06/09/2023	1	58,882	274.48	1,941			922		734			(485)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/18/2021	06/09/2023	1	114,413	274.48	3,276			1,567		1,426			(822)		555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/15/2024	1	2,830,730	273.05	86,054			80,742		64,266			(5,635)		19,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/15/2024	1	2,907,516	273.05	92,321			86,860		66,009			(5,572)		19,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/28/2024	1	13,533,579	270.91	406,007			405,450		320,495			(1,111)		95,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/28/2024	1	922,717	270.91	27,214			27,214		21,851			(37)		6,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/26/2024	1	2,750,741	269.36	85,823			68,042		68,798			(18,037)		17,263		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/26/2024	1	2,191,500	269.36		71,595		56,840		54,811			(14,813)		13,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/26/2024	1	3,052,201	269.36		102,886		81,796		76,338			(21,174)		19,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2022	01/26/2024	1	149,699	269.36		5,035		4,025		3,744			(1,025)		939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	01/26/2024	1	57,749	269.36		1,887		1,510		1,444			(382)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	01/26/2024	1	61,469	269.36		2,013		1,614		1,537			(401)		386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/16/2021	04/14/2023	1	1,719,882	270.76	54,692			21,680		28,335			(13,598)		7,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2021	05/11/2023	1	76,929	271.39	2,197			958		1,237			(551)		357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2021	05/11/2023	1	179,935	271.39	5,297			2,320		2,892			(1,330)		836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2021	05/11/2023	1	112,172	271.39	4,017			1,800		1,803			(1,034)		521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2021	05/05/2023	1	75,277	272.29	1,985			852		1,102			(498)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2021	05/05/2023	1	167,040	272.29	5,049			2,154		2,445			(1,262)		768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/05/2023	1	4,875,280	272.29	165,083			70,229		71,369			(41,044)		22,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2021	05/05/2023	1	6,308,035	272.29	201,226			85,486		92,343			(49,962)		29,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/15/2024	1	1,398,617	277.84		44,852		38,595		21,532			(6,407)		9,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/15/2024	1	539,998	277.84		17,492		15,073		8,313			(2,437)		3,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/15/2024	1	166,828	277.84		5,446		4,706		2,568			(746)		1,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/15/2024	1	50,559	277.84		1,667		1,454		778			(214)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2021	03/03/2023	1	382,269	265.74	12,012			4,180		9,362			(3,071)		1,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/03/2023	1	129,214	265.74	4,692			1,603		3,165			(1,178)		530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2021	03/03/2023	1	170,164	265.74	5,872			1,995		4,167			(1,470)		698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	09/02/2022	1	289,797	257.09	8,747			763		13,010			(2,187)		607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	09/02/2022	1	827,495	257.09	25,556			2,233		37,149			(6,398)		1,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/02/2022	1	1,112,832	257.09	32,507			2,852		49,959			(8,149)		2,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/03/2024	1	52,846	275.04		1,652		1,593		1,050			(66)		359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/03/2024	1	353,429	275.04		9,586		8,922		7,022			(675)		2,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	05/03/2024	1	312,005	275.04		8,610		8,003		6,199			(618)		2,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/03/2024	1	212,375	275.04		6,579		6,106		4,219			(497)		1,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2021	08/02/2023	1	4,895,371	280.91	156,162			85,160		35,185			(38,720)		25,559		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/03/2021	08/02/2023	1	4,900,200	280.91	158,738			86,684		35,220			(39,412)		25,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/04/2021	08/02/2023	1	1,095,275	280.91	35,442			19,381		7,872			(8,812)		5,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/05/2021	08/02/2023	1	167,802	280.91	5,460			2,998		1,206			(1,359)		876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/06/2021	08/02/2023	1	317,026	280.91	9,491			5,219		2,279			(2,366)		1,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/30/2021	06/23/2023	1	230,424	273.76	10,210			5,290		3,103			(2,667)		1,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/22/2021	09/22/2023	1	2,047,000	4555.17	71,440			43,963		11,002			(17,713)		11,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/08/2021	03/03/2023	1	956,550	265.74	30,885			10,466		23,427			(7,711)		3,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/05/2021	03/03/2023	1	2,512,457	265.74	82,634			27,963		61,532			(20,545)		10,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/04/2021	03/03/2023	1	5,816,213	265.74	185,537			62,699		142,443			(46,066)		23,874		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/16/2020	10/18/2022	1	2,613,000	4073.43	96,420			14,436		3,106			(23,841)		7,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/02/2021	06/30/2023	1	1,620,907	.4436	64,084			32,263		10,021			(15,933)		8,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/04/2022	02/06/2024	1	2,878,289	270.32	89,803			72,163		68,431			(17,911)		18,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/13/2020	09/30/2022	1	60,000	256.99	2,113			269		2,730			(533)		151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/05/2022	05/03/2024	1	2,410,179	275.04		76,501		70,909		47,883			(5,877)		16,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/04/2022	05/03/2024	1	2,671,506	275.04		83,145		76,749		53,075			(6,492)		18,138		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/03/2022	05/03/2024	1	9,187,900	275.04		277,475		255,779		182,537			(22,016)		62,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/05/2021	05/05/2023	1	2,811,671	271.19	89,692			37,947		45,759			(22,239)		12,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013LS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/16/2020	10/18/2022	1	1,809,000	4158.73	53,727			8,044		551			(13,285)		4,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	07/02/2021	07/03/2023	1	1,559,000	4579.88	44,276			22,382		6,746			(10,963)		7,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/06/2021	05/05/2023	1	1,891,218	271.19	63,740			27,078		30,779			(15,826)		8,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	02/12/2021	02/13/2023	1	5,648,758	269	180,195			56,342		101,015			(44,617)		22,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	03/05/2021	02/13/2023	1	58,995	269	1,597			513		1,055			(407)		233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	11/19/2021	11/20/2023	1	4,743,015	280.32	149,879			104,524		47,067			(37,111)		27,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	11/22/2021	11/20/2023	1	130,439	280.32	3,834			2,678		1,294			(953)		769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SP	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2021	06/06/2023	1	2,168,000	4403.6	74,146			34,628		10,199			(18,334)		10,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	04/29/2022	04/29/2024	1	4,308,384	275.58		130,544		119,950		82,855			(11,072)		29,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/02/2022	04/29/2024	1	1,558,750	275.58		45,533		41,895		29,977			(3,690)		10,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	02/25/2021	02/17/2023	1	108,034	269.2	3,291			1,059		1,906			(825)		431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	07/21/2020	07/15/2022	1	140,192	251.34	4,869			94		9,464			(1,217)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	07/22/2020	07/15/2022	1	88,112	251.34	3,243			63		5,948			(812)		89		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/24/2020	07/15/2022	1	409,917	251.34	14,858			290		27,673			(3,730)		415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/03/2020	07/15/2022	1	73,987	251.34	3,135			62		4,995			(798)		75		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/26/2021	02/17/2023	1	343,095	269.2	9,113			2,936		6,055			(2,288)		1,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/05/2024	1	1,681,000	4473.86		78,503		66,102		24,932			(12,655)		10,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/07/2021	05/05/2023	1	755,174	271.19	27,150			11,550		12,290			(6,750)		3,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/10/2021	05/05/2023	1	885,132	271.19	31,203			13,292		14,405			(7,790)		4,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2020	11/04/2022	1	4,036,043	261.1	128,750			22,376		133,907			(31,967)		11,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/06/2020	11/04/2022	1	1,458,133	261.1	46,128			8,028		48,378			(11,469)		4,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2020	11/04/2022	1	1,097,702	261.1	31,783			5,539		36,419			(7,935)		3,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/10/2020	11/04/2022	1	337,981	261.1	9,708			1,694		11,213			(2,427)		997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/12/2020	11/04/2022	1	103,548	261.1	3,224			566		3,435			(808)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/09/2020	09/30/2022	1	123,864	256.99	4,198			534		5,635			(1,054)		311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/08/2020	09/30/2022	1	154,683	256.99	5,050			641		7,037			(1,266)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/06/2020	09/30/2022	1	635,677	256.99	19,294			2,432		28,919			(4,823)		1,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/05/2020	09/30/2022	1	1,198,546	256.99	37,310			4,696		54,526			(9,315)		3,009		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/30/2022	1	914,096	256.99	27,673			3,478		41,585			(6,880)		2,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/30/2022	1	3,499,492	256.99	111,634			14,012		159,204			(27,717)		8,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/06/2024	1	93,279	270.32		2,912		2,344		2,218			(571)		591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/19/2022	1	784,726	256.96	25,622			1,741		35,414			(6,414)		1,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2020	08/19/2022	1	62,014	256.96	1,974			135		2,799			(495)		115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	1	4,633,439	270.32		144,100		115,756		109,696			(28,781)		29,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/05/2024	1	110,406	270.32		3,447		2,773		2,614			(677)		699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/05/2024	1	701,263	270.32		21,662		17,449		16,602			(4,231)		4,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	09/16/2022	1	315,185	168.07	8,064			905		22,560			(2,121)		729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/05/2024	1	65,452	270.32		2,107		1,713		1,550			(395)		414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	10/18/2022	1	96,790	258.84	3,541			557		3,841			(920)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2020	10/18/2022	1	185,424	258.84	5,466			829		7,359			(1,372)		509		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/23/2022	1	1,960,000	4195.4	65,660			15,871		6,668			(16,302)		6,805		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000984	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/14/2022	01/12/2024	1	2,135,162	4498		114,031		88,323		30,221			(26,158)		13,235		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/24/2023	1	108,588	176.41	4,691			3,311		7,300			(1,166)		643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/18/2022	1	223,647	258.84	6,403			969		8,876			(1,605)		614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/18/2022	1	75,545	258.84	2,250			340		2,998			(562)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/06/2024	1	2,337,324	276.3		70,128		68,479		44,248			(1,929)		16,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	06/06/2024	1	206,099	276.3		5,550		5,427		3,902			(130)		1,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2022	06/06/2024	1	783,146	276.3		19,217		18,817		14,826			(425)		5,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2022	06/06/2024	1	128,544	276.3		3,159		3,097		2,433			(66)		895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/06/2024	1	229,977	276.3		5,294		5,242		4,354			(59)		1,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/06/2024	1	52,519	276.3		1,131		1,126		994			(10)		365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/16/2021	04/18/2023	1	8,079,607	270.76	257,739			103,025		133,919			(63,731)		36,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	1	434,048	270.91		11,407		11,407		10,279					3,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/15/2024	1	1,006,989	273.05		31,200		29,395		22,862			(1,843)		6,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/15/2024	1	264,200	273.05		8,641		8,174		5,998			(499)		1,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/15/2024	1	65,767	273.05		2,139		2,026		1,493			(121)		450		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/15/2024	1	69,865	273.05		2,326		2,231		1,586			(98)		479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2023	1	3,543,812	275.81	112,693			71,207		47,598			(27,942)		19,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/04/2023	1	3,146,108	275.81	101,406			64,164		42,256			(25,178)		17,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/06/2024	1	1,763,555	270.32		54,475		43,895		41,928			(10,626)		11,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/06/2024	1	882,471	270.32		28,271		22,812		20,981			(5,483)		5,591		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2020	09/09/2022	1	217,709	167.8	8,164			785		15,871			(2,024)		480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2023	1	7,676,875	270.05	244,892			108,766		140,570			(60,803)		36,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/19/2023	1	1,803,422	270.05	58,701			26,107		33,022			(14,595)		8,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/19/2023	1	819,976	270.05	28,299			12,604		15,014			(7,065)		3,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2021	05/19/2023	1	150,224	270.05	5,301			2,364		2,751			(1,325)		707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/13/2023	1	1,134,115	277.04	35,738			18,609		11,449			(8,885)		5,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/03/2024	1	259,164	275.97		7,156		6,773		4,880			(411)		1,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/03/2024	1	125,160	275.97		3,216		3,014		2,357			(214)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/03/2024	1	510,353	275.97		13,204		12,358		9,611			(896)		3,465		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/03/2024	1	1,670,678	275.97		42,983		40,006		31,461			(3,028)		11,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	05/03/2024	1	1,033,822	275.97		27,122		25,209		19,468			(1,945)		7,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/03/2024	1	1,456,166	275.97		42,951		39,866		27,421			(3,245)		9,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	2,857,137	270.72		89,428		70,036		64,785			(19,655)		17,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/16/2021	04/17/2023	1	10,308,770	270.76	328,850			131,178		170,867			(81,425)		46,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/17/2023	1	109,535	270.76	3,451			1,378		1,816			(858)		489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/21/2024	1	800,178	272.21		21,900		21,900		17,706			(30)		5,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/21/2024	1	4,264,326	272.21		118,745		118,580		94,358			(328)		29,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/21/2024	1	1,458,915	272.21		40,464		40,352		32,282			(167)		10,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/21/2024	1	897,831	272.21		24,638		24,502		19,867			(237)		6,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/12/2024	1	1,609,595	278.39		50,359		45,219		25,527			(5,319)		10,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/12/2024	1	3,779,080	278.39		122,171		109,249		59,934			(13,054)		25,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/12/2024	1	5,947,604	278.39		181,402		161,993		94,325			(19,604)		39,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	07/07/2023	1	2,488,603	276.12	79,138			40,330		27,363			(19,622)		12,562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2021	07/07/2023	1	1,272,570	276.12	39,727			20,329		13,992			(9,864)		6,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/07/2023	1	333,023	276.12	10,975			5,624		3,662			(2,729)		1,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/07/2023	1	366,271	276.12	12,336			6,330		4,027			(3,080)		1,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	02/23/2024	1	128,735	272.58		4,638		3,867		2,691			(775)		827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	02/23/2024	1	226,138	272.58		8,686		7,253		4,727			(1,442)		1,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	02/23/2024	1	60,915	272.58		2,697		2,265		1,273			(441)		391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	06/20/2023	1	190,997	272.63	6,606			3,239		2,866			(1,647)		942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/20/2023	1	71,999	272.63	2,432			1,188		1,080			(606)		355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2021	06/20/2023	1	1,396,211	272.63	47,115			22,974		20,947			(11,714)		6,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/18/2021	06/20/2023	1	11,004,273	272.63	351,036			170,696		165,097			(86,800)		54,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/18/2024	1	4,664,613	279.12		139,878		126,236		70,712			(13,796)		31,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/18/2024	1	2,105,706	279.12		62,239		56,246		31,921			(6,062)		14,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2022	04/18/2024	1	309,613	279.12		8,885		8,063		4,694			(854)		2,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/18/2024	1	561,642	279.12		14,749		13,403		8,514			(1,400)		3,770		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/18/2024	1	300,693	279.12		7,358		6,742		4,558			(643)		2,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/19/2021	02/21/2023	1	2,332,000	4271.22	79,521			25,670		9,803			(19,663)		9,376		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/24/2020	12/23/2022	1	1,481,000	4263.4	41,912			10,131		3,738			(10,406)		5,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	03/31/2023	1	855,566	266.92	28,944			10,899		19,468			(7,186)		3,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2021	03/31/2023	1	948,617	266.92	33,833			12,775		21,585			(8,447)		4,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2021	03/31/2023	1	72,827	266.92	2,799			1,092		1,657			(722)		315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/21/2023	1	4,560,140	270.03	145,012			58,886		80,764			(36,054)		20,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/25/2022	1	6,806,660	257.69	217,813			34,706		296,238			(53,858)		19,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/25/2022	1	1,608,435	257.69	50,871			8,128		70,002			(12,648)		4,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2020	10/25/2022	1	816,454	257.69	23,288			3,726		35,534			(5,798)		2,311		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/08/2024	1	1,892,916	4422		93,571		75,969		32,645			(17,890)		12,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/22/2021	01/24/2023	1	2,601,000	4243.61	92,336			26,255		11,362			(22,832)		9,817		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	1	199,308	181.45		13,194		12,357		12,138			(887)		1,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2021	03/29/2023	1	6,781,153	267.21	216,319			80,525		150,234			(53,635)		29,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2021	03/29/2023	1	2,288,635	267.21	72,546			27,043		50,704			(18,012)		9,878		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2021	06/09/2023	1	475,982	177.72	18,516			8,760		22,419			(4,597)		2,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/19/2024	1	351,486	184.63		23,163		20,907		12,643			(2,281)		2,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/22/2024	1	124,076	276.52		3,446		3,172		2,237			(278)		835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	04/22/2024	1	513,315	276.52		12,976		12,046		9,256			(945)		3,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	04/22/2024	1	84,096	276.52		2,083		1,950		1,516			(141)		566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/11/2023	1	5,141,232	276.49	162,463			117,992		73,495			(40,227)		30,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2021	12/11/2023	1	95,574	276.49	2,834			2,064		1,366			(706)		575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/11/2023	1	196,194	276.49	6,017			4,475		2,805			(1,530)		1,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13MS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2020	12/14/2022	1	1,484,000	4186.3	47,785			10,896		4,349			(11,848)		5,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2020	07/18/2022	1	92,076	251.34	3,623			86		6,207			(911)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/30/2024	1	3,385,990	269.36		105,981		84,145		85,025			(22,152)		21,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/30/2024	1	2,218,453	269.36		74,946		59,668		55,707			(15,339)		13,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2022	01/30/2024	1	324,253	269.36		11,845		9,443		8,142			(2,411)		2,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2022	01/30/2024	1	290,935	269.36		9,807		7,851		7,306			(1,986)		1,832		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	1	4,726,900	273.15		143,225		134,138		106,370			(9,627)		32,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/10/2024	1	1,335,441	273.15		40,286		37,782		30,051			(2,656)		9,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2021	03/29/2023	1	414,782	267.21	13,008			4,856		9,189			(3,234)		1,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	03/29/2023	1	176,348	267.21	5,867			2,199		3,907			(1,461)		761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2021	03/29/2023	1	96,039	267.21	3,368			1,266		2,128			(843)		415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2021	03/29/2023	1	51,149	267.21	1,769			667		1,133			(444)		221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/15/2021	03/29/2023	1	59,306	267.21	2,239			856		1,314			(569)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	03/29/2023	1	164,992	267.21	5,860			2,249		3,655			(1,498)		712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/21/2021	03/29/2023	1	59,093	267.21	2,192			883		1,309			(586)		255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2021	04/14/2023	1	1,056,452	270.76	33,244			13,196		17,405			(8,299)		4,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	04/14/2023	1	432,535	270.76	12,748			5,067		7,126			(3,187)		1,921		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/24/2022	1	631,661	167.33	23,814			3,767		49,901			(5,896)		1,780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	10/24/2022	1	164,976	167.33		14,247		6,206		13,033			(8,034)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/14/2023	1	74,802	270.76	2,279			912		1,232			(572)		332		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2021	04/14/2023	1	1,089,925	270.76	34,337			13,802		17,957			(8,680)		4,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2020	07/08/2022	1	126,790	167.16	4,717			46		9,319			(1,173)		94		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2021	04/25/2023	1	131,560	270.03	4,341			1,792		2,343			(1,082)		595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2021	04/25/2023	1	119,514	270.03	3,939			1,619		2,129			(981)		541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2021	04/25/2023	1	1,614,110	270.03	52,244			21,445		28,749			(12,989)		7,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/25/2023	1	12,221,976	270.03	389,881			159,594		217,684			(96,405)		55,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/10/2024	1	2,130,389	273.15		66,139		62,114		47,940			(4,105)		14,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/10/2024	1	979,666	273.15		30,881		29,041		22,045			(1,877)		6,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/10/2024	1	742,742	273.15		22,841		21,511		16,714			(1,358)		5,069		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/27/2023	1	199,708	176.41	8,667			6,128		13,466			(2,146)		1,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	1	111,685	180.73		6,020		4,894		6,344			(1,145)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/15/2022	1	373,855	168.66	14,057			870		24,712			(3,481)		664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/16/2022	1	1,303,857	168.66	49,155			3,106		86,185			(12,155)		2,339		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2021	09/22/2023	1	62,068	175.33	2,489			1,538		4,190			(618)		344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2021	09/22/2023	1	53,244	175.33	2,162			1,338		3,594			(538)		295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/21/2024	1	202,164	180.3		10,715		8,831		11,968			(1,930)		1,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2021	08/25/2023	1	144,172	278.65	4,988			2,901		1,378			(1,247)		774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2021	08/25/2023	1	2,139,855	278.65	77,484			45,011		20,456			(19,344)		11,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/25/2023	1	1,073,967	278.65	37,154			21,553		10,266			(9,237)		5,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2021	08/25/2023	1	4,313,691	278.65	137,175			79,467		41,236			(34,059)		23,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/13/2024	1	192,560	180.73		10,379		8,440		10,937			(1,971)		1,227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	12/05/2023	1	282,307	175.81	12,450			8,927		20,241			(3,078)		1,690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2021	06/16/2023	1	117,894	177	4,610			2,216		5,950			(1,143)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/07/2023	1	435,916	176.44	17,306			9,569		25,414			(4,285)		2,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/08/2022	1	3,129,184	250.81	100,134			963		218,758			(24,828)		2,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2020	07/08/2022	1	337,922	250.81	10,698			103		23,624			(2,656)		250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2020	07/08/2022	1	862,789	250.81	27,417			265		60,317			(6,817)		639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2020	07/08/2022	1	106,508	250.81	3,342			32		7,446			(834)		79		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2020	07/08/2022	1	140,004	250.81	4,538			44		9,788			(1,135)		104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2020	07/08/2022	1	88,663	250.81	2,952			29		6,198			(739)		66		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/10/2024	1	125,715	273.15		4,267		4,080		2,829			(209)		858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2021	09/01/2023	1	698,446	281.45	22,211			13,099		5,160			(5,515)		3,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2021	09/01/2023	1	1,338,625	281.45	41,427			24,466		9,889			(10,300)		7,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2021	09/01/2023	1	2,214,874	281.45	62,957			37,233		16,362			(15,739)		11,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/01/2023	1	340,206	281.45	9,924			5,877		2,513			(2,484)		1,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/01/2023	1	72,048	281.45	2,138			1,273		532			(537)		390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2021	09/01/2023	1	105,577	281.45	3,230			1,926		780			(814)		572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2020	10/18/2022	1	223,569	258.84	6,539			987		8,873			(1,630)		614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2020	10/18/2022	1	330,531	258.84	10,063			1,513		13,117			(2,505)		907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2020	10/18/2022	1	1,631,963	258.84	50,124			7,526		64,766			(12,462)		4,480		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/20/2022	05/21/2024	1	362,906	181.62		24,170		22,908		22,536			(1,354)		2,497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/07/2020	10/07/2022	1	236,745	167.12	8,925			1,201		18,703			(2,213)		616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113II$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/19/2021	02/17/2023	1	202,689	171.29	7,682			2,451		13,499			(1,910)		808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/16/2020	10/18/2022	1	7,290,419	258.84	233,293			34,930		289,326			(57,686)		20,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/29/2022	05/01/2024	1	1,719,313	275.58		52,095		47,879		33,064			(4,406)		11,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/02/2022	05/01/2024	1	56,290	275.58		1,644		1,513		1,083			(133)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/03/2022	05/01/2024	1	2,478,648	275.58		72,764		67,059		47,667			(5,789)		16,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/04/2022	05/01/2024	1	621,606	275.58		18,812		17,361		11,954			(1,473)		4,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/06/2022	05/01/2024	1	283,108	275.58		8,516		7,903		5,445			(645)		1,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/17/2022	05/01/2024	1	138,804	275.58		3,818		3,588		2,669			(235)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/17/2022	06/20/2024	1	538,971	177.92		41,123		40,616		41,886			(728)		3,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/16/2022	06/14/2024	1	4,846,413	273.52		144,423		142,428		108,928			(2,774)		33,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/17/2022	06/14/2024	1	1,186,861	273.52		32,848		32,439		26,676			(587)		8,306		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2022	06/14/2024	1	164,271	273.52		4,558		4,508		3,692			(57)		1,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/14/2024	1	2,250,633	273.52		60,973		60,381		50,585			(675)		15,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/14/2024	1	982,185	273.52		24,993		24,854		22,076			(242)		6,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/14/2024	1	402,877	273.52		10,237		10,194		9,055			(85)		2,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/14/2024	1	166,501	273.52		4,273		4,261		3,742			(18)		1,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2021	10/04/2023	1	937,003	275.81	26,872			17,027		12,585			(6,681)		5,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2021	10/04/2023	1	2,047,428	275.81	61,168			38,971		27,499			(15,229)		11,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/04/2023	1	447,361	275.81	13,463			8,589		6,009			(3,356)		2,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2021	03/10/2023	1	3,044,662	267.27	97,125			33,620		65,627			(24,082)		12,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2021	03/10/2023	1	1,657,646	267.27	55,386			19,251		35,730			(13,751)		6,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/10/2023	1	1,150,700	267.27	38,620			13,442		24,803			(9,602)		4,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2021	03/10/2023	1	95,211	267.27	3,231			1,128		2,052			(808)		396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	07/07/2023	1	230,004	276.12	7,663			3,938		2,529			(1,916)		1,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/24/2022	1	3,866,087	257.69	123,715			19,570		168,258			(30,633)		10,897		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/24/2022	1	55,026	257.69	1,738			276		2,395			(433)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2020	10/24/2022	1	89,249	257.69	2,528			404		3,884			(635)		252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/15/2023	1	83,157	279.83	1,834			1,293		858			(465)		488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/22/2024	1	4,369,153	274.38		132,822		125,899		92,045			(7,429)		30,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/22/2024	1	2,369,855	274.38		75,834		72,079		49,926			(3,849)		16,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2021	07/28/2023	1	73,638	281.06	2,049			1,136		507			(523)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	07/21/2023	1	73,573	277.02	2,552			1,388		763			(651)		378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	07/21/2023	1	1,753,105	277.02	63,158			33,586		18,171			(15,703)		9,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2021	07/21/2023	1	398,109	277.02	13,610			7,227		4,126			(3,379)		2,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2021	11/29/2023	1	108,299	275.31	3,548			2,546		1,660			(891)		644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	11/29/2023	1	75,700	275.31	2,186			1,562		1,161			(545)		450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	11/29/2023	1	222,810	275.31	6,523			4,655		3,416			(1,624)		1,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2021	06/16/2023	1	121,007	272.63	4,075			1,975		1,900			(1,019)		593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2021	06/16/2023	1	2,872,462	272.63	90,926			44,017		45,095			(22,700)		14,084		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/18/2021	06/16/2023	1	3,530,754	272.63	112,278			54,278		55,429			(27,915)		17,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/08/2023	1	2,853,934	276.49	89,899			65,189		40,512			(22,351)		17,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2021	12/08/2023	1	2,358,461	276.49	69,861			50,799		33,479			(17,465)		14,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2021	12/08/2023	1	58,804	276.49	1,814			1,321		835			(454)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/08/2023	1	92,765	276.49	2,828			2,071		1,317			(710)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/21/2022	1	633,376	257.69	19,418			3,008		27,502			(4,848)		1,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/21/2022	1	606,311	257.69	19,129			2,967		26,327			(4,782)		1,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2020	10/21/2022	1	167,666	257.69	4,776			742		7,280			(1,196)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/28/2024	1	915,683	179.83		68,035		67,942		66,021			(186)		6,470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/11/2024	1	98,880	181.03	4,657			3,576		5,241			(1,085)		612		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/08/2023	1	106,381	176.44	4,223			2,338		6,213			(1,044)		560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2020	11/01/2022	1	693,766	164.58	26,155			4,419		67,573			(6,467)		2,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/02/2024	1	60,481	270.32		1,935		1,560		1,432			(377)		382		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/02/2024	1	189,507	270.32		5,994		4,850		4,487			(1,162)		1,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/02/2024	1	1,158,404	270.32		39,854		32,613		27,425			(7,413)		7,314		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0006SO	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/20/2020	08/19/2022	1	1,526,277	4053	55,410			3,745		550			(13,757)		2,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024	1	2,601,000	4277.39		183,371		160,197		77,099			(23,361)		17,180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/18/2022	1	440,750	167.99	16,484			385		30,324			(4,082)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2020	07/18/2022	1	274,637	167.99	7,046			192		18,895			(2,034)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2020	09/30/2022	1	380,159	256.3	12,326			1,551		18,245			(3,077)		954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/30/2022	1	1,048,272	256.3	33,006			4,149		50,310			(8,206)		2,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/30/2022	1	1,515,123	256.3	50,307			6,314		72,716			(12,490)		3,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2020	09/30/2022	1	3,730,657	256.3	119,008			14,876		179,047			(29,507)		9,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/07/2022	1	53,472	250.34	1,803			15		3,845			(453)		37		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2020	07/07/2022	1	117,004	250.34	3,898			32		8,414			(976)		81		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2021	01/11/2023	1	324,811	170.53	12,343			3,289		21,579			(3,060)		1,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	10/21/2022	1	67,485	258.04	1,883			293		2,921			(471)		188		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/21/2022	1	307,316	258.04	9,504			1,474		13,303			(2,376)		855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/21/2022	1	571,688	258.04	17,192			2,663		24,748			(4,292)		1,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/21/2022	1	1,599,913	258.04	50,036			7,740		69,258			(12,440)		4,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2020	10/21/2022	1	279,414	258.04	8,576			1,325		12,095			(2,129)		777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2020	10/21/2022	1	2,270,925	258.04	72,442			11,145		98,305			(17,962)		6,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/22/2024	1	179,260	279.15	5,529			4,831		2,592			(704)		1,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/22/2024	1	1,784,445	279.15	57,149			49,729		25,802			(7,615)		11,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/22/2024	1	2,712,686	279.15	86,877			75,493		39,224			(11,679)		17,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/22/2024	1	4,998,758	279.15	152,962			132,371		72,279			(20,744)		32,862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/20/2024	1	504,167	181.62	33,527			31,775		31,309			(1,880)		3,466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2022	05/20/2024	1	58,596	181.62	4,162			4,056		3,639			(123)		403		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113USX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/08/2021	01/10/2023	1	424,707	170.53	16,139			4,279		28,540			(3,991)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2021	10/11/2023	1	192,941	175.75	7,872			5,050		12,966			(1,952)		1,092		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2021	01/24/2023	1	65,613	266.09	1,992			573		1,502			(499)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2021	01/24/2023	1	81,661	266.09	2,615			754		1,869			(657)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	01/24/2023	1	79,043	266.09	3,532			1,221		1,809			(1,064)		298		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	06/28/2023	1	1,841,123	4502	62,225			31,242		9,520			(15,513)		9,180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/10/2023	1	418,722	176.62	16,540			8,509		22,824			(4,095)		2,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/30/2024	1	6,401,227	275.58		193,957		178,238		123,103			(16,428)		43,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/30/2024	1	293,354	275.58		8,612		7,936		5,642			(686)		1,987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2020	10/19/2022	1	191,305	166.63	7,212			1,090		15,878			(1,788)		527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	10/19/2022	1	202,169	166.63	13,662			3,157		16,780			(5,173)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/20/2023	1	3,981,274	276.78	126,206			82,861		50,543			(31,335)		22,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/20/2023	1	2,947,382	276.78	95,306			62,660		37,418			(23,696)		16,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/20/2023	1	1,464,301	276.78	49,148			32,358		18,590			(12,270)		8,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/20/2023	1	1,042,225	276.78	35,923			23,683		13,231			(8,981)		5,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2021	10/20/2023	1	236,903	276.78	8,054			5,317		3,008			(2,016)		1,354		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/22/2024	1	388,965	181.62		25,905		24,555		24,194			(1,449)		2,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2020	07/07/2022	1	305,597	250.34	9,986			83		21,975			(2,486)		212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2020	07/07/2022	1	1,038,247	250.34	33,760			280		74,659			(8,394)		719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/07/2022	1	1,005,356	250.34	33,012			272		72,294			(8,196)		696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2020	07/07/2022	1	1,086,726	250.34	34,775			287		78,145			(8,622)		752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2020	10/14/2022	1	97,512	258.84	2,584			382		3,860			(654)		263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/14/2022	1	75,917	258.84	2,167			318		3,005			(546)		205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2020	11/15/2022	1	431,716	261.19	14,083			2,661		14,324			(3,506)		1,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2020	11/15/2022	1	78,831	261.19	2,581			490		2,615			(643)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2020	11/15/2022	1	54,212	261.19	1,764			335		1,799			(440)		167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2020	11/15/2022	1	74,174	261.19	2,593			497		2,461			(652)		228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/22/2022	1	6,452,858	256.96	206,491			14,770		291,214			(51,129)		12,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2020	08/22/2022	1	616,639	256.96	19,390			1,391		27,829			(4,828)		1,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2020	08/22/2022	1	441,784	256.96	14,459			1,039		19,937			(3,605)		842		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/23/2020	10/14/2022	1	57,674	258.84	1,713			251		2,283			(430)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/22/2020	10/14/2022	1	264,007	258.84	7,701			1,126		10,451			(1,931)		711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/21/2020	10/14/2022	1	425,947	258.84	12,951			1,886		16,861			(3,242)		1,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/20/2020	10/14/2022	1	214,259	258.84	6,572			956		8,482			(1,643)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/19/2020	10/14/2022	1	1,025,880	258.84	31,985			4,645		40,610			(7,985)		2,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/16/2020	10/14/2022	1	1,722,576	258.84	54,950			7,969		68,190			(13,662)		4,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/27/2021	12/07/2022	1	151,874	263.62	8,221			3,811		4,151			(4,313)		503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/20/2021	04/18/2023	1	1,200,660	270.76	35,476			14,220		19,901			(8,820)		5,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/02/2021	02/02/2023	1	1,482,403	265.9	47,289			14,031		34,727			(11,725)		5,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/03/2021	02/02/2023	1	2,167,499	265.9	70,429			20,925		50,777			(17,487)		8,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2021	02/02/2023	1	2,009,589	265.9	64,996			19,391		47,077			(16,160)		7,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/05/2021	02/02/2023	1	50,744	265.9	1,714			512		1,189			(427)		196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/10/2021	02/02/2023	1	63,101	265.9	2,347			704		1,478			(588)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/17/2021	02/02/2023	1	109,953	265.9	4,272			1,294		2,576			(1,081)		424		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2022	05/03/2024	1	2,829,355	275.97		85,447		79,200		53,280			(6,564)		19,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/29/2024	1	3,391,692	269.36		106,160		84,256		84,829			(22,220)		21,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	01/29/2024	1	54,309	269.36		1,760		1,414		1,358			(347)		342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	01/29/2024	1	91,743	269.36		3,270		2,676		2,295			(608)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2021	02/22/2023	1	5,797,208	269.62	184,931			59,950		98,823			(45,853)		23,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/22/2023	1	2,424,006	269.62	75,519			24,515		41,321			(18,750)		9,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2021	02/22/2023	1	1,368,121	269.62	42,522			13,822		23,322			(10,572)		5,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2021	09/01/2023	1	55,825	281.45	1,767			1,057		412			(447)		302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2021	09/01/2023	1	95,143	281.45	2,502			1,507		703			(637)		515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2021	08/17/2023	1	3,421,000	4665.56	99,893			56,533		15,842			(24,768)		18,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	03/28/2024	1	512,421	279.3		12,237		11,182		7,460			(1,101)		3,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2022	03/28/2024	1	432,085	279.3		11,819		10,513		6,291			(1,319)		2,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/28/2024	1	125,332	279.3		3,747		3,301		1,825			(450)		828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	03/28/2024	1	130,605	279.3		3,746		3,295		1,902			(464)		863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	1,819,000	4444.41		85,311		71,268		31,026			(14,121)		11,758		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/12/2023	1	8,187,221	277.24	260,354			134,468		81,539			(64,553)		41,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	07/12/2023	1	3,261,677	277.24	102,706			53,119		32,484			(25,501)		16,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2021	07/12/2023	1	1,037,314	277.24	32,851			17,014		10,331			(8,168)		5,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2021	07/12/2023	1	65,665	277.24	2,046			1,064		654			(509)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	07/12/2023	1	64,445	277.24	2,285			1,202		642			(575)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2021	07/12/2023	1	56,965	277.24	1,929			1,050		567			(504)		289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2021	02/22/2023	1	311,640	269.62	8,842			2,894		5,312			(2,214)		1,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2021	02/22/2023	1	83,543	269.62	2,370			777		1,424			(594)		337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/05/2021	02/22/2023	1	56,195	269.62	1,476			487		958			(371)		226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2020	12/14/2022	1	4,188,154	263.97	133,602			30,464		111,548			(33,126)		14,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	12/14/2022	1	876,456	263.97	28,355			6,475		23,344			(7,040)		2,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	12/14/2022	1	918,361	263.97	29,398			6,722		24,460			(7,309)		3,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2020	12/14/2022	1	69,144	263.97	2,219			510		1,842			(553)		234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2020	09/09/2022	1	80,711	256.58	2,561			250		3,772			(642)		178		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/09/2022	1	130,972	256.58	3,895			381		6,120			(982)		289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2020	09/09/2022	1	100,709	256.58	2,740			270		4,706			(694)		222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	01/04/2024	1	135,330	179.77		6,158		4,669		6,461			(1,493)		833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2021	10/02/2023	1	244,585	175.51	9,832			6,194		16,509			(2,435)		1,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/05/2022	1	2,912,513	258.15	92,909			4,491		118,520			(23,100)		4,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2020	08/05/2022	1	1,103,832	258.15	36,260			1,755		44,919			(9,052)		1,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2021	12/12/2023	1	57,162	276.49	1,790			1,312		817			(446)		344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/12/2023	1	68,124	276.49	2,080			1,526		974			(519)		410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2021	12/12/2023	1	117,019	276.49	3,437			2,528		1,673			(863)		705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/08/2024	1	6,427,323	280.07		199,247		168,594		82,420			(30,842)		41,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/08/2024	1	3,433,477	280.07		106,903		90,831		44,029			(16,424)		22,320		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2021	03/16/2023	1	157,456	174.41	6,078			2,154		8,377			(1,507)		663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/11/2023	1	844,171	176.62	33,345			17,176		46,099			(8,245)		4,284		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2021	10/20/2023	1	586,309	177.31	24,508			16,024		35,765			(6,077)		3,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2020	07/21/2022	1	266,082	168.22	9,925			273		17,961			(2,461)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/02/2022	1	394,380	167.95	14,789			1,289		28,238			(3,677)		826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/10/2024	1	1,092,735	271.82		34,312		26,299		22,771			(8,037)		6,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/10/2024	1	6,367,409	271.82		207,778		159,477		132,690			(48,453)		39,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/10/2024	1	1,047,890	271.82		35,428		27,230		21,837			(8,224)		6,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2022	01/10/2024	1	128,274	271.82		4,214		3,257		2,673			(974)		794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2021	04/12/2023	1	61,836	268.84	2,144			865		1,205			(548)		274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/28/2023	1	1,217,773	275.62	38,603			27,309		18,183			(9,545)		7,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/28/2023	1	3,073,368	275.62	87,310			61,935		45,889			(21,708)		18,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/28/2023	1	318,992	275.62	9,004			6,396		4,763			(2,242)		1,896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2021	07/14/2023	1	204,264	176.53	8,089			4,200		11,377			(2,006)		1,041		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2021	04/28/2023	1	171,958	175.13	6,706			2,773		9,320			(1,663)		782		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/18/2024	1	752,798	177.92		57,288		56,579		58,397			(1,017)		5,283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/21/2022	1	297,248	167.33	11,177			1,729		23,393			(2,779)		827		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2021	06/07/2023	1	241,771	177.53	9,429			4,417		11,532			(2,338)		1,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/23/2023	1	7,897,147	277.23	250,340			164,942		97,097			(61,986)		45,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/23/2023	1	593,041	277.23	20,001			13,215		7,292			(4,980)		3,400		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/30/2024	1	83,114	180.49		4,147		3,293		4,628			(867)		523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2021	11/09/2023	1	3,254,134	280.59	103,156			70,379		30,990			(25,577)		18,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2021	11/09/2023	1	2,661,282	280.59	77,679			53,216		25,344			(19,287)		15,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	01/05/2024	1	60,862	272.89		2,453		2,074		1,175			(388)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/05/2024	1	126,566	272.89		3,887		2,977		2,443			(913)		780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/05/2024	1	1,601,909	272.89		47,372		36,234		30,922			(11,173)		9,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/05/2024	1	2,374,886	272.89		71,798		54,840		45,843			(17,160)		14,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2022	01/05/2024	1	1,315,448	272.89		41,305		31,506		25,392			(9,915)		8,103		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2020	08/26/2022	1	241,148	168.29	9,091			702		16,639			(2,257)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113OSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/12/2022	1	74,900	168.66	2,816			163		4,936			(700)		129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213OS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	03/17/2023	1	107,902	174.54	5,187			3,253		5,681			(1,937)		455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/07/2022	1	160,196	167.78	8,746			2,394		11,973			(4,397)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/06/2024	1	4,613,070	275.5		139,776		129,778		89,637			(10,517)		31,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	05/06/2024	1	1,369,191	275.5		36,876		34,285		26,605			(2,634)		9,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/06/2024	1	971,940	275.5		25,718		23,945		18,886			(1,804)		6,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/06/2024	1	171,159	275.5		4,753		4,431		3,326			(327)		1,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/06/2024	1	89,784	275.5		2,392		2,239		1,745			(162)		611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/02/2023	1	62,630	265.9	2,362			722		1,467			(603)		241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	1	5,924,641	273.05		179,517		168,405		133,915			(11,788)		40,522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/28/2023	1	134,880	176.41	5,854			4,141		9,108			(1,447)		802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/23/2022	1	9,977,363	256.96	319,276			23,244		450,273			(78,947)		19,188		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2020	08/23/2022	1	1,589,220	256.96	50,034			3,653		71,721			(12,440)		3,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2020	08/23/2022	1	1,645,041	256.96	53,841			3,936		74,240			(13,405)		3,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2020	08/23/2022	1	382,085	256.96	12,178			894		17,243			(3,036)		735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2022	03/28/2024	1	382,054	279.3		11,449		10,058		5,562			(1,431)		2,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/28/2024	1	2,189,532	279.3		67,182		58,773		31,878			(8,478)		14,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/28/2024	1	4,359,502	279.3		129,082		112,770		63,471			(16,445)		28,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2022	03/28/2024	1	1,927,697	279.3		58,795		51,294		28,066			(7,560)		12,733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2020	07/01/2022	1	351,853	167.38	13,159					25,228			(3,267)		92		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z5Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2021	11/17/2022	1	190,053	169.45	11,339			2,820		12,917			(3,658)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2020	07/12/2022	1	1,273,228	167.16	47,491			718		93,964			(11,743)		1,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	02/10/2023	1	62,212	269		1,903		1,776		1,106			(134)		244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013L5C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/26/2022	1	2,733,000	4102.17	83,357			13,397		2,685			(20,668)		7,770		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I5Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/10/2024	1	359,367	181.3		26,521		25,901		23,323			(726)		2,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K5Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/31/2024	1	2,405,710	270.27		75,058		59,696		56,955			(15,423)		15,163		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/01/2022	01/31/2024	1	3,477,796	270.27		111,821		89,057		82,336			(22,855)		21,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/02/2022	01/31/2024	1	1,272,689	270.27		44,311		35,339		30,131			(9,008)		8,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/03/2022	01/31/2024	1	451,655	270.27		14,505		11,616		10,693			(2,933)		2,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/21/2020	12/14/2022	1	84,183	263.97	2,660			612		2,242			(666)		285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/24/2020	12/14/2022	1	221,320	263.97	6,842			1,588		5,895			(1,720)		749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/29/2020	10/28/2022	1	4,664,391	255.84	148,794			24,423		232,256			(36,943)		13,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/30/2020	10/28/2022	1	1,293,870	255.84	37,829			6,218		64,426			(9,405)		3,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/02/2020	10/28/2022	1	836,850	255.84	26,495			4,361		41,670			(6,615)		2,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/03/2020	10/28/2022	1	55,210	255.84	1,819			300		2,749			(455)		158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/06/2020	10/28/2022	1	153,156	255.84	6,441			1,069		7,626			(1,617)		439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/17/2020	12/07/2022	1	57,982	263.62	1,911			424		1,585			(481)		192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/15/2020	12/07/2022	1	410,001	263.62	13,484			2,978		11,207			(3,380)		1,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/14/2020	12/07/2022	1	56,200	263.62	1,823			402		1,536			(456)		186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/11/2020	12/07/2022	1	186,845	263.62	6,124			1,349		5,107			(1,527)		619		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2020	12/07/2022	1	685,586	263.62	22,236			4,890		18,740			(5,536)		2,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2020	12/07/2022	1	1,886,675	263.62	61,192			13,402		51,571			(15,214)		6,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	12/07/2022	1	1,031,998	263.62	33,550			7,338		28,209			(8,330)		3,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2020	12/07/2022	1	5,163,939	263.62	164,730			35,978		141,153			(40,844)		17,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	06/30/2023	1	2,325,389	276.12	73,947			37,229		25,103			(18,385)		11,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	06/30/2023	1	2,752,855	276.12	85,940			43,327		29,718			(21,485)		13,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	06/30/2023	1	70,068	276.12	2,223			1,122		756			(557)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2021	06/30/2023	1	208,000	276.12	6,471			3,280		2,245			(1,622)		1,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	06/30/2023	1	71,059	276.12	2,334			1,185		767			(586)		355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	06/30/2023	1	400,165	276.12	14,406			7,633		4,320			(3,784)		2,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/22/2024	1	1,853,573	274.38		58,435		55,618		39,049			(2,890)		12,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/22/2024	1	470,535	274.38		15,023		14,378		9,913			(723)		3,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/22/2024	1	132,058	274.38		4,264		4,087		2,782			(200)		909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	05/22/2024	1	65,346	274.38		2,084		2,003		1,377			(84)		450		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/22/2021	11/15/2023	1	77,245	279.83	2,324			1,618		797			(582)		453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/18/2021	11/15/2023	1	657,292	279.83	21,023			14,597		6,785			(5,234)		3,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/17/2021	11/15/2023	1	572,509	279.83	18,290			12,647		5,910			(4,547)		3,360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/03/2021	12/04/2023	1	162,357	175.81	7,160			5,131		11,625			(1,773)		971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/23/2021	07/21/2023	1	109,153	176.31	4,290			2,281		6,254			(1,067)		561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/19/2021	08/18/2023	1	3,824,868	277.86	121,631			69,288		38,858			(30,199)		20,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/20/2021	08/18/2023	1	3,565,399	277.86	115,230			65,732		36,222			(28,649)		18,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2021	08/18/2023	1	785,865	277.86	27,491			15,704		7,984			(6,863)		4,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/24/2021	08/18/2023	1	439,259	277.86	15,556			8,898		4,463			(3,889)		2,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/25/2021	08/18/2023	1	114,529	277.86	3,850			2,205		1,164			(964)		610		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/28/2021	07/28/2023	1	99,367	176.53	3,905			2,103		5,664			(968)		516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/01/2022	04/02/2024	1	264,432	183.66		16,950		14,924		13,512			(2,084)		1,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/11/2022	03/08/2024	1	1,883,240	280.07		58,703		49,946		24,149			(8,951)		12,243		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/08/2024	1	116,451	280.07		3,430		2,923		1,493			(511)		757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024	1	128,351	280.07		3,579		3,054		1,646			(529)		834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	06/16/2023	1	249,349	274.31	10,981			5,627		3,183			(2,893)		1,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	06/16/2023	1	174,486	274.31	5,725			2,822		2,228			(1,449)		856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	1	1,613,180	272.21		47,113		46,660		35,695			(516)		11,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	1	19,138,098	272.21		572,229		565,950		423,473			(7,045)		134,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/26/2021	04/26/2023	1	1,418,000	4346.85	50,623			20,791		7,513			(12,552)		6,428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	1	525,652	177.92		39,950		39,454		40,740			(710)		3,686		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2021	05/12/2023	1	402,645	177.03	15,703			6,823		19,005			(3,899)		1,873		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/13/2023	1	191,776	176.52	7,978			5,168		12,255			(1,984)		1,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/16/2024	1	209,055	184.18		13,568		12,190		10,536			(1,425)		1,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	5,229,344	274.84	166,293			106,592		76,699			(41,119)		29,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/10/2023	1	128,033	274.84	4,030			2,583		1,878			(1,000)		724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/10/2023	1	956,618	274.84	30,177			19,370		14,031			(7,503)		5,410		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/13/2021	10/10/2023	1	1,160,012	274.84	38,366			24,660		17,014			(9,552)		6,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/15/2021	10/10/2023	1	143,402	274.84	5,359			3,463		2,103			(1,338)		811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/18/2021	10/10/2023	1	78,604	274.84	2,789			1,805		1,153			(699)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/20/2021	10/10/2023	1	78,598	274.84	2,911			1,889		1,153			(732)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/26/2021	03/23/2023	1	109,241	265.95	3,709			1,360		2,675			(923)		466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2021	03/23/2023	1	82,436	265.95	2,762			1,017		2,019			(692)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/15/2021	03/23/2023	1	88,798	265.95	3,573			1,347		2,175			(915)		379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/12/2021	02/13/2023	1	1,645,000	4297.81	56,917			17,796		4,585			(14,093)		6,501		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	244,215	183.66		15,654		13,786		12,504			(1,922)		1,621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	01/06/2023	1	224,838	170.5		15,745		8,778		15,020			(7,023)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	11/11/2022	1	210,222	168.8		16,115		7,574		14,993			(8,591)		637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/19/2021	02/21/2023	1	687,649	171.29	26,131			8,435		46,072			(6,461)		2,765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/14/2021	02/21/2023	1	194,925	171.29	8,956			4,024		13,060			(3,088)		784		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2021	06/15/2023	1	88,353	177.5	3,455			1,656		4,303			(857)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	1	397,328	179.17		19,111		15,069		24,436			(4,058)		2,493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2020	11/23/2022	1	102,556	169.41	3,887			774		7,066			(964)		324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023	1	10,004,758	276.83	319,152			164,398		103,001			(78,916)		50,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/11/2023	1	67,894	276.83	2,207			1,139		699			(548)		345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2021	06/16/2023	1	173,359	274.31	5,005			2,423		2,213			(1,250)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	1	734,516	274.31	21,314			10,304		9,378			(5,299)		3,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	1	1,570,355	274.31	46,942			22,662		20,049			(11,655)		7,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/16/2023	1	4,091,999	274.31	130,535			62,757		52,243			(32,365)		20,064		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2022	1	179,302	168.3	6,688			193		12,013			(1,658)		220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	187,389	184.03		12,255		10,927		9,463			(1,341)		1,251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024	1	202,327	181		11,007		9,162		11,533			(1,880)		1,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/14/2024	1	503,711	273.52		12,983		12,965		11,321			(36)		3,525		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/29/2022	06/14/2024	1	75,540	273.52		1,914		1,914		1,698			(3)		529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SE	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/04/2024	1	1,371,000	4344.53		82,808		69,709		29,610			(13,367)		8,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/12/2022	01/12/2024	1	2,407,000	4624.93		107,112		82,393		24,390			(24,797)		14,920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/19/2021	10/19/2023	1	129,988	176.69	5,447			3,554		8,267			(1,350)		742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	10/01/2021	10/03/2023	1	98,038	175.51	3,941			2,485		6,627			(975)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/15/2022	06/14/2024	1	306,398	179.2		23,746		23,289		22,551			(488)		2,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/11/2020	08/11/2022	1	1,138,733	255.46	36,326			2,046		57,621			(9,007)		1,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/12/2020	08/11/2022	1	1,347,906	255.46	43,689			2,464		68,206			(10,847)		2,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/13/2020	08/11/2022	1	433,051	255.46	13,833			783		21,913			(3,439)		734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/14/2020	08/11/2022	1	303,055	255.46	9,574			543		15,335			(2,384)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/17/2020	08/11/2022	1	173,175	255.46	5,844			332		8,763			(1,461)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/20/2020	08/11/2022	1	85,331	255.46	2,879			165		4,318			(723)		145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013M$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/22/2021	01/20/2023	1	2,551,000	4303.94	79,081			22,173		8,231			(19,662)		9,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/31/2020	08/22/2022	1	164,641	256.96	5,510			399		7,430			(1,383)		314		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	08/22/2022	1	206,212	256.96	6,227			455		9,306			(1,581)		393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2021	08/22/2022	1	63,965	256.96	3,440			357		2,887			(1,238)		122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2021	05/26/2023	1	131,089	176.72	5,086			2,299		6,541			(1,261)		623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2021	07/19/2023	1	277,599	274.48	10,387			5,724		3,636			(2,690)		1,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2020	10/21/2022	1	5,164,974	257.34	164,763			25,453		230,140			(40,908)		14,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/21/2022	1	351,033	257.34	11,418			1,766		15,641			(2,839)		977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2020	10/25/2022	1	170,943	257.69	4,889			786		7,440			(1,219)		484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2020	10/25/2022	1	75,017	257.69	2,125			342		3,265			(533)		212		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2021	01/03/2023	1	323,183	169.82	19,278			5,917		22,766			(5,739)		1,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2020	12/28/2022	1	846,779	169.56	32,008			7,914		60,545			(7,936)		2,981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	12/28/2022	1	52,002	169.56		3,880		2,116		3,718			(1,777)		183		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	06/07/2024	1	898,110	183.52		62,149		60,274		50,653			(1,955)		6,254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/04/2023	1	84,852	176.44	3,360			1,852		4,921			(835)		444		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	01/31/2024	1	119,235	270.27		3,715		2,979		2,823			(747)		752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/25/2021	08/25/2023	1	87,414	176.64	3,488			2,012		5,157			(865)		469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113$S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/30/2020	10/31/2022	1	396,435	164.58	14,946			2,508		38,573			(3,701)		1,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/24/2021	08/24/2023	1	2,187,325	279.97	69,557			40,033		18,206			(17,246)		11,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/25/2021	08/24/2023	1	1,658,774	279.97	50,124			28,889		13,807			(12,445)		8,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/26/2021	08/24/2023	1	1,005,156	279.97	29,799			17,246		8,366			(7,409)		5,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/27/2021	08/24/2023	1	236,425	279.97	7,634			4,424		1,968			(1,901)		1,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/23/2021	07/12/2023	1	78,944	277.24	2,808			1,539		786			(739)		401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113R$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/14/2020	10/14/2022	1	200,000	167.35	7,520			1,085		15,620			(1,865)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/10/2022	05/10/2024	1	475,829	181.46		31,928		29,738		29,454			(2,228)		3,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/11/2022	05/10/2024	1	90,492	181.46		6,099		5,688		5,601			(418)		618		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/21/2022	03/21/2024	1	95,246	182.38		5,705		4,923		5,172			(788)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113N$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/29/2020	07/29/2022	1	592,836	168.3	22,113			850		39,957			(5,483)		836		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	11/10/2022	1	115,639	168.85		8,828		4,132		8,197			(4,723)		349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	04/04/2024	1	350,182	183.62		22,482		19,830		17,999			(2,676)		2,326		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/04/2024	1	78,817	183.62		5,031		4,601		4,051			(448)		523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/27/2024	1	270,536	183.4		16,990		14,799		13,878			(2,248)		1,786		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/17/2024	1	276,872	184.18		17,997		16,172		13,954			(1,888)		1,857		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	11/17/2023	1	124,234	177.53		6,312		4,678		6,763			(1,638)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	1	103,931	182.27		6,974		6,542		6,142			(458)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2020	08/01/2022	1	830,555	167.91	30,814			1,314		58,222			(7,630)		1,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2020	11/21/2022	1	356,102	168.84	13,496			2,655		25,675			(3,342)		1,118		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/08/2021	01/06/2023	1	110,735	170.53	4,197			1,096		7,397			(1,043)		399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2021	11/02/2023	1	1,465,196	279.51	46,447			31,198		15,126			(11,516)		8,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2021	11/02/2023	1	1,084,676	279.51	34,266			23,049		11,198			(8,508)		6,284		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/04/2021	11/02/2023	1	3,052,381	279.51	101,343			68,449		31,511			(25,197)		17,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2021	11/02/2023	1	98,537	279.51	3,349			2,268		1,017			(837)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/16/2021	11/02/2023	1	291,869	279.51	9,377			6,422		3,013			(2,370)		1,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/26/2020	10/21/2022	1	717,663	257.34	22,450			3,478		31,977			(5,605)		1,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/27/2020	10/21/2022	1	598,290	257.34	19,274			2,990		26,658			(4,818)		1,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/28/2020	10/21/2022	1	72,466	257.34	2,106			327		3,229			(527)		202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2020	10/21/2022	1	50,896	257.34	1,483			231		2,268			(372)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/30/2020	10/21/2022	1	798,101	257.34	21,245			3,319		35,562			(5,333)		2,220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/27/2021	04/27/2023	1	180,108	175.02	7,024			2,895		9,789			(1,742)		818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	12/16/2022	1	180,028	170.18		12,726		6,723		11,967			(6,047)		613		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/12/2020	10/12/2022	1	55,073	167.95	2,076			294		4,081			(515)		147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/05/2021	10/12/2022	1	201,567	167.95	8,401			1,346		14,936			(2,358)		538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213185	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2021	01/06/2023	1	1,762,132	264.2	56,212			14,594		46,870			(13,938)		6,357		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2021	01/06/2023	1	1,380,294	264.2	46,446			12,108		36,714			(11,532)		4,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/08/2021	01/06/2023	1	397,982	264.2	13,557			3,539		10,586			(3,371)		1,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2021	04/21/2023	1	1,442,757	270.03	46,858			19,054		25,553			(11,698)		6,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2021	04/21/2023	1	85,253	270.03	2,933			1,228		1,510			(754)		383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U8C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2020	08/23/2022	1	148,877	256.96	4,983			367		6,719			(1,249)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/13/2024	1	2,244,728	273.05		70,125		65,875		50,738			(4,335)		15,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/13/2024	1	796,984	273.05		25,277		23,778		18,014			(1,530)		5,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/13/2024	1	174,105	273.05		5,394		5,081		3,935			(320)		1,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/13/2024	1	212,474	273.05		7,143		6,776		4,803			(376)		1,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/13/2024	1	263,553	273.05		8,870		8,437		5,957			(444)		1,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2021	10/19/2023	1	3,285,538	277.4	104,152			67,956		39,411			(25,824)		18,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/27/2024	1	1,478,000	4069.23		92,079		91,827		82,039			(378)		10,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	12/01/2023	1	58,182	175.81	2,560			1,832		4,154			(636)		347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2022	01/05/2024	1	58,228	179.83		2,673		2,030		3,325			(644)		359		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MS#	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2020	07/11/2022	1	1,210,886	167.16	45,166			621		89,242			(11,183)		1,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2021	09/14/2023	1	119,055	175.34	4,715			2,849		7,941			(1,169)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/06/2023	1	2,689,786	274.84	85,266			54,485		39,183			(21,199)		15,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2021	10/06/2023	1	2,189,033	274.84	68,816			43,974		31,888			(17,180)		12,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	04/29/2024	1	1,578,214	275.58	47,705			44,015		30,351			(3,745)		10,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	04/29/2024	1	54,813	275.58	1,464			1,360		1,054			(106)		371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	04/29/2024	1	247,192	275.58	6,530			6,109		4,754			(446)		1,673		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2020	11/22/2022	1	487,790	168.84	18,487			3,657		35,218			(4,571)		1,537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/11/2024	1	744,302	181.3	54,929			53,647		48,380			(1,501)		5,198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	12/01/2022	1	173,473	169.61	6,592			1,385		11,883			(1,634)		563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	12/08/2022	1	1,143,588	263.96	36,480			8,018		30,230			(9,045)		3,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2020	12/08/2022	1	946,365	263.96	30,152			6,636		25,016			(7,486)		3,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2020	12/08/2022	1	155,939	263.96	4,968			1,098		4,122			(1,235)		518		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	12/08/2022	1	73,491	263.96	2,372			526		1,943			(594)		244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	12/08/2022	1	771,772	263.96	24,648			5,477		20,401			(6,179)		2,563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/30/2021	05/02/2023	1	329,989	175.2	12,870			5,392		17,918			(3,182)		1,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/09/2024	1	2,409,669	270.91		74,941		60,529		55,121			(14,475)		15,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/09/2024	1	578,528	270.91		17,383		14,118		13,234			(3,319)		3,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/23/2024	1	1,082,122	270.72		33,979		26,651		24,645			(7,427)		6,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/23/2024	1	2,371,027	270.72		71,467		56,209		54,000			(15,314)		14,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/23/2024	1	184,312	270.72		5,331		4,222		4,198			(1,125)		1,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/12/2022	1	425,280	167.16	15,905			1,597		32,832			(3,938)		957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2020	07/29/2022	1	95,348	167.91	3,537			137		6,665			(879)		134		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/21/2024	1	377,780	178.84		28,107		27,837		28,598			(308)		2,657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/21/2024	1	79,194	178.84		5,859		5,826		5,995			(56)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2021	05/19/2023	1	102,399	270.05	3,652			1,631		1,875			(914)		482		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2021	05/19/2023	1	233,021	270.05	9,544			4,365		4,267			(2,440)		1,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2020	10/17/2022	1	96,746	258.84	2,661			404		3,839			(676)		264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/17/2022	1	390,486	258.84	11,179			1,679		15,497			(2,806)		1,067		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	02/15/2024	1	186,696	180.48		10,100		8,241		10,828			(1,868)		1,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/29/2021	01/30/2023	1	303,989	169.2	11,491			3,367		23,316			(2,845)		1,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2020	10/17/2022	1	195,009	258.84	5,937			886		7,739			(1,480)		533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2020	10/17/2022	1	294,361	258.84	9,041			1,347		11,682			(2,251)		804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/16/2020	10/17/2022	1	4,744,306	258.84	151,818			22,553		188,281			(37,591)		12,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/27/2022	1	557,105	257.55	17,772			2,881		24,469			(4,406)		1,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2020	10/27/2022	1	1,007,976	257.55	29,039			4,713		44,271			(7,210)		2,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2020	10/27/2022	1	1,828,118	257.55	52,738			8,595		80,293			(13,112)		5,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2020	10/27/2022	1	72,568	257.55	1,916			313		3,187			(477)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2020	10/27/2022	1	52,487	257.55	1,565			256		2,305			(392)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/06/2023	1	1,171,256	274.84	36,863			23,588		17,062			(9,216)		6,596		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	10/06/2023	1	502,885	274.84	16,614			10,646		7,326			(4,159)		2,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2021	10/06/2023	1	65,695	274.84	2,388			1,537		957			(599)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2021	05/25/2023	1	3,024,968	272.01	96,496			43,476		47,005			(23,926)		14,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2021	05/25/2023	1	2,055,898	272.01	66,210			29,872		31,947			(16,439)		9,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2021	05/25/2023	1	324,608	272.01	10,657			4,835		5,044			(2,650)		1,541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	12/30/2022	1	76,781	169.58		5,728		3,140		5,480			(2,608)		272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/04/2022	1	168,750	261.1	5,384			946		5,599			(1,352)		498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2020	11/04/2022	1	57,367	261.1	1,982			353		1,903			(505)		169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/14/2022	1	405,132	167.64	15,152			1,561		30,061			(3,757)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	12/16/2022	1	2,248,450	264.03	71,726			16,552		59,661			(17,784)		7,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2020	12/16/2022	1	421,200	264.03	13,624			3,157		11,176			(3,383)		1,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2020	12/16/2022	1	973,668	264.03	31,161			7,231		25,835			(7,747)		3,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2020	12/16/2022	1	303,801	264.03	9,573			2,224		8,061			(2,390)		1,034		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	07/13/2023	1	228,792	176.45	9,106			4,716		12,812			(2,258)		1,164		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/08/2022	1	5,655,561	258.15	180,978			9,460		230,145			(44,811)		9,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2020	08/08/2022	1	101,694	258.15	2,931			155		4,138			(736)		166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/19/2021	08/08/2022	1	168,519	258.15	8,656			619		6,858			(2,928)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113P$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/07/2022	1	1,509,268	167.95	56,748			5,301		108,516			(14,013)		3,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2021	12/29/2023	1	1,068,201	276.17	33,648			25,341		15,949			(8,354)		6,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/29/2023	1	1,516,536	276.17	47,335			35,697		22,644			(11,769)		9,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2020	12/16/2022	1	257,097	264.03	7,994			1,860		6,822			(1,999)		875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2021	12/16/2022	1	67,447	264.03	2,342			567		1,790			(609)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	07/05/2023	1	9,677,058	276.12	308,698			156,469		105,434			(76,227)		48,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	07/05/2023	1	50,844	276.12	1,593			808		554			(395)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	07/05/2023	1	1,884,567	276.12	59,925			30,458		20,533			(14,899)		9,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2021	07/05/2023	1	244,983	276.12	7,639			3,899		2,669			(1,902)		1,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/05/2023	1	322,760	276.12	10,625			5,430		3,517			(2,649)		1,625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2021	03/01/2023	1	131,749	171.71	5,072			1,693		8,601			(1,258)		539		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	02/01/2024	1	91,303	181.47		4,519		3,601		4,848			(922)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2021	07/05/2023	1	93,778	276.12	3,525			1,916		1,022			(937)		472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/08/2024	1	2,397,309	275.5		72,638		67,457		46,583			(5,450)		16,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/08/2024	1	2,243,091	275.5		59,435		55,348		43,586			(4,158)		15,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/08/2024	1	872,647	275.5		24,263		22,625		16,957			(1,666)		5,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/08/2024	1	88,125	275.5		2,351		2,201		1,712			(158)		601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2020	10/28/2022	1	74,460	255.84	2,878			478		3,708			(726)		213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2020	10/28/2022	1	144,000	255.84	5,544			923		7,170			(1,400)		413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	10/28/2022	1	200,750	255.84	9,534			1,630		9,996			(2,465)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2021	10/28/2022	1	221,125	255.84	14,624			3,309		11,011			(5,013)		634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	10/28/2022	1	86,569	255.84		6,771		5,674		4,311			(1,128)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	08/04/2023	1	4,096,056	281.22	130,664			71,614		28,621			(32,398)		21,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2021	08/04/2023	1	1,267,956	281.22	40,579			22,332		8,860			(10,075)		6,637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/08/2024	1	84,809	181.36		4,368		3,522		4,580			(850)		538		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/08/2024	1	68,514	181.36		3,608		2,913		3,700			(698)		435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/26/2024	1	447,477	181		24,343		20,258		25,461			(4,163)		2,883		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/16/2023	1	294,699	176.52	12,289			7,979		18,890			(3,043)		1,677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/16/2024	1	1,007,060	180.3		53,072		43,676		59,114			(9,623)		6,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	02/06/2023	1	269,511	170.72	16,560			5,737		18,451			(4,706)		1,049		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/27/2024	1	449,716	180.04		33,414		33,322		31,183			(137)		3,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2021	02/10/2023	1	3,680,807	268.81	117,418			36,129		66,927			(29,113)		14,450		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W/SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/14/2023	1	573,175	171	21,781			6,831		38,805			(5,386)		2,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2021	02/10/2023	1	1,816,332	268.81	58,245			18,021		33,026			(14,461)		7,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/10/2023	1	608,077	268.81	19,590			6,069		11,057			(4,871)		2,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2021	02/10/2023	1	135,337	268.81	4,511			1,400		2,461			(1,128)		531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2021	08/18/2023	1	579,123	277.86	19,134			11,006		5,883			(4,797)		3,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/18/2023	1	165,749	277.86	5,953			3,429		1,684			(1,495)		883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/09/2022	1	14,487,392	258.15	463,597			24,836		589,543			(114,632)		23,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2020	08/09/2022	1	699,289	258.15	18,908			1,016		28,457			(4,701)		1,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2020	08/09/2022	1	626,836	258.15	17,337			933		25,508			(4,316)		1,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2020	08/09/2022	1	78,071	258.15	2,129			115		3,177			(531)		129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/09/2022	1	107,386	258.15	3,182			173		4,370			(799)		178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/09/2022	1	166,219	258.15	5,376			297		6,764			(1,376)		275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	08/09/2022	1	94,468	258.15	2,642			148		3,844			(683)		156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	1	7,394,254	274.45		221,088		216,236		157,106			(5,142)		51,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/13/2024	1	1,144,159	274.45		31,225		30,582		24,310			(684)		8,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/22/2022	1	1,272,105	255.73	40,707			4,641		63,516			(10,093)		3,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/22/2022	1	192,757	255.73	5,578			637		9,624			(1,385)		462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2020	09/22/2022	1	461,374	255.73	13,314			1,526		23,036			(3,310)		1,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/22/2022	1	588,922	255.73	18,055			2,073		29,405			(4,495)		1,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/22/2022	1	514,744	255.73	17,008			1,955		25,701			(4,252)		1,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO400SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	1,449,161	.3981		87,626		85,687		98,572			(2,055)		10,092		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/20/2022	05/20/2024	1	9,360,387	274.38		283,620		268,795		196,260			(15,908)		64,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/23/2022	05/20/2024	1	319,950	274.38		10,052		9,539		6,708			(525)		2,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/24/2022	05/20/2024	1	1,682,330	274.38		53,773		51,102		35,274			(2,737)		11,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/25/2022	05/20/2024	1	153,435	274.38		4,832		4,598		3,217			(240)		1,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/27/2022	05/20/2024	1	116,701	274.38		3,764		3,607		2,447			(177)		802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/09/2022	05/20/2024	1	86,934	274.38		2,883		2,810		1,823			(85)		598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/16/2021	11/15/2023	1	7,580,692	279.83	240,832			166,297		78,258			(59,795)		44,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/15/2021	11/15/2023	1	2,051,337	279.83	64,822			44,699		21,177			(16,072)		12,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/03/2022	05/22/2024	1	161,280	274.38		5,143		4,971		3,398			(193)		1,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/08/2022	05/22/2024	1	130,250	274.38		4,339		4,211		2,744			(134)		897		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/23/2020	07/22/2022	1	329,293	168.23	12,283			356		22,227			(3,050)		404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2021	07/22/2022	1	119,706	168.23	6,603			413		8,080			(3,536)		147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/11/2020	08/11/2022	1	500,279	168.64	18,810			1,059		33,018			(4,664)		849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/14/2022	01/10/2024	1	63,001	271.82		2,014		1,559		1,313			(463)		390		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/09/2021	07/10/2023	1	10,151,012	276.83	323,817			166,586		104,507			(80,179)		51,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/12/2021	07/10/2023	1	53,682	276.83	1,743			898		553			(433)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/31/2022	11/07/2022	1	173,737	166.06	16,447			7,632		15,299			(8,811)		518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/25/2020	11/25/2022	1	486,826	169.82	18,451			3,741		32,471			(4,575)		1,550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/14/2022	01/12/2024	1	284,083	180.97	13,522			10,474		15,142			(3,102)		1,761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/24/2024	1	360,417	183.53	23,715			22,731		19,967			(1,108)		2,485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/18/2020	09/20/2022	1	977,637	167.55	36,661			4,079		73,518			(9,065)		2,317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/25/2020	09/26/2022	1	330,465	165.89	12,392			1,483		28,486			(3,068)		811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/09/2020	07/08/2022	1	3,308,520	250.63	105,873			1,022		233,610			(26,287)		2,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/10/2020	07/08/2022	1	446,845	250.63	14,352			139		31,551			(3,568)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/24/2022	01/24/2024	1	2,662,158	269.72	83,326			65,470		64,719			(17,921)		16,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/25/2022	01/24/2024	1	3,292,575	269.72	104,862			82,505		80,045			(22,440)		20,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/26/2022	01/24/2024	1	1,512,712	269.72	49,187			38,753		36,775			(10,472)		9,477		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/11/2020	08/05/2022	1	173,837	258.15	4,687			227		7,074			(1,172)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/14/2020	08/05/2022	1	210,900	258.15	5,670			277		8,582			(1,423)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/27/2021	08/25/2023	1	2,260,532	280.34	71,885			41,701		18,282			(17,872)		12,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/30/2021	08/25/2023	1	5,039,247	280.34	167,350			97,216		40,755			(41,780)		27,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/31/2021	08/25/2023	1	266,579	280.34	8,444			4,912		2,156			(2,111)		1,431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/07/2022	02/07/2024	1	98,397	181.62		5,048		4,063		5,215			(989)		624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/02/2021	02/24/2023	1	219,193	172.77	10,454			4,651		13,017			(3,504)		887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/13/2022	05/14/2024	1	436,862	182.27		29,313		27,501		25,862			(1,922)		2,990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/23/2021	12/26/2023	1	179,406	178.46	8,127			6,054		11,105			(2,007)		1,095		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Q$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/29/2020	09/29/2022	1	289,381	166.11	10,852			1,342		24,568			(2,691)		722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/12/2021	07/12/2023	1	186,070	176.62	7,368			3,806		10,271			(1,827)		946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/26/2022	04/26/2024	1	279,177	182.08		18,537		16,910		16,332			(1,648)		1,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/19/2024	1	7,356,272	278.65		226,573		195,139		108,573			(32,191)		48,246		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/19/2024	1	64,690	278.65		2,013		1,736		955			(279)		424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2021	07/10/2023	1	71,147	276.83	2,765			1,467		732			(708)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2021	07/10/2023	1	207,293	276.83	6,829			3,723		2,134			(1,791)		1,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2020	07/05/2022	1	5,688,298	249.39	182,026			999		432,362			(44,948)		3,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2020	07/05/2022	1	2,302,313	249.39	77,732			428		174,997			(19,326)		1,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/05/2022	1	350,365	249.39	12,138			67		26,631			(3,022)		205		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	01/06/2023	1	85,551	170.42	4,734			1,727		5,763			(1,648)		309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2020	11/18/2022	1	377,403	168.93	14,304			2,762		26,909			(3,551)		1,173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2020	09/23/2022	1	88,454	165.89	3,308			384		7,607			(823)		213		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/25/2021	06/27/2023	1	663,692	176.48	26,548			13,164		36,105			(6,564)		3,305		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2021	03/02/2023	1	99,675	171.58	3,828			1,283		6,587			(949)		408		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2020	08/31/2022	1	208,585	168.31	7,801			654		14,434			(1,934)		430		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2020	08/31/2022	1	149,752	168.31	4,742			413		10,363			(1,223)		309		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/07/2024	1	6,093,138	275.5		184,622		171,435		118,397			(13,872)		41,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/07/2024	1	123,062	275.5		3,279		3,070		2,391			(221)		838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/19/2024	1	276,893	278.65		8,297		7,166		4,087			(1,140)		1,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/22/2023	1	112,713	277.84	3,550			2,489		1,393			(882)		666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/22/2023	1	3,018,152	277.84	91,902			64,700		37,302			(22,849)		17,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/22/2023	1	2,327,478	277.84	65,175			45,947		28,766			(16,249)		13,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2021	11/22/2023	1	321,772	277.84	8,837			6,238		3,977			(2,212)		1,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/22/2023	1	176,356	277.84	4,412			3,119		2,180			(1,106)		1,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	11/22/2023	1	66,519	277.84	1,662			1,183		822			(418)		393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2022	05/20/2024	1	279,035	274.38		7,556		7,395		5,851			(171)		1,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/11/2024	1	1,495,364	272.58		46,954		36,054		29,613			(10,935)		9,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/11/2024	1	968,499	272.58		31,445		24,179		19,179			(7,290)		5,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2022	01/11/2024	1	991,875	272.58		31,295		24,196		19,642			(7,222)		6,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2020	08/19/2022	1	495,543	168.34	18,533			1,247		33,846			(4,595)		917		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2020	10/25/2022	1	672,428	167.33	25,351			4,039		53,189			(6,268)		1,904		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/12/2024	1	317,850	181.3		23,489		22,941		20,660			(641)		2,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2021	08/04/2023	1	1,263,442	281.22	37,245			20,526		8,828			(9,260)		6,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2021	08/04/2023	1	299,465	281.22	8,189			4,519		2,092			(2,044)		1,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2021	08/04/2023	1	92,327	281.22	2,574			1,422		645			(643)		483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2021	09/20/2023	1	3,320,261	278.11	105,584			64,685		35,392			(26,179)		18,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2021	09/20/2023	1	1,328,704	278.11	40,753			25,001		14,163			(10,118)		7,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2021	09/20/2023	1	842,652	278.11	26,966			16,566		8,982			(6,705)		4,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2021	09/20/2023	1	170,336	278.11	5,402			3,332		1,816			(1,345)		943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	12/29/2023	1	172,106	276.17		5,191		3,926		2,570			(1,269)		1,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2022	12/29/2023	1	53,486	276.17		1,398		1,063		799			(339)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	11/07/2022	1	4,247,021	260.96	135,905			24,115		143,031			(33,651)		12,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2020	11/07/2022	1	101,575	260.96	3,449			619		3,421			(866)		303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2021	09/28/2023	1	89,593	175.16	3,620			2,257		6,164			(897)		500		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/30/2024	1	419,317	181.01		28,807		26,472		26,375			(2,440)		2,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	04/30/2024	1	74,221	181.01		5,167		4,754		4,669			(418)		503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/16/2020	07/08/2022	1	146,352	250.81	4,791			47		10,231			(1,201)		108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/10/2023	1	431,560	171	16,356			5,067		29,045			(4,067)		1,694		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/06/2022	1	725,447	167.95	27,277			2,514		52,087			(6,745)		1,566		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/13/2022	1	1,717,251	167.16	64,225			6,528		132,572			(15,881)		3,892		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	09/13/2022	1	98,100	167.16	6,092			1,119		7,573			(2,722)		222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/13/2021	08/15/2023	1	334,051	177.15	13,262			7,469		18,673			(3,279)		1,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	12/02/2022	1	2,227,347	263.44	71,052			15,113		61,408			(17,666)		7,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2021	10/19/2023	1	1,662,562	277.4	54,060			35,321		19,943			(13,422)		9,493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/22/2024	1	96,194	182.58		5,839		5,046		5,166			(799)		632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/19/2023	1	966,735	277.4	29,587			19,412		11,596			(7,356)		5,520		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/22/2021	10/19/2023	1	593,820	277.4	18,581			12,207		7,123			(4,626)		3,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/26/2021	10/19/2023	1	77,146	277.4	2,575			1,697		925			(645)		440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2021	10/19/2023	1	53,960	277.4	1,768			1,173		647			(445)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/03/2021	10/19/2023	1	214,804	277.4	7,527			5,014		2,577			(1,905)		1,227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/31/2022	01/31/2024	1	176,860	180.84	8,825			7,019		9,635			(1,813)		1,115		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/27/2022	05/29/2024	1	226,341	183.53	14,984			14,366		12,607			(695)		1,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/15/2022	03/15/2024	1	5,753,231	278.23	177,775			151,926		86,064			(26,022)		37,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2022	03/15/2024	1	2,433,553	278.23	73,559			62,949		36,404			(10,681)		15,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2022	03/15/2024	1	1,517,939	278.23	48,829			41,959		22,707			(7,033)		9,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/15/2024	1	312,272	278.23	9,809			8,441		4,671			(1,401)		2,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/22/2022	03/15/2024	1	105,067	278.23	3,214			2,773		1,572			(444)		687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2022	01/24/2024	1	1,418,651	269.72	43,603			34,497		34,489			(9,236)		8,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	01/24/2024	1	292,083	269.72	8,934			7,078		7,101			(1,883)		1,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/15/2022	01/24/2024	1	126,368	269.72	4,179			3,386		3,072			(797)		792		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/22/2022	01/24/2024	1	190,699	269.72		6,745		5,520		4,636			(1,232)		1,195		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/21/2021	10/20/2023	1	81,072	177.01	3,429			2,252		5,051			(851)		463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/13/2020	07/08/2022	1	1,723,359	250.63	54,664			529		121,684			(13,647)		1,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/15/2020	07/08/2022	1	51,473	250.63	1,731			17		3,634			(433)		38		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/16/2022	05/07/2024	1	93,117	275.5		2,538		2,383		1,809			(158)		634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	65,992	184.83		4,494		4,079		3,194			(432)		443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2022	01/12/2024	1	2,540,519	273.25		79,772		61,363		48,024			(18,468)		15,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/13/2022	01/12/2024	1	1,323,808	273.25		40,260		31,140		25,024			(9,278)		8,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/14/2022	01/12/2024	1	872,757	273.25		25,872		20,039		16,498			(5,935)		5,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/18/2022	01/12/2024	1	884,624	273.25		25,123		19,486		16,722			(5,656)		5,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/21/2022	01/12/2024	1	90,884	273.25		2,465		1,925		1,718			(547)		563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/22/2021	02/22/2023	1	321,281	171.79	12,209			3,958		20,620			(3,027)		1,294		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/30/2020	11/30/2022	1	298,455	169.27	11,282			2,356		21,011			(2,797)		966		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/12/2023	1	65,964	175.3	2,711			1,743		4,578			(672)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2022	01/18/2024	1	1,580,575	271.51		49,472		38,463		34,044			(11,046)		9,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/18/2024	1	2,534,384	271.51		80,182		62,425		54,588			(17,818)		15,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/18/2024	1	1,115,085	271.51		35,238		27,548		24,018			(7,793)		6,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/18/2024	1	715,219	271.51		21,416		16,766		15,405			(4,713)		4,457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2021	12/13/2023	1	145,979	177.41	6,481			4,719		9,518			(1,607)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/09/2022	1	245,615	167.16	9,161			886		18,912			(2,278)		542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/05/2021	02/07/2023	1	7,688,828	266.99	246,042			74,691		164,960			(60,838)		29,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2021	02/07/2023	1	1,846,328	266.99	64,105			19,514		39,612			(15,938)		7,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2021	02/07/2023	1	416,135	266.99	14,620			4,457		8,928			(3,640)		1,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2021	02/07/2023	1	108,436	266.99	3,830			1,174		2,326			(955)		423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	02/07/2023	1	61,200	266.99	2,251			693		1,313			(566)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	08/09/2022	1	63,302	258.15	2,555			163		2,576			(753)		105		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/17/2024	1	576,306	183.2		39,189		36,877		32,273			(2,359)		3,953		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113II/SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/26/2021	02/24/2023	1	71,974	170.69	2,749			904		5,069			(684)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113US9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2020	12/21/2022	1	281,965	169.66	10,630			2,526		19,794			(2,636)		973		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2021	06/16/2023	1	264,532	176.17	10,449			5,044		14,340			(2,594)		1,297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2021	05/19/2023	1	238,403	176.65	8,948			4,655		11,809			(2,595)		1,121		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/23/2023	1	219,596	175.67	8,740			4,286		12,649			(2,167)		1,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2020	09/22/2022	1	145,395	255.73	4,992			575		7,259			(1,250)		349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2020	09/22/2022	1	62,555	255.73	2,133			247		3,123			(535)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2020	09/22/2022	1	51,093	255.73	1,704			198		2,551			(430)		123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2021	09/07/2023	1	67,148	176.14	2,659			1,582		4,152			(659)		366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSII	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	10/14/2022	1	129,718	167.41		11,088		4,584		10,060			(6,497)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	11/16/2023	1	97,305	178.27		4,689		3,473		4,963			(1,219)		572		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2021	11/09/2023	1	155,923	178.17	6,596			4,500		9,137			(1,635)		910		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/17/2023	1	249,469	176.52	10,428			6,775		16,016			(2,578)		1,421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/29/2021	01/27/2023	1	172,560	169.2	6,523			1,892		13,184			(1,622)		656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/07/2023	1	5,754,425	276.83	182,991			93,770		58,668			(45,496)		29,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/07/2024	1	459,439	182.29		31,518		29,266		26,923			(2,368)		3,129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2021	03/15/2023	1	150,000	174.62	5,790			2,044		7,815			(1,436)		631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	07/07/2023	1	935,512	276.83	30,347			15,572		9,538			(7,576)		4,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2021	07/07/2023	1	123,121	276.83	3,914			2,022		1,255			(981)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2021	08/04/2023	1	151,286	176.4	5,976			3,289		8,805			(1,484)		792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2020	09/19/2022	1	662,087	167.55	24,762			2,725		49,723			(6,131)		1,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	05/10/2023	1	6,300,440	273.11	200,984			86,412		86,335			(49,833)		29,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2021	06/30/2023	1	4,511,247	274.76	143,458			71,729		55,629			(35,570)		22,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2021	06/30/2023	1	2,163,980	274.76	69,780			35,083		26,684			(17,325)		10,820		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	06/30/2023	1	803,280	274.76	27,394			13,792		9,905			(6,811)		4,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	06/30/2023	1	527,574	274.76	17,704			8,925		6,506			(4,426)		2,638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113T$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	12/08/2022	1	207,974	170.74	7,882			1,732		13,019			(1,954)		691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/29/2023	1	865,978	276.16	27,278			20,459		13,017			(6,764)		5,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2021	12/29/2023	1	2,295,693	276.16	72,323			54,467		34,507			(17,957)		14,052		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	1	306,595	179.36		22,014		22,014		22,130					2,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/29/2024	1	311,470	181.01		21,398		19,661		19,560			(1,815)		2,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2021	08/04/2023	1	116,348	175.99	4,572			2,506		6,993			(1,134)		609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/29/2023	1	1,682,913	276.16	52,592			39,662		25,296			(13,076)		10,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2021	07/07/2023	1	190,609	276.83	6,541			3,413		1,943			(1,656)		962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2020	07/01/2022	1	4,531,651	249.39	145,013			344,900		(36,005)					1,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2020	07/01/2022	1	1,063,877	249.39	35,407			80,971		(8,840)					278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2020	07/01/2022	1	542,223	249.39	18,263			41,268		(4,566)					142		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/13/2020	07/01/2022	1	50,496	249.39	1,715					3,843			(432)		13		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/30/2020	07/01/2022	1	75,584	249.39	3,422					5,753			(884)		20		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/29/2022	05/01/2024	1	230,009	181.01		15,825		14,544		14,491			(1,339)		1,559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/25/2020	11/01/2022	1	93,057	164.58	5,179			909		9,064			(1,328)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113US0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/11/2020	12/13/2022	1	1,226,809	170.77	46,251			10,483		77,289			(11,436)		4,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/22/2021	10/23/2023	1	426,566	177.17	18,257			12,029		26,490			(4,521)		2,446		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/21/2020	09/21/2022	1	174,784	166.47	6,537			736		14,350			(1,621)		417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113USA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/21/2020	12/09/2022	1	52,795	170.77	1,805			406		3,302			(455)		176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/02/2021	06/30/2023	1	127,090	176.86	5,033			2,534		6,683			(1,251)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/10/2021	08/10/2023	1	159,193	176.56	6,336			3,525		9,233			(1,571)		839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/16/2022	05/06/2024	1	72,901	275.5		1,987		1,866		1,417			(124)		496		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/08/2021	03/08/2023	1	308,937	173.92	11,925			4,095		16,866			(2,957)		1,281		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2020	07/01/2022	1	290,265	167.22	10,856					21,102			(2,692)		76		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/15/2021	01/18/2023	1	7,574,041	265.71	242,369			66,918		178,190			(59,848)		28,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2021	01/18/2023	1	1,018,091	265.71	33,948			9,399		23,952			(8,440)		3,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2021	01/18/2023	1	437,832	265.71	14,632			4,068		10,301			(3,643)		1,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/22/2021	01/18/2023	1	63,492	265.71	2,067			575		1,494			(515)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2021	06/30/2023	1	92,938	274.76	3,169			1,600		1,146			(793)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	06/30/2023	1	96,359	274.76	3,475			1,767		1,188			(876)		482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2021	05/10/2023	1	3,446,081	273.11	99,934			43,025		47,222			(24,812)		15,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2021	05/10/2023	1	1,288,410	273.11	34,013			14,664		17,655			(8,457)		5,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2021	05/10/2023	1	56,419	273.11	1,425			617		773			(355)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2021	05/10/2023	1	222,440	273.11	6,524			2,832		3,048			(1,633)		1,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2021	05/10/2023	1	125,666	273.11	3,704			1,610		1,722			(929)		583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/30/2024	1	60,839	181.01		4,336		3,995		3,827			(345)		412		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2020	08/30/2022	1	1,192,449	168.54	44,836			3,695		80,729			(11,087)		2,437		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/09/2023	1	3,461,013	275.42	110,406			52,306		39,217			(27,450)		16,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2021	06/09/2023	1	3,582,338	275.42	114,068			54,115		40,592			(28,478)		17,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2021	06/09/2023	1	143,807	275.42	4,506			2,141		1,629			(1,127)		698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2021	06/09/2023	1	86,943	275.42	2,437			1,164		985			(611)		422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	06/09/2023	1	114,136	275.42	3,452			1,670		1,293			(879)		554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2020	12/02/2022	1	3,277,953	263.44	105,391			22,448		90,373			(26,311)		10,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	12/02/2022	1	921,066	263.44	30,173			6,436		25,394			(7,543)		3,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2020	12/02/2022	1	144,684	263.44	4,729			1,010		3,989			(1,184)		471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2020	12/02/2022	1	51,007	263.44	1,684			362		1,406			(423)		166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2022	06/07/2024	1	234,962	182.09		16,565		16,154		14,474			(477)		1,636		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2021	02/10/2023	1	158,186	171.15	5,995			1,845		10,551			(1,486)		621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2020	12/02/2022	1	352,847	263.44	11,532			2,480		9,728			(2,907)		1,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2021	01/18/2023	1	103,247	265.71	3,474			970		2,429			(871)		384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/29/2021	01/18/2023	1	51,707	265.71	1,413			397		1,216			(356)		192		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2021	01/18/2023	1	143,053	265.71	6,148			2,000		3,366			(1,789)		532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2021	01/18/2023	1	153,389	265.71	6,252			2,043		3,609			(1,834)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/13/2023	1	3,383,128	278.04	107,245			69,472		38,092			(26,664)		19,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2021	10/13/2023	1	1,120,966	278.04	33,664			21,837		12,621			(8,404)		6,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2021	10/13/2023	1	1,804,917	278.04	55,113			35,801		20,322			(13,778)		10,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/18/2024	1	301,717	271.51		8,534		6,690		6,499			(1,851)		1,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/18/2024	1	182,005	271.51		5,436		4,310		3,920			(1,131)		1,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	01/18/2024	1	133,326	271.51		3,987		3,224		2,872			(767)		831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2020	07/08/2022	1	137,060	166.76	5,112			49		10,430			(1,269)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2020	12/12/2022	1	158,710	170.77	5,983			1,350		9,983			(1,482)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/25/2021	06/23/2023	1	111,149	176.48	4,435			2,187		5,991			(1,103)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2022	04/05/2024	1	169,255	183.94		10,968		9,702		8,530			(1,277)		1,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/13/2023	1	15,232,402	275.42	485,914			231,610		174,124			(120,151)		74,367		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2021	06/13/2023	1	1,786,720	275.42	56,114			26,820		20,424			(13,951)		8,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/13/2023	1	55,096	275.42	1,654			792		630			(412)		269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/21/2023	1	4,345,169	279.43	138,176			73,478		35,297			(34,354)		22,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/21/2023	1	2,824,676	279.43	91,688			48,824		22,946			(22,890)		14,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/21/2023	1	194,455	279.43	6,201			3,306		1,580			(1,550)		1,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/21/2023	1	83,517	279.43	2,881			1,545		678			(722)		429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	12/29/2023	1	206,267	276.16		5,393		4,101		3,100			(1,307)		1,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	12/29/2023	1	253,202	276.16		6,501		4,999		3,806			(1,527)		1,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023	1	4,689,195	276.16	148,179			110,372		70,015			(36,590)		28,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/26/2023	1	65,054	276.16	2,125			1,587		971			(528)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/26/2023	1	76,103	276.16	2,511			1,878		1,136			(624)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/26/2023	1	1,393,697	276.16	43,806			32,809		20,810			(10,906)		8,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	12/26/2023	1	84,738	276.16		2,071		1,577		1,265			(495)		517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	11/17/2023	1	84,081	280.08	2,110			1,504		851			(539)		495		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/17/2023	1	94,413	280.08	2,326			1,635		956			(584)		555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/17/2023	1	665,494	280.08	18,557			12,972		6,737			(4,639)		3,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/17/2023	1	1,907,090	280.08	56,719			39,539		19,306			(14,160)		11,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/17/2023	1	2,584,079	280.08	82,666			57,547		26,160			(20,553)		15,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2021	11/17/2023	1	4,389,405	280.08	138,705			96,424		44,436			(34,438)		25,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/26/2024	1	3,640,506	270.6		109,579		109,128		97,511			(897)		25,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/13/2020	08/12/2022	1	5,602,047	255.47	178,705			10,353		283,471			(44,370)		9,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2020	08/12/2022	1	775,110	255.47	24,485			1,420		39,222			(6,088)		1,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2020	08/12/2022	1	875,086	255.47	29,527			1,715		44,281			(7,371)		1,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	12/05/2022	1	4,991,286	263.44	159,222			34,385		138,429			(39,424)		16,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2020	12/05/2022	1	485,574	263.44	15,925			3,449		13,467			(3,965)		1,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	12/05/2022	1	74,367	263.44	3,210			771		2,063			(886)		245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2020	08/12/2022	1	274,114	255.47	9,496			552		13,871			(2,374)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/29/2021	01/31/2023	1	336,355	169.2	12,748			3,747		25,832			(3,152)		1,291		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/29/2024	1	102,001	180.49		5,090		4,040		5,669			(1,065)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	12/01/2022	1	1,970,870	263.12	62,871			13,213		55,914			(15,589)		6,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2020	12/01/2022	1	1,264,258	263.12	40,217			8,464		35,867			(9,985)		4,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	12/01/2022	1	893,496	263.12	28,966			6,121		25,349			(7,202)		2,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2020	12/01/2022	1	85,837	263.12	2,855			607		2,435			(716)		279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2021	05/25/2023	1	122,787	176.7	4,764			2,146		6,127			(1,181)		583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2021	12/15/2022	1	148,090	170.42	8,107			2,724		9,630			(2,941)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/26/2024	1	333,716	183.4		20,924		18,222		17,120			(2,773)		2,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	12/01/2023	1	3,426,729	273.98	107,942			77,123		58,142			(26,800)		20,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	12/01/2023	1	1,750,513	273.98	38,655			27,657		29,701			(9,611)		10,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	12/01/2023	1	1,823,294	273.98	59,961			42,960		30,936			(14,970)		10,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2021	12/01/2023	1	493,037	273.98	18,014			12,924		8,365			(4,503)		2,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2021	12/01/2023	1	187,471	273.98	6,528			4,710		3,181			(1,636)		1,118		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/05/2021	02/03/2023	1	2,413,906	266.99	77,004			23,080		51,548			(19,145)		9,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2021	02/03/2023	1	586,366	266.99	19,985			5,998		12,522			(4,989)		2,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2021	02/03/2023	1	637,916	266.99	22,101			6,643		13,622			(5,525)		2,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2021	02/03/2023	1	369,636	266.99	12,972			3,904		7,893			(3,248)		1,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2021	02/03/2023	1	77,422	266.99	2,732			827		1,653			(685)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/03/2023	1	276,285	266.99	9,789			2,967		5,900			(2,458)		1,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2021	02/03/2023	1	103,021	266.99	3,774			1,145		2,200			(953)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	12/02/2022	1	108,480	263.44	3,554			766		2,991			(898)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2020	12/09/2022	1	6,301,072	263.94	201,004			44,637		167,195			(49,906)		20,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2020	12/09/2022	1	1,207,398	263.94	38,884			8,647		32,038			(9,668)		4,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2020	12/09/2022	1	527,063	263.94	16,794			3,740		13,985			(4,193)		1,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	12/09/2022	1	171,510	263.94	5,543			1,236		4,551			(1,386)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2020	12/09/2022	1	2,026,861	263.94	64,968			14,588		53,781			(16,309)		6,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2020	12/09/2022	1	54,416	263.94	1,851			421		1,444			(472)		181		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2021	09/20/2023	1	67,761	278.11	2,108			1,306		722			(528)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2021	09/20/2023	1	111,046	278.11	3,258			2,030		1,184			(819)		614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/09/2023	1	5,385,013	274.84	171,243			109,681		78,983			(42,401)		30,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/09/2023	1	568,022	274.84	17,919			11,493		8,331			(4,461)		3,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/09/2023	1	96,246	274.84	3,355			2,185		1,412			(846)		544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	10/09/2023	1	127,256	274.84	2,811			2,129		1,866			(684)		719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/24/2024	1	480,121	182.85	31,544			30,027		27,145			(1,556)		3,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2021	11/22/2023	1	54,042	277.84	1,472			1,062		668			(376)		319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2020	09/02/2022	1	98,867	258.6	3,154			274		3,911			(783)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/04/2020	09/02/2022	1	90,920	258.6	2,658			232		3,597			(661)		190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	09/02/2022	1	507,190	258.6	14,003			1,222		20,063			(3,501)		1,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2020	09/02/2022	1	1,543,395	258.6	43,627			3,812		61,053			(10,922)		3,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/02/2022	1	436,527	258.6	12,913			1,136		17,268			(3,255)		914		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/09/2024	1	143,435	181.61	7,387			5,966		7,631			(1,427)		911		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/08/2024	1	139,501	275.5		4,112		3,909		2,711			(207)		951		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/27/2023	1	100,000	170.69	3,830			1,270		7,072			(948)		407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	02/27/2023	1	87,081	170.69		5,913		3,635		6,159			(2,299)		355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/08/2024	1	112,496	275.5		3,499		3,384		2,186			(120)		767		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	1	693,535	175.78	26,979			10,762		34,544			(6,680)		3,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2020	12/09/2022	1	144,531	170.86	5,478			1,211		8,975			(1,358)		481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	03/14/2023	1	7,956,409	268.22	253,809			89,252		158,991			(62,759)		33,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/14/2023	1	2,070,954	268.22	66,866			23,578		41,383			(16,625)		8,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/14/2023	1	61,113	268.22	1,875			665		1,221			(468)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/17/2023	1	4,470,399	265.71	143,053			39,354		105,172			(35,372)		16,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/17/2023	1	382,482	265.71	12,754			3,518		8,998			(3,175)		1,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2021	01/17/2023	1	162,020	265.71	5,604			1,557		3,812			(1,405)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130SB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2020	08/10/2022	1	214,928	168.79	8,060			443		13,970			(1,998)		360		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2021	09/29/2023	1	142,482	174.53	5,756			3,613		10,244			(1,429)		796		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/20/2024	1	112,260	177.92		8,815		8,730		8,724			(97)		789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/19/2024	1	2,158,007	271.71		67,546		52,825		45,834			(14,917)		13,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	164,335	271.71		4,869		3,813		3,490			(1,070)		1,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/15/2024	1	91,887	182.27		6,175		5,794		5,449			(404)		629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/19/2024	1	1,433,433	271.71		40,200		31,526		30,445			(8,705)		8,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/19/2024	1	158,140	271.71		4,499		3,533		3,359			(969)		986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/19/2024	1	949,941	271.71		27,585		21,693		20,176			(5,914)		5,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2022	02/09/2024	1	1,408,929	270.91		44,102		35,867		32,229			(8,273)		8,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	02/09/2024	1	330,702	270.91		10,327		8,411		7,565			(1,926)		2,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	02/09/2024	1	480,366	270.91		22,980		19,221		10,988			(3,835)		3,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2021	04/21/2023	1	355,543	174.75	13,795			5,594		19,662			(3,425)		1,598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/22/2024	1	109,602	182.77		6,642		5,772		5,820			(893)		721		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113II/$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/08/2021	02/08/2023	1	200,000	171.15	7,580			2,311		13,300			(1,879)		782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113II/$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/19/2021	02/08/2023	1	204,290	171.15	9,489			3,715		13,585			(3,019)		798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/27/2022	01/19/2024	1	106,026	271.71		2,911		2,299		2,252			(621)		661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/02/2022	01/19/2024	1	90,585	271.71		2,904		2,306		1,924			(600)		565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	01/19/2024	1	97,505	271.71		2,792		2,230		2,071			(571)		608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/25/2022	01/19/2024	1	100,886	271.71		3,594		3,225		2,143			(374)		629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/23/2021	12/22/2023	1	3,122,822	276.16	98,369			73,132		46,315			(24,424)		18,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/27/2021	12/22/2023	1	3,068,247	276.16	99,995			74,547		45,506			(24,964)		18,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/28/2021	12/22/2023	1	73,883	276.16	2,435			1,818		1,096			(609)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/28/2022	12/16/2022	1	122,287	170.24	8,598			4,542		8,090			(4,086)		416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/05/2021	11/06/2023	1	344,296	178.05	14,495			9,829		19,969			(3,589)		2,003		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/16/2021	04/14/2023	1	52,923	175.78	2,059			816		2,620			(512)		235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/23/2022	02/23/2024	1	214,626	179.46		11,568		9,566		13,457			(2,013)		1,379		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/11/2023	1	283,879	177.5	12,661			9,195		18,367			(3,135)		1,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/12/2023	1	6,231,193	275.42	198,775			94,603		71,230			(49,218)		30,378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2021	01/12/2023	1	144,051	170.53	5,488			1,470		9,479			(1,361)		528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	1	3,904,837	278.65	120,269			103,560		57,242			(17,111)		25,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/18/2024	1	3,043,746	278.65	94,705			81,661		44,619			(13,139)		19,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/18/2024	1	668,291	278.65	20,002			17,271		9,797			(2,751)		4,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/18/2024	1	1,556,771	278.65	49,277			43,022		22,821			(6,305)		10,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2022	03/18/2024	1	294,139	278.65	8,698			7,658		4,312			(1,049)		1,928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2021	12/15/2023	1	105,708	177.96	4,725			3,453		6,660			(1,172)		639		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/09/2023	1	583,912	177.65	22,714			9,735		25,660			(5,616)		2,704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	04/06/2023	1	119,065	175.17	5,546			3,574		6,158			(1,976)		521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2020	10/28/2022	1	63,429	164.58	2,385			392		6,153			(593)		182		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	05/10/2023	1	282,339	177.83	10,983			4,722		12,232			(2,723)		1,309		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	10/27/2022	1	50,413	257.55	1,934			319		2,214			(486)		144		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/16/2020	10/18/2022	1	613,397	167.41	23,125			3,462		47,845			(5,718)		1,684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/06/2023	1	134,173	176.2	6,206			4,050		8,673			(1,582)		756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2021	06/02/2023	1	5,665,797	272.68	180,739			83,763		83,304			(44,875)		27,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/22/2023	1	570,462	276.16	17,889			13,373		8,461			(4,478)		3,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2021	12/22/2023	1	69,599	276.16	2,185			1,640		1,032			(548)		423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/22/2023	1	111,893	276.16	3,485			2,619		1,660			(875)		680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	12/22/2023	1	597,639	276.16		17,962		13,541		8,864			(4,434)		3,635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113P$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2020	08/29/2022	1	802,032	168.54	30,156			2,447		54,217			(7,467)		1,626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/08/2022	1	320,981	167.24	11,973			115		23,432			(2,969)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2021	04/26/2023	1	1,063,969	174.91	41,388			16,999		58,254			(10,262)		4,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/04/2021	06/02/2023	1	788,500	272.68	26,661			12,373		11,593			(6,629)		3,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2021	06/02/2023	1	1,495,165	272.68	50,555			23,494		21,983			(12,621)		7,183		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	06/02/2023	1	110,232	272.68	3,808			1,772		1,621			(952)		530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2020	12/15/2022	1	1,676,376	264.23	53,476			12,267		43,583			(13,259)		5,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	12/15/2022	1	1,401,377	264.23	44,232			10,161		36,433			(10,982)		4,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2020	12/15/2022	1	1,059,797	264.23	33,892			7,818		27,553			(8,426)		3,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2020	12/15/2022	1	338,076	264.23	10,696			2,471		8,789			(2,663)		1,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/26/2024	1	161,409	270.6		4,897		4,884		4,323			(20)		1,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/26/2024	1	426,325	270.6		12,998		12,980		11,419			(36)		3,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/26/2024	1	2,120,953	270.6		63,566		63,566		56,810			(87)		14,967		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/13/2023	1	220,674	171	8,364			2,615		14,918			(2,071)		872		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/12/2021	02/15/2023	1	278,719	171	10,591			3,332		18,898			(2,615)		1,106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2020	09/27/2022	1	1,122,831	165.89	42,106			5,090		96,788			(10,412)		2,772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	11/03/2022	1	77,968	165.66		7,563		3,450		7,043			(4,111)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2020	12/15/2022	1	144,237	264.23	4,493			1,039		3,750			(1,123)		489		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/09/2022	1	111,931	168.03	4,253			765		8,507			(1,055)		337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2020	12/20/2022	1	500,000	170.18	18,900			4,465		33,550			(4,673)		1,721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	12/20/2022	1	54,143	170.18		3,834		2,048		3,633			(1,799)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024	1	106,801	180.98		5,020		3,861		5,682			(1,162)		662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023	1	3,904,192	280.91	124,544			73,905		30,794			(30,754)		21,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/06/2023	1	1,764,078	280.91	53,190			31,650		13,914			(13,224)		9,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2020	08/12/2022	1	280,695	255.47	9,394			547		14,204			(2,352)		482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2020	08/12/2022	1	391,419	255.47	13,207			773		19,806			(3,311)		672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2020	08/12/2022	1	119,615	255.47	4,078			240		6,053			(1,029)		205		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023	1	259,056	175.43	10,077			4,042		13,375			(2,499)		1,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113O$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/23/2022	1	934,453	168.2	35,135			2,558		64,851			(8,688)		1,797		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2023	1	151,401	177.66	6,541			4,384		8,978			(1,622)		876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	08/12/2022	1	69,230	255.47	2,856			170		3,503			(729)		119		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/05/2023	1	241,055	177.65	9,353			3,979		10,491			(2,325)		1,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/15/2021	01/13/2023	1	4,222,682	265.71	134,704			36,517		98,922			(33,491)		15,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2021	01/13/2023	1	499,584	265.71	16,038			4,354		11,703			(4,009)		1,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2021	01/13/2023	1	384,653	265.71	12,797			3,479		9,011			(3,204)		1,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2021	01/13/2023	1	829,811	265.71	27,826			7,628		19,439			(7,024)		3,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2021	01/13/2023	1	72,850	265.71	2,248			622		1,707			(572)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	01/13/2023	1	92,178	265.71	4,177			1,392		2,159			(1,281)		339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2021	12/01/2023	1	64,672	273.98	2,103			1,537		1,097			(535)		386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/01/2023	1	158,487	273.98	5,524			4,088		2,689			(1,424)		945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2020	11/30/2022	1	3,662,079	263.1	116,820			24,391		103,894			(28,965)		11,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	11/30/2022	1	1,353,543	263.1	43,214			9,035		38,400			(10,729)		4,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2020	11/30/2022	1	1,161,852	263.1	37,006			7,748		32,962			(9,201)		3,761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A5S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/22/2023	1	81,683	178.46	3,684			2,739		5,023			(915)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/08/2022	1	235,982	168.53	8,826			461		15,693			(2,185)		386		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/05/2021	02/06/2023	1	3,893,795	266.99	124,212			37,588		83,540			(30,756)		15,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	03/22/2023	1	1,974,411	266.96	62,984			22,840		44,335			(15,617)		8,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2021	03/22/2023	1	4,440,738	266.96	133,909			48,627		99,715			(33,248)		18,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2021	03/22/2023	1	801,196	266.96	23,770			8,643		17,991			(5,910)		3,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2021	03/22/2023	1	52,794	266.96	1,566			572		1,185			(390)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/26/2021	03/22/2023	1	97,771	266.96	3,135			1,146		2,195			(782)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2021	03/22/2023	1	486,891	266.96	15,685			5,743		10,933			(3,927)		2,074		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/31/2024	1	221,597	183.15		15,135		14,613		12,675			(581)		1,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/25/2024	1	57,015	183.4		3,659		3,221		2,932			(442)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	03/30/2023	1	73,153	175.02		3,423		2,186		3,783			(1,240)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	07/03/2023	1	8,301,443	276.12	263,986			133,447		90,446			(65,364)		41,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024	1	7,465,069	270.72		233,657		183,197		170,016			(51,142)		46,685		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/06/2024	1	149,242	182.29		10,223		9,492		8,731			(769)		1,016		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/08/2024	1	207,080	182.29		14,226		13,212		12,156			(1,067)		1,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/15/2024	1	71,666	278.23		2,313		2,018		1,072			(297)		469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	03/15/2024	1	547,370	278.23		17,214		15,431		8,188			(1,803)		3,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	11/08/2022	1	6,732,920	260.96	215,453			38,474		226,751			(53,275)		20,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2020	11/08/2022	1	1,859,487	260.96	54,013			9,672		62,624			(13,429)		5,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2020	11/08/2022	1	197,870	260.96	6,021			1,080		6,664			(1,499)		593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2020	11/08/2022	1	68,478	260.96	2,154			388		2,306			(537)		205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2020	11/08/2022	1	125,878	260.96	4,274			772		4,239			(1,071)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2021	03/22/2023	1	209,431	266.96	6,629			2,434		4,703			(1,664)		892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	03/22/2023	1	53,162	266.96	1,906			720		1,194			(492)		226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	05/03/2024	1	4,707,736	275.64		142,174		131,237		90,535			(11,101)		31,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2022	05/03/2024	1	1,778,693	275.64		54,656		50,661		34,206			(4,199)		12,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/03/2024	1	2,362,463	275.64		70,881		65,790		45,433			(5,355)		16,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/03/2024	1	377,068	275.64		9,877		9,193		7,251			(696)		2,560		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/03/2024	1	56,415	275.64		1,709		1,648		1,085			(68)		383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2020	11/08/2022	1	89,532	260.96	3,098			560		3,015			(778)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2020	11/08/2022	1	504,001	260.96	16,571			3,000		16,974			(4,166)		1,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2021	09/22/2023	1	2,391,555	278.27	76,051			46,801		25,253			(18,857)		13,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2021	09/22/2023	1	1,381,555	278.27	43,492			26,875		14,588			(10,798)		7,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2021	09/22/2023	1	2,050,119	278.27	66,307			41,030		21,648			(16,486)		11,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2021	09/22/2023	1	993,215	278.27	33,087			20,502		10,488			(8,260)		5,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2021	09/22/2023	1	83,700	278.27	2,584			1,603		884			(646)		464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z8Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/30/2021	05/01/2023	1	221,080	175.2	8,622			3,605		11,983			(2,135)		1,010		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113US0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2020	12/30/2022	1	660,383	169.82	24,830			6,242		46,359			(6,165)		2,338		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	12/14/2022	1	204,160	170.05		14,551		7,644		13,690			(6,957)		690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	04/03/2023	1	142,435	175.11	5,555			2,106		7,343			(1,374)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/16/2021	04/18/2023	1	670,594	175.78	26,153			10,454		33,468			(6,467)		2,999		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2020	07/28/2022	1	281,582	168.13	10,531			391		19,260			(2,611)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/05/2021	02/07/2023	1	500,000	170.72	18,950			5,753		34,400			(4,686)		1,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	12/26/2023	1	79,025	276.16		1,634		1,280		1,180			(359)		482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2021	09/13/2023	1	5,410,780	280.83	172,063			103,758		43,759			(42,662)		29,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2021	09/13/2023	1	2,702,960	280.83	87,779			53,005		21,860			(21,794)		14,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2021	09/13/2023	1	1,511,614	280.83	49,736			30,074		12,225			(12,366)		8,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2021	09/13/2023	1	1,501,327	280.83	46,671			28,338		12,142			(11,620)		8,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2021	09/13/2023	1	146,740	280.83	4,003			2,454		1,187			(1,006)		806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/16/2024	1	376,131	182.67		25,050		23,538		21,778			(1,542)		2,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2021	01/06/2023	1	91,198	264.2	2,982			780		2,426			(745)		329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2021	01/06/2023	1	51,378	264.2	1,785			472		1,367			(451)		185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2021	04/06/2023	1	223,479	175.07	8,961			3,840		11,607			(2,484)		979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/03/2023	1	245,188	178.05	10,298			6,970		14,172			(2,560)		1,422		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/08/2023	1	252,546	177.65	9,824			4,203		11,073			(2,432)		1,167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	07/05/2023	1	501,235	176.86	19,949			10,112		26,609			(4,926)		2,523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	02/17/2023	1	254,922	171.58	11,455			3,807		16,551			(2,975)		1,016		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2020	11/02/2022	1	170,866	165.45	6,442			1,097		15,703			(1,597)		500		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/16/2020	10/17/2022	1	416,215	167.41	15,691			2,331		32,423			(3,885)		1,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	11/11/2022	1	147,501	168.3		11,718		5,507		10,964			(6,247)		447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/28/2024	1	566,487	183.8		35,859		31,327		28,438			(4,568)		3,742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2021	09/13/2023	1	157,533	175.87	6,254			3,771		10,114			(1,551)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/05/2023	1	50,910	176.06	2,322			1,510		3,320			(589)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/28/2023	1	8,317,989	280.34	264,512			153,905		68,103			(65,495)		44,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2021	02/03/2023	1	219,635	266.99	7,823			2,398		4,690			(1,994)		849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2021	02/03/2023	1	108,113	266.99	3,523			1,091		2,309			(907)		418		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/05/2021	02/03/2023	1	75,054	266.99	2,269			707		1,603			(587)		290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/01/2021	11/01/2023	1	2,969,088	278.93	93,823			62,892		31,945			(23,263)		17,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/02/2021	11/01/2023	1	2,921,625	278.93	95,109			63,842		31,435			(23,614)		16,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/03/2021	11/01/2023	1	2,732,995	278.93	88,968			59,802		29,405			(22,120)		15,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/04/2021	11/01/2023	1	883,427	278.93	30,215			20,394		9,505			(7,523)		5,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/13/2021	07/11/2023	1	2,446,444	276.83	78,742			40,672		25,187			(19,577)		12,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/14/2021	07/11/2023	1	168,302	276.83	5,447			2,818		1,733			(1,356)		854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/01/2020	09/30/2022	1	268,680	166.25	10,075			1,265		22,569			(2,502)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/26/2021	02/28/2023	1	399,979	170.69	15,319			5,092		28,328			(3,788)		1,632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/01/2021	03/31/2023	1	585,156	175.11	22,821			8,593		29,990			(5,666)		2,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/28/2020	08/26/2022	1	127,349	168.54	4,776			369		8,596			(1,187)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/20/2021	08/21/2023	1	544,142	176.4	21,657			12,392		32,485			(5,362)		2,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/11/2021	11/09/2023	1	1,733,738	280.59	50,543			34,626		16,511			(12,566)		10,115		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/16/2021	11/09/2023	1	308,091	280.59	9,366			6,443		2,934			(2,345)		1,798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/05/2021	11/07/2023	1	104,145	178.05	4,385			2,975		6,051			(1,084)		606		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2021	12/20/2023	1	53,947	177.79	2,401			1,771		3,463			(595)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/20/2020	09/16/2022	1	325,547	167.93	10,837			1,202		23,593			(2,818)		752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2022	05/09/2024	1	344,697	181.49		23,198		21,575		21,268			(1,650)		2,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/23/2022	05/09/2024	1	77,868	181.49		5,389		5,110		4,804			(286)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/10/2020	12/09/2022	1	261,435	170.8	9,882			2,195		16,314			(2,454)		871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/27/2021	09/27/2023	1	245,931	175.77	9,936			6,182		16,207			(2,463)		1,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/26/2020	08/26/2022	1	2,474,033	257.43	78,922			6,071		107,852			(19,568)		4,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/27/2020	08/26/2022	1	703,090	257.43	21,850			1,688		30,650			(5,425)		1,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/28/2020	08/26/2022	1	1,763,867	257.43	56,939			4,404		76,893			(14,157)		3,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/31/2020	08/26/2022	1	179,953	257.43	5,879			455		7,845			(1,468)		356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/02/2020	08/26/2022	1	116,036	257.43	4,327			336		5,058			(1,083)		229		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	11/01/2023	1	411,442	278.93	14,589			9,860		4,427			(3,637)		2,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/05/2022	11/01/2023	1	56,566	278.93		1,507		1,283		609			(225)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/15/2020	09/15/2022	1	1,029,854	257.57	32,955			3,440		44,586			(8,171)		2,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/16/2020	09/15/2022	1	352,498	257.57	11,126			1,163		15,261			(2,763)		810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/17/2020	09/15/2022	1	163,306	257.57	4,907			515		7,070			(1,220)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/18/2020	09/15/2022	1	1,380,178	257.57	40,296			4,236		59,753			(10,032)		3,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/21/2020	09/15/2022	1	120,251	257.57	3,385			356		5,206			(846)		276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/31/2020	08/02/2022	1	1,173,622	167.91	43,659			1,919		82,271			(10,795)		1,764		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/13/2021	08/11/2023	1	143,979	177.15	5,702			3,197		7,991			(1,418)		760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/24/2022	06/26/2024	1	227,573	179.85		16,704		16,635		13,131			(137)		1,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/05/2021	04/05/2023	1	4,954,110	269.08	158,036			60,349		93,791			(39,184)		21,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/06/2021	04/05/2023	1	2,896,047	269.08	90,624			34,654		54,828			(22,501)		12,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/07/2021	04/05/2023	1	742,373	269.08	23,231			8,895		14,055			(5,776)		3,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2021	04/05/2023	1	277,280	269.08	8,873			3,412		5,249			(2,209)		1,212		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/07/2021	09/07/2023	1	3,292,985	279.38	104,717			62,284		30,372			(25,964)		17,954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS/	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/09/2024	1	412,047	184.97		26,989		24,023		19,449			(3,060)		2,747		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2020	08/25/2022	1	482,899	168.4	18,157			1,372		32,982			(4,502)		946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/29/2021	10/27/2023	1	67,135	177.66	2,887			1,926		4,035			(718)		387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2021	09/07/2023	1	2,058,687	279.38	67,277			40,070		18,988			(16,704)		11,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/09/2021	09/07/2023	1	2,009,290	279.38	68,252			40,819		18,532			(16,969)		10,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/10/2021	09/07/2023	1	577,931	279.38	19,176			11,485		5,330			(4,774)		3,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/28/2022	01/26/2024	1	67,084	180.49		3,334		2,643		3,715			(701)		421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/14/2021	12/08/2023	1	913,327	276.13	27,586			20,059		13,272			(6,896)		5,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/10/2021	12/08/2023	1	748,286	276.13	24,010			17,411		10,873			(5,970)		4,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/09/2021	12/08/2023	1	1,281,807	276.13	39,968			28,943		18,626			(9,924)		7,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/08/2021	12/08/2023	1	2,799,508	276.13	88,185			63,595		40,680			(21,865)		16,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/25/2021	02/24/2023	1	6,038,952	268.44	192,643			63,240		115,844			(47,830)		24,433		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/26/2021	02/24/2023	1	2,306,982	268.44	64,198			21,104		44,254			(15,961)		9,334		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/19/2021	03/17/2023	1	163,324	173.76	6,304			2,255		9,194			(1,567)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/12/2023	1	145,136	175.36	5,776			3,475		9,652			(1,428)		796		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/02/2020	09/30/2022	1	223,498	166.54	8,381			1,053		18,729			(2,084)		561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2021	07/21/2023	1	61,596	279.43	1,958			1,084		500			(508)		317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	07/21/2023	1	78,829	279.43	2,539			1,409		640			(660)		405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	02/28/2024	1	2,391,099	272.42	87,069			72,698		50,605			(14,452)		15,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	02/28/2024	1	379,866	272.42	14,725			12,311		8,040			(2,427)		2,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/13/2023	1	77,435	278.04	2,284			1,492		872			(573)		439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	05/03/2024	1	402,969	182.9	28,168			26,001		22,607			(2,199)		2,736		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/03/2024	1	107,079	182.9	6,569			6,114		6,007			(463)		727		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/08/2024	1	115,602	180.46	5,399			4,129		5,216			(1,285)		714		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/06/2023	1	55,671	176.27	2,260			1,444		3,585			(562)		314		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/22/2021	10/13/2023	1	103,882	278.04	3,131			2,048		1,170			(786)		589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	10/25/2021	10/13/2023	1	231,000	278.04	7,220			4,729		2,601			(1,820)		1,311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/19/2021	03/21/2023	1	342,567	173.76	13,257			4,789		19,422			(3,278)		1,457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/24/2021	11/24/2023	1	312,691	177.92	14,009			9,874		19,199			(3,473)		1,852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/27/2021	05/26/2023	1	104,105	176.71	4,039			1,836		5,162			(1,003)		495		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/16/2020	07/15/2022	1	515,437	167.9	19,226			371		35,668			(4,773)		522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/25/2021	03/24/2023	1	200,000	174.29	7,720			2,832		10,920			(1,917)		855		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/01/2021	03/24/2023	1	265,646	174.29	11,797			6,202		14,504			(4,203)		1,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/22/2020	12/22/2022	1	525,648	263.63	16,768			4,008		14,526			(4,158)		1,820		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/22/2021	06/22/2023	1	290,332	175.99	11,526			5,636		16,151			(2,858)		1,436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/22/2021	04/06/2023	1	209,090	175.23	8,281			3,549		10,706			(2,295)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/10/2021	03/10/2023	1	166,429	174.48	6,424			2,224		8,704			(1,593)		693		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2021	08/18/2023	1	166,392	176.05	6,622			3,757		10,150			(1,642)		886		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/24/2023	1	274,018	177.17	11,728			7,733		17,044			(2,900)		1,573		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2021	04/04/2023	1	542,771	175.11	21,222			8,064		28,035			(5,240)		2,368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	07/06/2023	1	241,793	176.14	9,575			4,866		13,615			(2,374)		1,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	08/12/2022	1	99,509	255.47		7,720		4,503		5,035			(3,409)		171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2021	06/22/2023	1	2,988,147	273.79	95,023			46,467		40,242			(23,561)		14,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/22/2023	1	1,703,190	273.79	54,121			26,502		22,937			(13,438)		8,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	06/22/2023	1	1,476,869	273.79	48,062			23,633		19,889			(11,950)		7,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/25/2021	06/22/2023	1	311,502	273.79	10,354			5,098		4,195			(2,578)		1,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2021	06/22/2023	1	68,682	273.79	2,564			1,291		925			(655)		340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2020	07/22/2022	1	208,428	168.03	7,754			225		14,319			(1,928)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/21/2021	05/10/2023	1	72,000	273.11	1,967			861		987			(495)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2021	05/10/2023	1	65,609	273.11	2,191			992		899			(572)		304		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	12/01/2023	1	1,939,097	273.62	61,275			43,600		33,746			(15,193)		11,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	12/01/2023	1	1,759,609	273.62	56,527			40,388		30,623			(14,035)		10,491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2021	06/14/2023	1	235,155	177.26	9,195			4,395		11,562			(2,280)		1,150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2021	04/28/2023	1	196,834	175.64	7,657			3,179		10,216			(1,901)		895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	12/01/2023	1	1,185,415	273.62	27,684			19,807		20,630			(6,883)		7,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	05/01/2024	1	93,705	181.01		6,688		6,164		5,903			(532)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/01/2024	1	107,891	181.01		8,184		7,690		6,797			(504)		731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2021	01/25/2023	1	3,234,761	267.3	103,189			29,483		66,166			(25,585)		12,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2021	01/25/2023	1	2,520,258	267.3	77,974			22,309		51,551			(19,360)		9,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2021	01/25/2023	1	1,989,162	267.3	58,938			16,886		40,687			(14,654)		7,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2021	01/25/2023	1	647,202	267.3	18,450			5,308		13,238			(4,593)		2,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/29/2021	01/25/2023	1	106,698	267.3	2,666			768		2,182			(665)		404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2021	07/26/2023	1	188,983	176.64	7,389			3,959		10,640			(1,832)		978		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2021	09/01/2023	1	82,981	176.45	3,286			1,927		5,020			(815)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/23/2024	1	124,596	178.56		6,579		5,463		8,273			(1,137)		801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2021	09/05/2023	1	8,001,862	280.91	255,259			151,330		63,114			(63,117)		43,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/05/2023	1	1,137,163	280.91	34,247			20,359		8,969			(8,526)		6,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2021	09/05/2023	1	379,288	280.91	11,895			7,101		2,992			(2,966)		2,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113T$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2020	12/07/2022	1	674,605	170.32	25,568			5,584		43,782			(6,339)		2,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2021	01/25/2023	1	255,702	267.3	7,242			2,089		5,230			(1,813)		967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2021	01/25/2023	1	97,711	267.3	2,913			846		1,999			(732)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2021	01/25/2023	1	199,948	267.3	6,672			1,944		4,090			(1,687)		757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2021	01/25/2023	1	288,561	267.3	9,208			2,764		5,902			(2,398)		1,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113P$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2020	08/26/2022	1	217,101	168.4	8,163			628		15,045			(2,024)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/26/2023	1	294,667	176.82	11,404			5,189		14,586			(2,835)		1,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2020	09/23/2022	1	536,259	165.43	20,110			2,320		47,727			(4,986)		1,294		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	01/25/2023	1	133,931	267.3	5,617			1,947		2,739			(1,689)		507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	5,488,742	275.61		171,249		143,060		94,029			(28,346)		35,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	3,427,306	275.61		112,789		94,353		58,714			(18,541)		22,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2022	03/01/2024	1	2,801,235	275.61		94,829		79,656		47,988			(15,480)		18,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/01/2024	1	205,670	275.61		7,850		6,603		3,523			(1,272)		1,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/01/2024	1	81,249	275.61		3,166		2,685		1,392			(491)		525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/01/2024	1	77,245	275.61		2,663		2,271		1,323			(394)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	08/08/2022	1	211,301	168.53	11,836			1,113		14,052			(5,277)		345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	11/30/2022	1	659,620	263.1	21,411			4,501		18,714			(5,331)		2,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	11/30/2022	1	131,759	263.1	4,277			900		3,738			(1,066)		427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2020	11/30/2022	1	198,029	263.1	6,601			1,409		5,618			(1,673)		641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2021	11/30/2022	1	169,222	263.1	5,975			1,311		4,801			(1,556)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/20/2024	1	2,835,326	278.65		87,328		75,229		41,847			(12,390)		18,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/20/2024	1	2,707,089	278.65		81,122		70,075		39,955			(11,128)		17,769		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2021	06/02/2023	1	137,343	177.33	5,356			2,472		6,606			(1,328)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	98,248	181.42		5,256		4,442		5,541			(820)		639		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/08/2024	1	156,464	181.42		8,711		7,432		8,825			(1,287)		1,017		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/16/2024	1	141,492	180.97		6,763		5,247		7,584			(1,543)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/09/2022	1	1,334,412	168.53	49,907			2,674		88,872			(12,340)		2,209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	11/04/2022	1	125,935	166.06	4,748			826		11,082			(1,180)		371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/17/2024	1	2,700,130	272.22		84,784		65,801		55,188			(19,316)		16,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2021	02/07/2023	1	109,792	266.99	3,228			1,043		2,356			(852)		428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	07/24/2023	1	10,832,626	279.43	345,561			184,426		87,997			(85,563)		55,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2021	07/24/2023	1	56,891	279.43	1,849			988		462			(460)		294		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/12/2024	1	278,250	184.19		17,585		15,725		13,912			(1,879)		1,859		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/12/2024	1	52,540	184.19		3,369		3,033		2,627			(339)		351		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/21/2023	1	79,290	176.68	3,465			2,418		5,273			(857)		468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	05/31/2024	1	1,123,005	182.96		76,589		73,643		65,022			(3,043)		7,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2021	06/30/2023	1	6,630,012	275.02	210,834			106,000		79,767			(52,347)		33,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	06/30/2023	1	1,807,782	275.02	60,802			30,611		21,750			(15,117)		9,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2021	06/30/2023	1	953,021	275.02	31,534			15,898		11,466			(7,883)		4,765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2021	05/19/2023	1	308,766	177	11,601			5,855		14,828			(3,281)		1,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/08/2023	1	5,415,261	273.49	172,747			73,899		70,956			(42,773)		25,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2021	05/08/2023	1	123,199	273.49	3,117			1,352		1,614			(785)		570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2021	06/30/2023	1	159,510	275.02	5,261			2,667		1,919			(1,319)		798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2021	07/21/2023	1	368,358	175.96	14,193			7,537		21,709			(3,524)		1,894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/30/2023	1	333,984	176.82	12,992			5,951		16,666			(3,213)		1,597		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2022	04/10/2024	1	96,209	184.97		6,302		5,610		4,551			(714)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2021	10/05/2023	1	1,857,060	276.07	59,055			37,396		24,385			(14,642)		10,446		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2021	10/05/2023	1	632,230	276.07	17,886			11,342		8,302			(4,441)		3,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2021	10/05/2023	1	4,524,890	276.07	133,419			85,071		59,417			(33,171)		25,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/05/2023	1	250,691	276.07	7,437			4,749		3,292			(1,852)		1,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/12/2024	1	169,642	273.25		4,408		3,452		3,207			(959)		1,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/12/2024	1	215,490	273.25		5,394		4,249		4,073			(1,162)		1,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/10/2023	1	1,591,953	268.22	50,783			17,676		31,653			(12,626)		6,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2021	03/10/2023	1	2,848,610	268.22	90,806			31,650		56,638			(22,670)		11,858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	350,588	181.45		18,301		15,309		19,458			(3,008)		2,266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/05/2021	03/06/2023	1	405,254	173.44	15,643			5,336		23,099			(3,873)		1,674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2020	07/25/2022	1	415,806	168.03	15,510			512		28,649			(3,840)		544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/10/2024	1	60,239	184.97		3,872		3,490		2,849			(386)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/19/2024	1	250,358	185.31		16,649		15,048		11,742			(1,619)		1,682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/19/2024	1	104,089	185.31		6,128		5,616		4,882			(535)		699		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2020	11/04/2022	1	200,000	165.85	7,540			1,305		17,860			(1,870)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	11/04/2022	1	220,539	165.85		21,143		9,687		19,694			(11,449)		650		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/26/2021	03/24/2023	1	208,452	175.48	8,046			2,956		10,214			(2,001)		891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/05/2023	1	350,788	276.07	10,330			6,605		4,606			(2,586)		1,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/05/2023	1	167,849	276.07	5,600			3,641		2,204			(1,422)		944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/17/2023	1	3,300,740	278.04	104,633			67,983		37,494			(25,872)		18,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2021	10/17/2023	1	953,196	278.04	29,174			19,008		10,828			(7,254)		5,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2021	10/17/2023	1	2,510,750	278.04	78,923			51,491		28,520			(19,649)		14,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/17/2023	1	343,357	278.04	10,139			6,642		3,900			(2,528)		1,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/17/2023	1	106,674	278.04	3,223			2,114		1,212			(805)		608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/17/2023	1	54,001	278.04	1,692			1,111		613			(424)		308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/11/2023	1	487,502	175.36	19,403			11,663		32,370			(4,804)		2,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/19/2021	03/10/2023	1	471,374	268.22	14,200			4,991		9,372			(3,565)		1,962		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	03/10/2023	1	59,270	268.22	1,752			617		1,178			(442)		247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2021	03/10/2023	1	64,814	268.22	1,924			685		1,289			(490)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2021	03/10/2023	1	57,704	268.22	2,115			800		1,147			(573)		240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/08/2023	1	347,415	176.24	13,758			8,202		21,540			(3,411)		1,896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/30/2021	08/01/2023	1	596,141	176.57	23,369			12,712		33,806			(5,778)		3,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2020	12/22/2022	1	2,514,302	263.63	78,873			18,956		69,481			(19,583)		8,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/24/2020	12/22/2022	1	1,259,674	263.63	39,850			9,591		34,810			(9,908)		4,361		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2021	08/17/2023	1	82,666	177.24	3,282			1,857		4,604			(814)		440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2020	12/22/2022	1	501,130	263.63	17,450			4,211		13,848			(4,369)		1,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2020	12/22/2022	1	129,334	263.63	4,479			1,087		3,574			(1,123)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2021	12/22/2022	1	53,451	263.63	1,853			451		1,477			(468)		185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2021	12/22/2022	1	118,288	263.63	4,366			1,087		3,269			(1,127)		410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2020	09/15/2022	1	618,668	257.57	17,678			1,863		26,784			(4,426)		1,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2020	09/15/2022	1	87,262	257.57	2,578			274		3,778			(651)		200		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/14/2023	1	423,826	174.49	16,402			5,768		22,336			(4,056)		1,778		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/26/2021	03/27/2023	1	217,139	175.48	8,403			3,109		10,705			(2,081)		934		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/13/2023	1	407,521	178.21	17,809			12,248		24,125			(4,410)		2,387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2021	05/24/2023	1	224,933	177.31	8,750			3,930		10,617			(2,170)		1,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2021	04/05/2023	1	63,655	175.45	2,489			950		3,208			(617)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2020	07/08/2022	1	340,000	250.63	11,626			114		24,007			(2,931)		252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2020	07/08/2022	1	111,833	250.63	5,390			54		7,896			(1,390)		83		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2021	09/08/2023	1	188,568	175.65	7,467			4,470		12,200			(1,854)		1,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2020	08/05/2022	1	3,976,852	258.4	127,259			6,118		158,253			(31,553)		6,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/06/2020	08/05/2022	1	437,797	258.4	14,909			720		17,421			(3,702)		687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/05/2022	1	998,139	258.4	31,404			1,518		39,719			(7,808)		1,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2020	08/05/2022	1	247,363	258.4	8,012			388		9,843			(2,000)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/17/2023	1	73,428	278.04	2,366			1,557		834			(594)		418		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2021	01/27/2023	1	2,586,687	265.98	82,515			23,802		59,821			(20,459)		9,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2021	01/27/2023	1	1,442,959	265.98	44,377			12,854		33,370			(11,018)		5,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/29/2021	01/27/2023	1	1,107,684	265.98	29,943			8,685		25,617			(7,445)		4,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/01/2021	01/27/2023	1	167,918	265.98	5,145			1,494		3,883			(1,285)		638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/09/2021	03/09/2023	1	83,058	173.68	3,206			1,105		4,642			(795)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/27/2021	10/27/2023	1	152,324	176.73	6,519			4,325		9,764			(1,616)		877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/01/2021	02/24/2023	1	2,924,518	268.44	88,900			29,264		56,100			(22,194)		11,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/03/2021	02/24/2023	1	75,954	268.44	2,244			741		1,457			(562)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/05/2021	02/24/2023	1	80,024	268.44	2,582			893		1,535			(677)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/02/2021	08/02/2023	1	323,833	176.46	12,694			6,923		18,558			(3,147)		1,691		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/25/2021	06/26/2023	1	559,561	176.48	22,382			11,083		30,384			(5,542)		2,782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113UST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/05/2021	01/05/2023	1	89,994	169.88	3,402			878		6,336			(843)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2020	10/28/2022	1	325,880	164.67	12,253			2,011		31,415			(3,042)		934		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	10/20/2023	1	205,417	276.78	7,251			4,903		2,608			(1,851)		1,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2022	1	330,949	169.28	12,477			2,982		23,994			(3,094)		1,146		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2023	1	298,173	177	11,688			6,390		16,396			(2,898)		1,559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2023	1	249,112	179.09	11,061			8,295		14,822			(2,742)		1,525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023	1	217,726	176.4	8,687			4,976		13,020			(2,148)		1,165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023	1	535,068	177.88	23,864			17,562		34,030			(5,909)		3,242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	1	149,107	176.51	5,905			3,079		7,874			(1,466)		760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2021	12/22/2022	1	70,123	263.63	2,934			764		1,938			(790)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024	1	4,796,397	275.18	145,810			133,192		94,331			(12,783)		32,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/26/2024	1	2,934,135	275.18	89,353			81,958		57,706			(7,722)		19,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2024	1	1,203,328	275.18	37,126			34,100		23,666			(3,162)		8,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/26/2024	1	504,988	275.18	15,121			13,928		9,932			(1,211)		3,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	04/26/2024	1	141,437	275.18	4,287			4,066		2,782			(226)		955		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	04/26/2024	1	246,399	275.18		7,351		6,984		4,846			(377)		1,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	05/03/2024	1	83,519	275.64		2,572		2,487		1,606			(89)		567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113US6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2020	12/19/2022	1	574,646	170.18	21,722			5,109		38,501			(5,378)		1,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2021	04/21/2023	1	222,030	175.5	8,637			3,488		11,441			(2,141)		998		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/31/2023	1	389,229	177.66	16,815			11,248		23,509			(4,158)		2,250		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2020	08/18/2022	1	247,018	168.53	9,238			609		16,575			(2,291)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/04/2021	06/05/2023	1	625,230	177.85	24,384			11,370		28,886			(6,038)		3,017		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/24/2024	1	1,388,665	182.54		91,235		86,730		80,038			(4,618)		9,574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/12/2023	1	170,807	177.5	7,618			5,536		11,051			(1,884)		1,029		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/22/2022	1	1,426,520	168.2	53,495			3,826		99,001			(13,246)		2,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2021	08/11/2023	1	112,638	176.96	4,483			2,510		6,284			(1,113)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/19/2021	03/20/2023	1	377,971	173.76	14,627			5,272		21,391			(3,622)		1,604		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/24/2024	1	202,956	183.1		13,334		12,763		11,292			(640)		1,399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2020	07/26/2022	1	1,515,985	168.03	56,546			1,942		104,603			(13,982)		2,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2021	09/29/2023	1	165,582	175.66	6,673			4,171		11,011			(1,655)		925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2021	09/22/2023	1	67,516	278.27	1,914			1,196		713			(481)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/05/2024	1	182,234	180.46		8,474		6,472		8,193			(2,025)		1,123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/13/2023	1	472,190	174.49	18,274			6,410		24,837			(4,525)		1,977		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	03/13/2023	1	61,707	174.49	2,256			800		3,246			(566)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2021	09/08/2022	1	190,278	167.27	11,364			2,428		14,492			(6,329)		417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/30/2023	1	313,870	177.66	13,528			9,043		18,926			(3,350)		1,813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/20/2024	1	122,585	181.92		7,159		6,167		6,840			(1,016)		805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/20/2024	1	141,488	278.65		4,438		3,839		2,088			(604)		929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	03/20/2024	1	195,490	278.65		5,781		5,078		2,885			(724)		1,283		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/04/2020	12/06/2022	1	8,115,509	263.44	258,885			56,187		225,077			(64,014)		26,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/08/2020	12/06/2022	1	1,638,613	263.44	53,741			11,696		45,446			(13,361)		5,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/09/2020	12/06/2022	1	302,601	263.44	9,913			2,160		8,392			(2,468)		999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/14/2020	12/06/2022	1	147,588	263.44	4,829			1,060		4,093			(1,211)		487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/15/2020	12/06/2022	1	96,567	263.44	3,204			704		2,678			(804)		319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/03/2020	08/26/2022	1	88,959	257.43	3,017			236		3,878			(756)		176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/15/2021	01/13/2023	1	129,791	170.75	4,906			1,330		8,592			(1,220)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/04/2022	03/05/2024	1	243,319	182.29		12,750		10,736		12,847			(2,055)		1,578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/07/2022	03/05/2024	1	85,337	182.29		4,382		3,695		4,506			(691)		553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/04/2020	08/26/2022	1	68,898	257.43	2,146			168		3,004			(539)		136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	11/03/2023	1	3,167,278	281.17	100,086			67,738		28,149			(24,884)		18,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2021	11/03/2023	1	1,141,410	281.17	35,561			24,101		10,144			(8,878)		6,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/19/2022	01/17/2024	1	4,054,005	272.22		123,310		95,965		82,860			(27,440)		25,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/20/2022	01/17/2024	1	645,747	272.22		19,642		15,349		13,198			(4,350)		4,021		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/17/2024	1	72,769	272.22		2,096		1,640		1,487			(462)		453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/17/2024	1	711,283	272.22		19,336		15,152		14,538			(4,199)		4,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/17/2024	1	189,321	272.22		5,432		4,304		3,870			(1,132)		1,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	01/17/2024	1	375,264	272.22		10,601		8,532		7,670			(2,102)		2,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	11/28/2022	1	3,115,838	263.51	99,395			20,508		85,169			(24,611)		10,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	5,045,954	283.34		156,425		132,178		49,892			(24,395)		32,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/08/2024	1	1,310,308	283.34		33,805		28,605		12,956			(5,233)		8,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/08/2024	1	1,693,469	283.34		44,229		37,579		16,744			(6,795)		11,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2022	03/08/2024	1	103,226	283.34		2,547		2,170		1,021			(379)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/08/2024	1	148,648	181.36		8,027		6,792		8,413			(1,243)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/09/2023	1	279,206	176.27	11,364			7,278		18,037			(2,814)		1,577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/09/2022	1	258,894	166.82	9,683			935		20,504			(2,404)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2021	06/09/2023	1	216,098	177.29	8,406			3,961		10,589			(2,084)		1,049		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2021	08/18/2023	1	199,476	176.08	7,899			4,500		12,034			(1,961)		1,062		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES/I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	1	123,134	181.92		7,179		6,181		6,859			(1,021)		807		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/14/2022	1	364,601	168.94	13,855			2,592		25,850			(3,431)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/11/2021	06/12/2023	1	637,375	177.57	24,858			11,830		30,658			(6,155)		3,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/12/2024	1	5,213,283	279.53		159,005		142,187		76,423			(16,990)		34,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/12/2024	1	1,255,342	279.53		37,006		33,229		18,402			(3,909)		8,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2021	10/13/2023	1	203,749	278.04	6,962			4,698		2,294			(1,808)		1,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113V$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2021	01/27/2023	1	497,546	170.15	18,807			5,448		35,276			(4,670)		1,891		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2021	06/23/2023	1	745,092	176.07	29,729			14,639		41,576			(7,381)		3,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/04/2024	1	11,248,885	275.47		340,841		329,605		224,203			(12,572)		78,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	06/04/2024	1	283,123	275.47		9,003		8,731		5,643			(284)		1,967		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113G$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2020	09/28/2022	1	393,135	166.56	14,743			1,802		32,198			(3,655)		976		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/15/2021	01/18/2023	1	598,395	170.75	22,739			6,278		39,913			(5,615)		2,226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/13/2021	08/14/2023	1	403,355	177.15	16,013			9,009		22,507			(3,965)		2,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/28/2024	1	79,238	183.53		5,246		5,029		4,414			(244)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C5Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/29/2023	1	3,151,319	280.34	100,527			58,549		25,801			(24,857)		17,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C5Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2021	08/29/2023	1	2,127,300	280.34	67,535			39,442		17,417			(16,791)		11,477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/10/2024	1	152,179	180.6		7,322		5,628		8,300			(1,700)		942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/24/2024	1	518,176	179.85		37,982		37,826		36,220			(312)		3,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2020	09/16/2022	1	2,118,741	257.35	67,800			7,171		93,423			(16,811)		4,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	12/01/2023	1	286,918	273.62	9,626			6,897		4,993			(2,403)		1,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2021	12/01/2023	1	75,021	273.62	2,687			1,930		1,306			(673)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/01/2023	1	230,848	273.62	8,428			6,089		4,017			(2,116)		1,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2021	12/01/2023	1	69,937	273.62	2,318			1,694		1,217			(590)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2020	10/07/2022	1	3,644,662	257.5	116,265			15,737		159,846			(28,867)		9,491		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/07/2022	1	844,863	257.5	27,921			3,785		37,054			(6,942)		2,200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/30/2023	1	252,906	176.11	10,091			5,045		14,140			(2,502)		1,265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	10/03/2022	1	367,759	166.54	13,828			1,788		30,892			(3,424)		938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/17/2023	1	4,386,029	267.28	139,914			50,052		95,417			(34,786)		18,509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2020	11/28/2022	1	507,027	169.76	19,216			3,965		34,123			(4,758)		1,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2021	03/17/2023	1	1,407,350	267.28	43,967			15,750		30,616			(10,977)		5,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2021	03/17/2023	1	194,782	267.28	5,750			2,063		4,237			(1,438)		822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/17/2023	1	159,660	267.28	4,641			1,667		3,473			(1,162)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023	1	132,742	178.21	5,814			4,001		7,872			(1,438)		778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2024	1	1,781,885	279.73	55,595			46,825		22,914			(8,950)		11,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/06/2024	1	3,221,290	279.73	119,763			101,148		41,424			(18,728)		20,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/06/2024	1	64,441	279.73	2,011			1,701		829			(312)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/06/2024	1	87,052	279.73	2,415			2,062		1,119			(355)		565		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/06/2024	1	93,651	279.73		2,755		2,376		1,204			(382)		608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/06/2024	1	80,411	279.73		2,481		2,148		1,034			(341)		522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2020	07/14/2022	1	284,706	167.66	10,620			190		20,129			(2,633)		279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2020	10/07/2022	1	881,392	257.5	30,532			4,138		38,656			(7,622)		2,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/05/2024	1	5,616,737	279.73		174,681		147,087		72,227			(28,159)		36,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2022	03/05/2024	1	86,935	279.73		3,005		2,534		1,118			(474)		564		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2021	09/19/2023	1	174,006	174.99	6,943			4,244		11,972			(1,717)		962		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2021	06/21/2023	1	155,181	175.92	6,176			3,012		8,737			(1,531)		766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/19/2021	03/20/2023	1	4,672,081	267.28	149,039			53,712		101,938			(36,903)		19,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2021	03/20/2023	1	78,881	267.28	2,453			896		1,721			(617)		335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2020	11/08/2022	1	906,968	166.06	34,283			6,122		80,085			(8,477)		2,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/13/2023	1	3,853,087	268.22	122,913			43,113		76,995			(30,434)		16,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	03/13/2023	1	184,037	268.22	5,448			1,932		3,678			(1,368)		771		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	11/29/2022	1	7,125,071	263.51	228,002			47,292		195,471			(56,378)		22,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	11/29/2022	1	3,044,371	263.51	94,967			19,752		83,520			(23,611)		9,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2020	11/29/2022	1	436,235	263.51	13,558			2,824		11,968			(3,376)		1,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	11/29/2022	1	325,332	263.51	10,309			2,156		8,925			(2,570)		1,050		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113OSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/19/2022	1	127,268	168.2	4,773			323		8,807			(1,187)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/16/2024	1	4,508,085	272.22	141,554			109,816		92,141			(32,294)		28,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/16/2024	1	1,485,216	272.22	45,176			35,144		30,356			(10,067)		9,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/16/2024	1	101,703	272.22	3,090			2,414		2,079			(685)		633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/16/2023	1	5,409,472	278.04	171,480			111,332		61,448			(42,460)		30,790		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/05/2021	03/07/2023	1	298,948	173.44	11,539			3,947		17,070			(2,853)		1,237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2020	10/26/2022	1	326,912	166.44	12,325			1,981		27,722			(3,056)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2021	06/01/2023	1	249,953	176.99	9,748			4,486		12,348			(2,417)		1,199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2022	05/03/2024	1	67,614	182.03		4,659		4,318		4,003			(358)		459		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/12/2024	1	249,961	184.09		15,923		14,219		12,598			(1,721)		1,670		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/12/2024	1	99,166	184.09		6,152		5,593		4,998			(565)		663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Q$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2020	09/30/2022	1	1,044,499	166.54	39,169			4,896		85,858			(9,712)		2,622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/14/2021	05/16/2023	1	500,000	177.68	19,500			8,545		22,272			(4,822)		2,341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	05/16/2023	1	69,373	177.68		2,815		1,895		3,090			(923)		325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/13/2020	08/05/2022	1	208,187	258.4	5,575			272		8,284			(1,398)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2020	08/05/2022	1	64,794	258.4	1,823			89		2,578			(461)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/20/2020	08/05/2022	1	102,642	258.4	2,908			143		4,084			(736)		161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/05/2022	1	124,999	258.4	3,638			179		4,974			(922)		196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/24/2024	1	116,012	178.9		5,511		4,330		7,251			(1,185)		727		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2021	11/03/2023	1	92,785	178.05	3,925			2,653		5,437			(974)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2021	08/09/2023	1	166,194	176.16	6,598			3,661		9,844			(1,636)		875		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/02/2021	07/03/2023	1	586,468	176.86	23,283			11,770		31,017			(5,765)		2,944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2021	05/04/2023	1	132,552	176.14	5,183			2,186		6,654			(1,285)		609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	10/13/2023	1	163,981	175.49	6,756			4,352		11,249			(1,675)		930		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/09/2024	1	261,927	180.46		12,232		9,359		11,840			(2,908)		1,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/05/2021	03/03/2023	1	136,349	173.44	5,249			1,776		7,731			(1,305)		560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2021	07/21/2023	1	381,489	175.7	14,993			7,962		22,928			(3,722)		1,962		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/19/2023	1	112,233	177.88	5,006			3,685		7,149			(1,238)		681		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2020	07/06/2022	1	1,277,127	167.5	47,765			328		90,931			(11,843)		819		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2021	03/29/2023	1	241,078	175.49	9,354			3,482		11,933			(2,319)		1,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	07/25/2023	1	7,416,242	279.43	236,578			126,413		60,987			(58,498)		38,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2021	07/25/2023	1	1,649,746	279.43	52,723			28,250		13,566			(13,108)		8,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2021	07/25/2023	1	615,146	279.43	20,254			10,867		5,059			(5,042)		3,179		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2021	07/25/2023	1	266,091	279.43	9,199			4,956		2,188			(2,293)		1,375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	1	120,808	181.4		8,094		7,659		7,575			(466)		829		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213OS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	01/09/2023	1	242,391	170.53	14,711			4,646		16,218			(4,351)		881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	11/25/2022	1	2,881,106	263.51	91,907			18,661		78,568			(22,851)		9,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2020	11/25/2022	1	84,294	263.51	2,690			552		2,299			(678)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	06/06/2024	1	511,526	182.92		35,398		34,281		29,924			(1,162)		3,560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/12/2021	03/10/2023	1	189,277	174.49	7,306			2,543		9,880			(1,816)		788		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2020	11/16/2022	1	186,954	169.54	7,104			1,347		12,619			(1,761)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/07/2021	05/09/2023	1	11,264,333	273.49	359,332			154,000		148,723			(88,851)		52,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/09/2021	04/05/2023	1	118,205	269.08	3,800			1,463		2,238			(947)		517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2021	04/05/2023	1	84,511	269.08	2,767			1,070		1,600			(695)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2021	05/17/2023	1	255,056	177.83	9,947			4,372		11,299			(2,466)		1,196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/20/2020	08/19/2022	1	483,407	168.19	18,079			1,222		33,500			(4,489)		895		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/08/2024	1	55,822	184.97		3,651		3,249		2,635			(415)		372		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/28/2021	10/27/2023	1	126,950	177.51	5,446			3,628		7,706			(1,352)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2022	02/17/2023	1	94,590	171.75		5,882		3,557		6,058			(2,347)		377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2021	08/30/2023	1	108,786	176.73	4,308			2,515		6,429			(1,068)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/20/2020	07/20/2022	1	498,298	167.75	18,636			486		35,080			(4,621)		583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/27/2020	11/29/2022	1	726,646	169.76	27,613			5,727		48,976			(6,828)		2,345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/25/2022	04/11/2023	1	468,690	175.17		22,475		14,540		24,509			(7,950)		2,071		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/11/2021	03/10/2023	1	295,057	174.22	11,360			3,948		15,786			(2,820)		1,228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/29/2022	06/28/2024	1	713,448	179.56		52,510		52,510		50,910			(72)		5,041		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/14/2021	01/13/2023	1	350,000	171.15	13,265			3,591		22,400			(3,294)		1,286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/02/2021	02/02/2023	1	163,919	169.65	6,196			1,838		12,179			(1,536)		632		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/18/2022	04/18/2024	1	154,665	184.04		10,022		9,032		7,888			(1,001)		1,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/07/2021	05/05/2023	1	3,763,575	273.49	120,058			51,074		49,314			(29,850)		17,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/10/2021	05/05/2023	1	2,477,032	273.49	77,165			32,873		32,456			(19,265)		11,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/11/2021	05/05/2023	1	453,184	273.49	12,825			5,471		5,938			(3,206)		2,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/12/2021	05/05/2023	1	75,999	273.49	1,959			837		996			(490)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/27/2021	05/05/2023	1	192,024	273.49	5,750			2,519		2,516			(1,470)		883		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/13/2021	04/13/2023	1	30,820	175	1,199			471		1,635			(297)		137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/04/2022	03/06/2024	1	110,860	182.29		5,820		4,902		5,864			(937)		720		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/16/2021	07/17/2023	1	617,667	176.06	24,521			12,851		35,596			(6,072)		3,159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/04/2021	10/04/2023	1	340,079	175.54	13,637			8,617		22,989			(3,381)		1,911		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/04/2021	04/10/2023	1	240,726	175.17	8,369			4,298		12,561			(2,739)		1,062		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/04/2021	10/07/2022	1	231,444	167.72	12,985			3,477		17,387			(6,387)		603		0001
Purchased Call/S&P 500 INDEX/SPX9177$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/19/2022	1	1,758,000	3514.53	93,701			7,074		236,952			(11,608)		4,847		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113I/I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2021	02/03/2023	1	250,000	169.88	9,475			2,824		18,275			(2,349)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113I/I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	02/03/2023	1	75,622	169.88		5,360		3,160		5,528			(2,219)		292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113O$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2020	09/23/2022	1	154,672	165.55	5,800			672		13,642			(1,440)		373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	293,298	181.23		16,601		14,187		16,982			(2,430)		1,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2021	09/07/2023	1	119,540	279.38	3,701			2,238		1,103			(930)		652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2021	07/19/2023	1	207,576	174.94	8,158			4,292		13,181			(2,023)		1,065		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2020	09/02/2022	1	282,375	168.65	10,589			916		18,976			(2,626)		591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/12/2024	1	2,011,532	279.53		59,729		53,781		29,488			(6,014)		13,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/12/2024	1	98,315	279.53		2,842		2,566		1,441			(279)		657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/12/2024	1	53,616	279.53		1,293		1,175		786			(119)		358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/06/2023	1	4,282,221	281.17	135,746			92,054		38,486			(33,612)		24,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/12/2024	1	55,284	279.53		1,311		1,194		810			(119)		369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/12/2024	1	119,408	279.53		2,832		2,582		1,750			(253)		798		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/05/2024	1	154,364	182.98		10,636		10,286		8,984			(392)		1,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2021	05/09/2023	1	53,476	273.49	1,670			717		706			(415)		248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/10/2024	1	278,874	181.45		18,740		17,479		17,290			(1,284)		1,903		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/10/2024	1	98,965	181.45		6,965		6,532		6,136			(459)		675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2020	11/25/2022	1	8,387,510	262.9	267,562			54,250		241,309			(66,341)		26,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2020	11/25/2022	1	1,064,307	262.9	35,099			7,126		30,620			(8,726)		3,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	11/25/2022	1	132,065	262.9	4,255			866		3,800			(1,064)		420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2020	11/25/2022	1	70,776	262.9	2,272			463		2,036			(569)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/16/2024	1	81,358	182.67		5,714		5,377		4,711			(344)		558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/23/2024	1	273,899	182.15		18,406		17,472		16,176			(957)		1,887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2022	04/05/2024	1	71,302	184.43		4,592		4,079		3,472			(529)		474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2020	11/18/2022	1	313,002	168.92	11,863			2,281		22,317			(2,941)		973		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024	1	67,457	180.47		3,278		2,549		3,757			(732)		420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	1	84,449	177.68	3,285			1,429		3,726			(817)		393		0001
Purchased Call/S&P 500 INDEX/SPX400USD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2018	09/01/2022	1	1,947,000	3647.79	94,819			4,035		149,592			(11,739)		4,044		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/15/2023	1	186,455	175.53	7,421			4,514		12,287			(1,843)		1,026		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	1	709,068	176.31	27,937			14,910		40,842			(6,917)		3,660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2020	07/15/2022	1	386,618	167.85	14,460			278		26,870			(3,585)		392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	1	100,000	173.88	3,870			1,383		5,590			(961)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	03/17/2023	1	402,803	173.88		20,478		12,842		22,517			(7,649)		1,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2023	1	122,344	170.71	8,098			4,702		8,270			(3,426)		464		0001
Purchased Call/S&P 500 INDEX/SPX721CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	6520		40,156		35,853		14,428			(4,324)		15,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	02/28/2024	1	94,441	272.42		4,219		3,547		1,999			(686)		609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	02/28/2024	1	527,231	272.42		27,695		23,348		11,158			(4,373)		3,402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2024	1	361,357	179.46		17,273		13,595		21,790			(3,691)		2,266		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2021	09/26/2023	1	94,362	175.42	3,812			2,367		6,360			(943)		526		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	94,062	179.14		4,515		3,536		5,747			(992)		587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2021	08/24/2023	1	174,440	176.61	6,943			3,996		10,292			(1,721)		936		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2021	06/28/2023	1	321,554	176.02	12,830			6,380		18,200			(3,181)		1,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2020	11/25/2022	1	128,497	262.9	4,203			861		3,697			(1,054)		409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2021	10/27/2023	1	2,356,256	278.19	74,458			49,400		27,001			(18,461)		13,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2021	10/27/2023	1	4,036,645	278.19	128,125			85,358		46,257			(31,812)		23,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/27/2023	1	1,860,273	278.19	58,778			39,213		21,317			(14,614)		10,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2021	10/27/2023	1	151,546	278.19	5,121			3,426		1,737			(1,280)		873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	10/27/2023	1	351,059	278.19		7,269		6,726		4,023			(580)		2,021		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2021	11/03/2023	1	56,256	178.25	2,413			1,624		3,252			(598)		326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2021	06/30/2023	1	430,288	275.02	15,301			7,779		5,177			(3,857)		2,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/16/2021	06/30/2023	1	338,224	275.02	11,511			5,901		4,069			(2,918)		1,691		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/22/2022	1	178,647	166.39	6,681			762		14,774			(1,657)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	1	310,397	183.03		20,766		18,914		13,044			(1,875)		2,095		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/24/2023	1	48,514	175.15	1,887			771		2,605			(467)		219		0001
Purchased Call/S&P 500 INDEX/SPX6210$B	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025	1	1,724,983	.5784	39,382			28,188		23,945			(4,899)		14,566		0001
Purchased Call/S&P 500 INDEX/SPXG13K$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000		61,870		60,275		45,189			(1,636)		19,284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213998	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/10/2023	1	129,089	178.21	5,628			3,864		7,616			(1,399)		754		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113USR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	1	554,482	169.49	20,959			5,384		40,255			(5,197)		1,990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2024	1	186,508	181.21		10,333		8,802		10,761			(1,565)		1,217		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024	1	123,960	181.21		6,855		5,837		7,128			(1,041)		808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/11/2024	1	95,240	181.21		5,308		4,526		5,476			(788)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/12/2024	1	429,423	181.21		23,747		20,224		24,735			(3,601)		2,801		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	1	221,758	182.28		13,372		11,572		12,152			(1,813)		1,458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024	1	126,819	181.33		7,241		6,197		7,305			(1,051)		829		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023	1	167,194	176.22	6,604			3,366		9,446			(1,637)		844		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2020	08/05/2022	1	820,499	168.32	30,523			1,467		55,548			(7,568)		1,288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023	1	330,662	176.06	13,127			6,888		19,089			(3,246)		1,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/11/2023	1	3,472,232	280.18	110,417			61,919		27,734			(27,453)		18,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/11/2023	1	2,748,399	280.18	87,893			49,356		21,953			(21,943)		14,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/11/2023	1	1,991,207	280.18	58,632			33,016		15,905			(14,678)		10,513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	1	149,056	183.2		9,704		8,572		7,885			(1,142)		991		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	05/03/2023	1	150,363	175.9	5,879			2,471		7,655			(1,458)		690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/07/2023	1	2,404,350	281.17	76,218			51,719		21,609			(18,846)		14,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/07/2023	1	2,999,157	281.17	92,053			62,723		26,955			(22,887)		17,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/07/2023	1	88,201	281.17	2,491			1,704		793			(621)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	11/07/2023	1	352,240	281.17		6,452		6,082		3,166			(415)		2,051		0001
Purchased Call/S&P 500 INDEX/SPX9173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2018	08/22/2022	1	2,029,447	3521	116,652			4,169		214,873			(14,472)		3,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	04/12/2024	1	78,759	279.53		1,710		1,591		1,155			(122)		526		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/19/2021	03/21/2023	1	13,944,240	267.28	444,821			160,698		305,639			(109,990)		59,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2021	03/21/2023	1	96,845	267.28	3,033			1,097		2,123			(753)		412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2021	03/21/2023	1	781,321	267.28	23,123			8,377		17,126			(5,749)		3,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2021	03/21/2023	1	218,241	267.28	6,361			2,307		4,784			(1,584)		928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2021	03/21/2023	1	145,946	267.28	4,592			1,680		3,199			(1,153)		621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2021	03/21/2023	1	1,653,340	267.28	57,591			21,243		36,239			(14,579)		7,031		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/20/2021	08/18/2023	1	298,284	176.4	11,872			6,772		17,718			(2,952)		1,588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2021	06/08/2023	1	127,430	177.34	4,957			2,329		6,193			(1,229)		618		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	06/08/2023	1	59,882	177.34		3,022		2,228		2,910			(807)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	169,131	180.44		8,473		7,079		10,046			(1,403)		1,093		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	12/05/2022	1	192,219	170.53	7,285			1,573		12,206			(1,804)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	12/06/2022	1	414,165	170.53	15,738			3,416		26,341			(3,892)		1,367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2020	10/27/2022	1	109,203	165.85	4,106			666		9,686			(1,018)		312		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/06/2023	1	198,652	280.91	6,075			3,635		1,567			(1,514)		1,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2021	09/06/2023	1	51,829	280.91	1,598			964		409			(402)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2021	04/06/2023	1	186,831	175.3	6,736			3,526		9,560			(2,279)		818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2021	02/24/2023	1	80,000	171.96	3,064			1,006		5,088			(761)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	02/24/2023	1	198,746	171.96	9,743			4,019		12,640			(3,035)		804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2021	05/05/2023	1	298,984	177.26	11,660			4,954		13,604			(2,895)		1,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/12/2024	1	5,495,971	272.22		172,024		133,241		111,782			(39,462)		34,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113P$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2020	09/09/2022	1	149,711	166.82	5,358			525		11,857			(1,353)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/17/2023	1	58,619	176.68	2,550			1,775		3,881			(634)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113X$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2021	03/03/2023	1	98,791	171.71	3,803			1,285		6,469			(944)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Q$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/02/2020	10/04/2022	1	846,282	166.54	31,820			4,152		71,172			(7,868)		2,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2021	12/20/2023	1	2,285,984	274.72	72,237			53,285		37,644			(17,911)		13,877		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/21/2021	12/20/2023	1	3,067,237	274.72	99,479			73,480		50,509			(24,699)		18,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/22/2021	12/20/2023	1	2,137,450	274.72	71,657			53,003		35,198			(17,816)		12,975		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/02/2024	1	92,845	181.39		4,754		3,815		4,876			(953)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/20/2021	09/20/2023	1	365,987	173.8	14,566			8,924		27,339			(3,612)		2,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/02/2020	12/02/2022	1	81,828	169.98	3,109			658		5,433			(771)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/11/2021	08/11/2023	1	50,158	176.86	1,991			1,111		2,849			(494)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/29/2021	11/29/2023	1	63,923	176.64	2,787			1,975		4,308			(691)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	12/04/2020	12/02/2022	1	164,227	170.53	6,224			1,324		10,379			(1,548)		535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/15/2020	07/15/2022	1	4,479,083	251.57	143,331			2,756		298,187			(35,538)		4,540		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/23/2021	07/25/2023	1	127,169	176.31	5,010			2,677		7,338			(1,239)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/17/2021	09/18/2023	1	277,452	174.99	11,070			6,761		19,061			(2,741)		1,532		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/14/2022	06/14/2024	1	981,307	179.2		77,229		75,640		72,224			(1,690)		6,867		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2021	06/29/2023	1	80,704	175.68	3,220			1,606		4,659			(798)		403		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/21/2021	05/23/2023	1	500,000	177.02	19,500			8,732		23,983			(4,822)		2,366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	05/23/2023	1	135,604	177.02	5,109			2,912		6,504			(1,611)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/04/2024	1	1,123,224	275.47		35,515		34,486		22,387			(1,075)		7,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2020	11/29/2022	1	82,431	263.51	2,615			548		2,261			(653)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2020	11/29/2022	1	52,691	263.51	1,714			360		1,446			(431)		170		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/31/2023	1	1,053,589	176.82	40,985			18,803		52,679			(10,120)		5,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/10/2023	1	210,600	176.27	8,592			5,508		13,626			(2,125)		1,191		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2021	05/12/2023	1	297,707	176.34	11,640			5,037		14,822			(2,886)		1,385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2021	05/12/2023	1	248,923	176.34	9,444			4,556		12,393			(2,610)		1,158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/08/2023	1	82,221	175.36	3,264			1,957		5,435			(812)		449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/20/2023	1	99,535	274.72	3,377			2,508		1,639			(841)		604		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/27/2021	12/20/2023	1	109,062	274.72	3,831			2,853		1,796			(959)		662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/30/2021	12/20/2023	1	497,832	274.72	16,853			12,640		8,198			(4,237)		3,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/31/2021	12/20/2023	1	80,925	274.72	2,719			2,042		1,333			(684)		491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/04/2022	12/20/2023	1	133,689	274.72		4,341		3,269		2,201			(1,075)		812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/07/2022	12/20/2023	1	60,129	274.72		1,628		1,235		990			(398)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113MSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/13/2020	07/13/2022	1	653,481	167.22	24,440			403		47,966			(6,060)		617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/09/2022	06/04/2024	1	52,972	275.47		1,669		1,628		1,056			(48)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/10/2022	06/04/2024	1	181,029	275.47		5,671		5,538		3,608			(156)		1,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/14/2021	05/16/2023	1	10,831,758	270.96	345,533			151,408		182,785			(85,439)		50,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/18/2021	05/16/2023	1	1,406,032	270.96	46,702			20,521		23,727			(11,611)		6,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/19/2021	05/16/2023	1	88,999	270.96	2,611			1,149		1,502			(650)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/02/2022	02/02/2024	1	4,544,565	272.38		141,790		113,160		93,341			(28,747)		28,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2022	02/02/2024	1	946,650	272.38		27,144		21,752		19,443			(5,473)		5,977		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/17/2021	12/15/2023	1	207,616	177.88	9,218			6,774		13,163			(2,292)		1,254		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2020	11/25/2022	1	33,449	169.76	1,268			257		2,241			(315)		107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	1	6,669,054	276.43	212,076			110,725		71,994			(52,728)		33,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/14/2023	1	83,831	276.43	3,281			1,747		905			(832)		427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/14/2023	1	168,779	276.43	6,704			3,574		1,822			(1,707)		860		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/27/2022	1	400,000	169.5	15,120			3,718		28,720			(3,734)		1,404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	09/01/2022	1	410,512	168.04	15,353			1,308		29,146			(3,807)		853		0001
Purchased Call/S&P 500 INDEX/SPX161L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	1	1,143,750	4800	134,723			107,240		50,334			(20,270)		9,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	1	11,946,065	271.71	358,382			354,936		299,476			(3,927)		84,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	1	274,526	271.71	7,739			7,697		6,882			(74)		1,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/21/2024	1	272,333	271.71	7,677			7,646		6,827			(63)		1,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/21/2024	1	164,612	271.71	4,695			4,682		4,127			(19)		1,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/21/2024	1	2,076,245	271.71	59,449			59,367		52,049			(164)		14,601		0001
Purchased Call/S&P 500 INDEX/SPXG13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	5200	392,550			374,311		190,449			(18,493)		40,640		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113N$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/29/2022	1	156,844	167.99	5,819			225		10,885			(1,445)		221		0001
Purchased Call/S&P 500 INDEX/SPX400X$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/14/2018	09/15/2022	1	993,000	3765.44	39,323			2,050		56,486			(4,868)		2,280		0001

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Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	6200		40,896		39,846		30,211			(1,077)		15,460		0001
Purchased Call/S&P 500 INDEX/SPX061WSY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2020	09/09/2022	1	8,150,000	3600	407,775			30,142		725,336			(77,774)		17,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/28/2022	1	3,475,482	256.42	111,215			13,596		165,063			(27,575)		8,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/28/2022	1	525,906	256.42	17,412			2,132		24,977			(4,323)		1,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2020	09/28/2022	1	1,139,267	256.42	36,121			4,428		54,108			(8,981)		2,829		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023	1	185,854	177.41	7,360			4,155		10,185			(1,825)		987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	1	1,065,712	177.85	41,563			19,411		49,342			(10,277)		5,150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	10/21/2022	1	180,755	166.32	11,650			3,389		15,378			(5,449)		503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2023	1	336,292	177	15,066			10,910		22,397			(3,741)		2,019		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	302,467	183.14		21,052		20,444		17,483			(634)		2,106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	1	114,584	174.63	4,549			2,199		7,093			(1,131)		562		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/16/2023	1	480,220	174.63		30,964		30,964		29,727			(88)		2,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2020	09/16/2022	1	505,073	257.35	15,387			1,634		22,270			(3,820)		1,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/16/2022	1	1,327,909	257.35	39,267			4,176		58,552			(9,763)		3,069		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2020	09/16/2022	1	1,225,943	257.35	34,965			3,724		54,056			(8,729)		2,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/16/2022	1	839,016	257.35	24,288			2,590		36,995			(6,072)		1,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/16/2022	1	120,400	257.35	3,149			336		5,309			(788)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2020	09/16/2022	1	356,477	257.35	9,294			997		15,718			(2,330)		824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/16/2022	1	134,230	257.35	4,016			432		5,919			(1,012)		310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	1	698,214	179.85		51,249		51,038		48,853			(420)		4,924		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/25/2024	1	198,134	179.85		14,927		14,886		13,863			(61)		1,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	1	261,513	179.79		13,991		11,550		16,031			(2,453)		1,679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023	1	581,509	174.63	23,202			11,282		35,922			(5,737)		2,867		0001
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	04/29/2025	1	3,431,250	5700	175,028			141,474		55,953			(24,750)		28,876		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	6200		45,700		44,463		34,061			(1,269)		18,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1	1,539,525	273.71	48,649			34,549		26,638			(12,062)		9,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2024	1	2,234,319	279.73		69,487		58,496		28,732			(11,217)		14,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/04/2024	1	3,756,778	279.73		129,868		109,476		48,310			(20,515)		24,343		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/04/2024	1	746,488	279.73		27,727		23,405		9,599			(4,348)		4,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/04/2024	1	299,499	279.73		9,347		7,901		3,851			(1,455)		1,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/04/2024	1	197,618	279.73		5,609		4,781		2,541			(834)		1,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2022	03/04/2024	1	65,630	279.73		1,940		1,663		844			(284)		425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2021	09/25/2023	1	365,108	175.42	14,750			9,151		24,572			(3,652)		2,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/30/2023	1	2,548,592	273.71	79,985			56,881		44,098			(19,859)		15,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	11/30/2023	1	1,033,817	273.71	33,050			23,600		17,888			(8,217)		6,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	11/30/2023	1	486,024	273.71	11,666			8,342		8,410			(2,905)		2,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2021	11/30/2023	1	66,680	273.71	2,222			1,591		1,154			(555)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2021	11/30/2023	1	312,941	273.71	11,594			8,313		5,415			(2,902)		1,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2021	11/30/2023	1	67,490	273.71	2,434			1,772		1,168			(617)		402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2022	11/30/2023	1	126,000	273.71		4,921		4,110		2,180			(829)		751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/26/2021	03/28/2023	1	553,855	175.48	21,434			7,949		27,360			(5,300)		2,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2021	03/28/2023	1	67,804	175.48	2,539			961		3,350			(643)		292		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2021	11/02/2023	1	94,531	178.11	4,036			2,711		5,511			(1,001)		548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2021	12/27/2023	1	770,442	179.01	34,208			25,562		45,995			(8,482)		4,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2021	04/20/2023	1	374,433	175.15	14,528			5,847		19,864			(3,602)		1,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/17/2024	1	14,231,853	273.94		431,225		405,789		306,940			(25,956)		97,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/17/2024	1	2,767,115	273.94		81,921		77,195		59,679			(4,826)		18,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2020	11/28/2022	1	646,595	263.51	20,170			4,173		17,674			(5,022)		2,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/20/2023	1	247,006	176.68	10,794			7,528		16,426			(2,673)		1,457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2021	07/28/2023	1	235,832	176.89	9,268			5,011		13,065			(2,301)		1,224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2022	03/28/2024	1	87,963	183.23		5,559		4,850		4,583			(715)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2020	10/14/2022	1	280,393	167.35	10,543			1,527		21,899			(2,618)		756		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2021	01/17/2023	1	147,711	170.75	5,571			1,548		9,827			(1,397)		548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/17/2023	1	277,774	170.75		19,245		10,997		18,480			(8,318)		1,031		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/13/2023	1	421,929	171.15	13,658			3,776		27,003			(3,477)		1,550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2024	1	632,212	181.55		43,686		40,270		38,565			(3,466)		4,292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/03/2024	1	83,729	181.55		5,567		5,181		5,107			(392)		568		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023	1	298,115	177.07	11,805			7,005		17,350			(2,915)		1,624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	08/04/2022	1	303,459	168.27	11,289			527		20,605			(2,799)		470		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024	1	8,637,500	3700	1,011,675			533,247		1,537,888			(128,681)		61,907		0001
Purchased Call/S&P 500 INDEX/SPX4005$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2018	05/26/2023	1	1,135,000	3447.38	78,202			14,121		243,779			(7,747)		5,396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024	1	105,253	181.86		5,526		4,662		5,747			(869)		684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	1	181,593	176.06	7,191			3,754		10,429			(1,788)		925		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	06/30/2023	1	238,412	176.55	9,513			4,783		12,970			(2,362)		1,192		0001
Purchased Call/S&P 500 INDEX/SPX6210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025	1	1,552,000	5482.3	52,147			35,970		31,679			(6,460)		12,883		0001
Purchased Call/S&P 500 INDEX/SPX913T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2018	07/21/2023	1	1,644,000	3495.84	123,464			26,074		339,656			(12,232)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXE13K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025	1	4,340,000	6000	111,970			83,738		52,696			(14,435)		36,770		0001
Purchased Call/S&P 500 INDEX/SPX7157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025	1	2,467,508	4831	136,323			88,198		117,981			(16,900)		19,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/06/2023	1	732,861	281.17	22,468			15,299		6,587			(5,594)		4,263		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/06/2023	1	229,247	281.17	6,474			4,427		2,060			(1,614)		1,333		0001
Purchased Call/S&P 500 INDEX/SPX900S0	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	11/01/2024	1	13,820,000	3800	1,521,400			851,426		2,373,027			(180,218)		105,758		0001
Purchased Call/S&P 500 INDEX/SPX521MS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2018	12/01/2023	1	1,135,000	3295.15	115,884			32,946		316,167			(11,499)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXA17L$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2020	05/13/2024	1	9,900,000	3750	794,400			343,334		1,659,001			(91,004)		67,713		0001
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	1	6,600,000	6400	125,865			95,629		55,458			(16,169)		56,501		0001
Purchased Call/S&P 500 INDEX/SPX621KSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024	1	1,747,566	4745	87,609			54,590		93,904			(10,891)		13,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2024	1	1,134,808	272.22	34,101			26,449		23,081			(7,677)		7,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/12/2024	1	599,636	272.22	18,195			14,132		12,196			(4,077)		3,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/12/2024	1	159,737	272.22	4,847			3,780		3,249			(1,081)		990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	01/12/2024	1	67,698	272.22	1,878			1,498		1,377			(381)		420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	01/12/2024	1	173,568	272.22	5,337			4,948		3,530			(396)		1,076		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2021	05/11/2023	1	286,912	177	11,161			4,814		13,542			(2,767)		1,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	1	11,881,152	267.18	379,009			140,566		263,221			(93,717)		51,188		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	1	732,722	181.92		42,718		36,791		40,886			(6,069)		4,806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2021	01/25/2023	1	374,071	170.78	14,140			4,040		25,138			(3,506)		1,415		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/03/2024	1	82,900	182.98		5,695		5,507		4,817			(210)		576		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	12/01/2023	1	136,802	174.45		8,430		6,283		10,642			(2,153)		816		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024	1	370,451	181.14		25,524		23,493		23,153			(2,060)		2,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	1	3,593,546	267.18	114,634			42,117		79,253			(28,501)		15,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2021	03/24/2023	1	2,279,886	267.18	72,616			26,716		50,281			(18,129)		9,750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	02/10/2023	1	13,101	170.84	497			154		894			(123)		51		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113W$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	02/10/2023	1	91,497	170.84		6,063		3,621		6,240			(2,463)		359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2023	1	90,808	176.65	4,041			2,903		6,175			(1,002)		544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	1	789,011	179.12		60,359		59,697		58,781			(743)		5,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	1	102,201	179.12		7,514		7,442		7,614			(82)		719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	02/09/2023	1	74,083	171.04		4,834		2,882		4,972			(1,969)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023	1	142,241	177.02	5,547			2,480		6,808			(1,374)		672		0001
Purchased Call/S&P 500 INDEX/SPX7150$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026	1	2,178,568	6629		68,017		64,677		19,424			(3,382)		21,150		0001
Purchased Call/S&P 500 INDEX/SPX913Y$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2018	10/27/2022	1	1,420,000	3611.56	48,422			3,919		165,381			(5,995)		4,054		0001
Purchased Call/S&P 500 INDEX/SPX161R$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	10/14/2022	1	1,062,500	4550		32,083		20,541		1,880			(11,840)		2,863		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/24/2023	1	2,576,213	266.09	82,181			27,015		60,774			(20,432)		10,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	02/24/2023	1	1,454,397	266.09	50,395			16,589		34,310			(12,581)		5,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	02/24/2023	1	121,428	266.09	4,194			1,382		2,865			(1,048)		491		0001
Purchased Call/S&P 500 INDEX/SPX917ES$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/26/2024	1	1,511,428	3183	136,233			43,060		494,721			(13,548)		9,485		0001
Purchased Call/S&P 500 INDEX/SPX905B$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2021	02/18/2025	1	1,714,977	5333	70,417			46,670		42,161			(8,760)		13,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/26/2023	1	4,920,620	278.47	155,984			103,275		54,911			(38,675)		28,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2023	1	1,076,716	278.47	33,561			22,251		12,015			(8,333)		6,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/26/2023	1	1,818,920	278.47	56,892			37,876		20,298			(14,145)		10,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/26/2023	1	287,967	278.47	8,955			5,970		3,214			(2,230)		1,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/26/2023	1	56,535	278.47	1,975			1,328		631			(496)		325		0001
Purchased Call/S&P 500 INDEX/SPX161R$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	10/14/2022	1	1,062,500	4550		32,083		20,541		1,880			(11,840)		2,863		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/11/2022	1	224,582	168.94	8,512			1,564		15,856			(2,116)		680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113U$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/24/2020	12/23/2022	1	400,000	169.5	15,080			3,645		28,520			(3,744)		1,389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023	1	222,105	176.19	8,840			5,121		13,548			(2,195)		1,193		0001
Purchased Call/S&P 500 INDEX/SPX700Q$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/22/2019	06/01/2023	1	6,020,000	3500	362,140			92,186		1,117,767			(49,732)		28,879		0001
Purchased Call/S&P 500 INDEX/SPX161L$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	04/21/2025	1	1,143,750	5600	64,268			51,869		20,545			(9,145)		9,588		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	1	2,175,791	270.96	69,408			30,198		36,499			(17,257)		10,122		0001
Purchased Call/S&P 500 INDEX/SPX9176$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/13/2023	1	1,811,000	3317.24	185,446			47,709		484,341			(18,372)		10,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/17/2023	1	90,890	267.28	2,857			1,032		1,977			(717)		384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2021	03/17/2023	1	372,483	267.28	11,762			4,255		8,103			(2,965)		1,572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/15/2023	1	330,514	177.68	12,890			5,638		14,689			(3,192)		1,545		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	1	271,996	182.04		18,387		17,326		16,374			(1,083)		1,866		0001
Purchased Call/S&P 500 INDEX/SPX9173$A	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2018	08/19/2022	1	1,326,183	3801	43,783			1,478		48,628			(5,443)		2,454		0001
Purchased Call/S&P 500 INDEX/SPX7150$J	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026	1	1,518,068	6463		58,626		55,763		16,494			(2,899)		14,780		0001
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	1	3,431,250	5400	221,873			176,611		69,851			(33,382)		27,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2021	03/20/2023	1	301,145	267.28	10,602			3,985		6,571			(2,745)		1,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113IWSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	10/07/2022	1	320,721	257.5	11,048			1,502		14,066			(2,766)		835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113IWSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2020	10/07/2022	1	299,485	257.5	10,270			1,404		13,135			(2,578)		780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113IWSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2020	10/07/2022	1	61,849	257.5	1,958			271		2,713			(499)		161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/17/2022	1	205,598	168.63	7,710			498		13,652			(1,912)		373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/09/2023	1	393,702	177.57	15,315			7,256		18,819			(3,808)		1,911		0001
Purchased Call/S&P 500 INDEX/SPX7158$T	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/01/2021	02/24/2025	1	1,633,039	5302	68,284			45,507		38,846			(8,489)		13,311		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2019	03/18/2024	1	1,393,830	3384	117,814			40,434		370,338			(11,678)		9,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2020	11/04/2022	1	3,298,791	260.96	105,231			18,314		110,767			(26,163)		9,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/04/2022	1	1,644,668	260.96	48,025			8,369		55,225			(11,990)		4,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2020	11/04/2022	1	101,155	260.96	3,175			557		3,397			(796)		298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/04/2022	1	67,572	260.96	2,173			382		2,269			(545)		199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2020	11/04/2022	1	90,829	260.96	3,136			553		3,050			(792)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023	1	1,949,249	280.47	61,791			41,762		18,369			(15,342)		11,304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	08/03/2022	1	238,194	167.99	8,861			402		16,602			(2,197)		363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/20/2023	1	148,853	177.17	6,356			4,179		9,199			(1,580)		851		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	1	150,051	182.12		7,413		5,916		7,623			(1,503)		947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/20/2023	1	216,996	276.17	8,156			4,332		2,435			(2,031)		1,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023	1	429,766	276.17	16,480			8,765		4,824			(4,120)		2,207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	1	343,304	179.67		26,228		25,653		24,581			(610)		2,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/13/2024	1	52,413	179.67		4,029		3,946		3,753			(88)		367		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/05/2024	1	288,542	181.39		14,831		11,914		15,223			(2,962)		1,826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113USE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2020	12/16/2022	1	485,375	170.34	17,011			3,980		31,885			(4,259)		1,651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2021	01/27/2023	1	272,455	169.93	10,299			2,971		19,671			(2,554)		1,036		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2020	11/15/2022	1	506,397	168.94	19,243			3,621		35,954			(4,758)		1,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2021	04/21/2023	1	3,269,247	269.2	104,289			42,117		62,268			(25,858)		14,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2021	04/21/2023	1	1,148,687	269.2	37,891			15,365		21,879			(9,408)		5,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/21/2023	1	998,714	269.2	33,241			13,498		19,022			(8,264)		4,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/16/2020	07/15/2022	1	713,944	251.57	22,420			433		47,529			(5,567)		724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2020	07/15/2022	1	1,495,815	251.57	47,092			911		99,581			(11,708)		1,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2020	07/15/2022	1	218,459	251.57	7,095			137		14,543			(1,771)		221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2020	07/15/2022	1	100,780	251.57	3,453			67		6,709			(863)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2020	07/15/2022	1	51,664	251.57	1,848			36		3,439			(464)		52		0001
Purchased Call/S&P 500 INDEX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	01/09/2024	1	2,150,000	4400	204,910			123,791		101,310			(40,139)		13,292		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/25/2024	1	2,156,261	4282		281,021		256,316		144,156			(25,022)		14,552		0001
Purchased Call/S&P 500 INDEX/SPXG13HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	07/29/2022	1	2,025,000	4450		23,675		8,391		258			(15,199)		2,854		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024	1	5,522,042	275.47		167,318		161,809		110,061			(6,163)		38,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/05/2024	1	1,644,926	275.47		52,369		50,784		32,785			(1,652)		11,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/05/2024	1	2,668,378	275.47		84,371		81,931		53,184			(2,550)		18,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/05/2024	1	73,982	275.47		2,331		2,273		1,475			(67)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/05/2024	1	103,455	275.47		2,914		2,850		2,062			(69)		719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/05/2024	1	272,517	275.47		6,994		6,849		5,432			(155)		1,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/11/2023	1	135,517	280.18	4,019			2,286		1,082			(1,016)		716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2021	05/19/2023	1	3,784,362	269.51	120,721			53,396		72,458			(29,932)		17,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2023	1	1,652,837	269.51	54,151			24,051		31,646			(13,445)		7,774		0001
Purchased Call/S&P 500 INDEX/SPX521JSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2018	10/27/2023	1	1,436,694	3272	130,473			34,607		421,429			(12,954)		8,272		0001
Purchased Call/S&P 500 INDEX/SPX9051S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025	1	1,527,000	5893.05	9,773			5,632		29,435			(970)		12,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/19/2023	1	716,343	269.51	24,028			10,686		13,716			(5,974)		3,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/19/2023	1	92,982	269.51	3,302			1,470		1,780			(824)		437		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	5400		341,170		325,855		162,452			(15,529)		41,379		0001
Purchased Call/S&P 500 INDEX/SPX917D9R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	12/15/2023	1	2,112,000	2875	259,232			77,391		881,251			(26,272)		12,761		0001
Purchased Call/S&P 500 INDEX/SPX917D9F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2019	01/12/2024	1	1,205,533	2919	136,478			41,970		497,337			(13,550)		7,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/21/2024	1	1,769,917	271.71		49,831		49,831		44,370			(69)		12,446		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/21/2024	1	737,048	271.71		18,473		18,473		18,477					5,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/10/2022	1	4,280,672	258.14	136,981			19,057		179,025			(33,917)		11,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2020	10/10/2022	1	84,930	258.14	2,747			386		3,552			(690)		224		0001
Purchased Call/S&P 500 INDEX/SPX621KST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024	1	1,770,000	4824.3	85,137			53,445		84,199			(10,547)		14,012		0001
Purchased Call/S&P 500 INDEX/SPX913TSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2018	07/21/2022	1	1,540,000	3532.55	73,304			1,006		147,094			(9,075)		1,847		0001
Purchased Call/S&P 500 INDEX/SPX521GSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2018	10/06/2023	1	1,609,152	3547	142,008			36,009		324,769			(14,092)		9,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	1	3,288,522	272.21	103,260			78,972		66,556			(24,579)		20,312		0001
Purchased Call/S&P 500 INDEX/SPX621XSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023	1	1,649,000	5016.87	70,247			40,238		13,097			(17,370)		8,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2020	09/21/2022	1	171,075	255.45	5,474			617		8,713			(1,357)		408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/21/2022	1	658,362	255.45	21,366			2,410		33,530			(5,305)		1,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	1	1,515,517	272.38		42,064		33,756		31,127			(8,436)		9,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/02/2024	1	1,219,207	272.38		33,884		27,229		25,041			(6,683)		7,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	02/02/2024	1	57,693	272.38		2,029		1,952		1,185			(80)		364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/16/2023	1	167,864	270.96	5,198			2,300		2,833			(1,298)		786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	05/16/2023	1	83,924	270.96	3,085			1,392		1,416			(785)		393		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	5900	314,610			270,291		105,361			(34,387)		46,434		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025	1	9,060,000	3200	1,248,840			714,528		2,992,639			(127,132)		75,579		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024	1	8,637,500	3700	1,011,675			533,247		1,537,888			(128,681)		61,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/16/2022	05/16/2024	1	5,725,143	273.62		174,044		163,540		125,398			(10,714)		39,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/17/2022	05/16/2024	1	5,245,118	273.62		161,595		152,050		114,884			(9,740)		35,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/18/2022	05/16/2024	1	1,826,438	273.62		55,002		51,824		40,005			(3,244)		12,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/19/2022	05/16/2024	1	1,146,360	273.62		36,365		34,406		25,109			(2,098)		7,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	11/03/2023	1	1,309,541	280.47	42,956			29,072		12,340			(10,680)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXE13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/26/2021	07/18/2023	1	2,088,174	.5331	44,611			23,669		7,038			(11,184)		10,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2021	11/03/2023	1	2,751,245	280.47	88,972			60,299		25,926			(22,212)		15,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2021	11/03/2023	1	614,658	280.47	19,549			13,285		5,792			(4,887)		3,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/10/2021	11/03/2023	1	375,329	280.47	10,987			7,498		3,537			(2,751)		2,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/15/2021	11/03/2023	1	189,226	280.47	5,748			3,934		1,783			(1,449)		1,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/16/2021	11/03/2023	1	73,079	280.47	2,230			1,529		689			(563)		424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/20/2021	07/20/2023	1	351,487	175.28	13,813			7,286		21,792			(3,425)		1,805		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/05/2020	10/05/2022	1	191,123	166.89	7,186			948		15,347			(1,782)		493		0001
Purchased Call/S&P 500 INDEX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025	1	1,669,569	.5726	51,508			37,322		26,246			(6,394)		14,199		0001
Purchased Call/S&P 500 INDEX/SPX5219SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2018	07/14/2022	1	1,926,271	.3467	102,271			913		220,669			(12,688)		1,886		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2020	09/16/2022	1	1,169,929	256.02	37,321			3,969		57,127			(9,279)		2,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2020	09/16/2022	1	413,189	256.02	12,750			1,358		20,176			(3,183)		955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2020	09/16/2022	1	334,134	256.02	10,467			1,116		16,316			(2,617)		772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2020	09/21/2022	1	2,966,995	255.45	87,228			9,852		151,107			(21,687)		7,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/24/2020	09/21/2022	1	1,526,804	255.45	44,767			5,077		77,759			(11,146)		3,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2020	09/21/2022	1	1,270,533	255.45	39,591			4,496		64,708			(9,870)		3,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2020	09/21/2022	1	417,382	255.45	14,003			1,593		21,257			(3,506)		995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2020	09/21/2022	1	167,663	255.45	5,842			665		8,539			(1,464)		400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2020	09/21/2022	1	103,556	255.45	3,993			463		5,274			(1,019)		247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	09/21/2022	1	1,239,800	255.45	77,364			10,957		63,142			(24,101)		2,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2020	07/29/2022	1	2,642,113	255.72	84,548			3,252		131,053			(20,963)		3,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T\$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/30/2020	07/29/2022	1	1,303,437	255.72	42,103			1,626		64,652			(10,454)		1,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O\$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/16/2024	1	146,595	273.62		4,629		4,386		3,211			(261)		1,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O\$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/16/2024	1	311,853	273.62		10,189		9,667		6,831			(535)		2,138		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/16/2024	1	79,173	273.62		2,630		2,499		1,734			(135)		543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/16/2024	1	186,661	273.62		6,112		5,815		4,088			(305)		1,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/29/2022	1	1,227,184	255.72	40,072			1,550		60,870			(9,963)		1,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/16/2022	1	80,000	256.02	2,269			242		3,906			(568)		185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2020	09/16/2022	1	417,642	256.02	11,794			1,265		20,393			(2,957)		965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/16/2022	1	156,228	256.02	4,699			505		7,629			(1,180)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/16/2022	1	80,653	256.02	2,719			293		3,938			(686)		186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2020	09/16/2022	1	90,755	256.02	2,928			316		4,432			(740)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/16/2022	1	94,698	256.02	3,170			343		4,624			(802)		219		0001
Purchased Call/S&P 500 INDEX/SPX621PS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023	1	1,556,000	4572.32	80,134			31,481		19,952			(19,869)		6,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	11/25/2022	1	75,866	262.9	2,485			509		2,183			(624)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	11/25/2022	1	70,989	262.9	2,422			506		2,042			(619)		226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	11/25/2022	1	407,433	262.9	14,413			3,084		11,722			(3,786)		1,297		0001
Purchased Call/S&P 500 INDEX/SPX3000SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/27/2018	02/27/2023	1	1,514,000	3522.28	104,163			13,763		262,106			(10,325)		6,164		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2021	07/07/2026	1	4,705,000	5900	327,240			282,389		111,413			(34,800)		47,179		0001
Purchased Call/S&P 500 INDEX/SPX061USJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/23/2019	09/21/2023	1	5,990,000	3550	357,020			111,835		1,166,690			(45,221)		33,181		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2021	05/09/2023	1	1,745,855	273.49	49,536			21,288		23,051			(12,316)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	5800		209,470		199,302		93,387			(10,309)		39,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/15/2023	1	7,419,842	270.96	236,693			103,533		124,467			(58,607)		34,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/15/2023	1	67,517	270.96	2,243			984		1,133			(558)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023	1	8,786,709	280.59	280,296			152,293		64,911			(69,403)		45,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/31/2023	1	197,387	280.59	6,388			3,475		1,458			(1,588)		1,028		0001
Purchased Call/S&P 500 INDEX/SPX917ESP	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2019	01/30/2024	1	2,343,631	3422	146,788			46,617		620,376			(14,566)		14,759		0001
Purchased Call/S&P 500 INDEX/SPXB170SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	1,943,000	4496.55	219,753			144,279		60,674			(54,562)		11,106		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	1	6,600,000	6500	116,355			88,659		51,886			(14,810)		56,844		0001
Purchased Call/S&P 500 INDEX/SPX917DSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2019	06/16/2023	1	1,584,000	3400	76,890			16,820		381,671			(8,676)		7,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/19/2022	1	7,665,379	256.02	245,292			26,992		374,296			(60,736)		18,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/19/2022	1	119,640	256.02	3,879			432		5,842			(974)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	09/19/2022	1	55,048	256.02	2,040			233		2,688			(525)		130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023	1	8,532,765	274.63	271,342			134,365		105,526			(67,186)		42,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2021	03/24/2023	1	333,949	267.18	10,586			3,900		7,365			(2,647)		1,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	03/24/2023	1	103,085	267.18	3,426			1,269		2,273			(859)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	03/24/2023	1	113,735	267.18	3,984			1,480		2,508			(1,004)		486		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2021	03/24/2023	1	85,796	267.18	2,964			1,104		1,892			(749)		367		0001
Purchased Call/S&P 500 INDEX/SPXB17PSQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/27/2022	1	4,320,000	4300	361,410			89,589		18,732			(183,236)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX615B\$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2018	07/26/2022	1	1,268,864	3477	70,627			1,213		143,363			(8,756)		1,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024	1	2,273,058	272.42		70,692		58,959		48,050			(11,798)		14,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2023	1	5,905,571	280.91	187,797			110,912		45,989			(46,691)		31,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/01/2023	1	2,854,342	280.91	83,522			49,396		22,228			(20,881)		15,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/01/2023	1	459,405	280.91	13,803			8,174		3,578			(3,455)		2,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/01/2023	1	261,714	280.91	8,180			4,865		2,038			(2,051)		1,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/01/2023	1	66,380	280.91	2,042			1,226		517			(517)		359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/01/2023	1	86,171	280.91	2,393			1,453		671			(613)		467		0001
Purchased Call/S&P 500 INDEX/SPX721BSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,412,000	4638.6		172,546		133,646		40,279			(39,581)		8,753		0001
Purchased Call/S&P 500 INDEX/SPX400YSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2018	09/22/2022	1	1,871,000	3800.66	74,653			4,250		98,688			(9,242)		4,488		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	6400		71,650		69,669		54,579			(2,032)		37,207		0001
Purchased Call/S&P 500 INDEX/SPXB17VSV	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	09/30/2022	1	1,062,500	4000		44,783		27,168		74,710			(18,029)		2,667		0001
Purchased Call/S&P 500 INDEX/SPX061U8L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2019	04/06/2023	1	5,990,000	3450	366,320			81,178		1,126,058			(52,580)		26,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2021	03/28/2023	1	60,694	267.18	1,938			720		1,345			(481)		261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2021	03/28/2023	1	1,413,433	267.18	44,860			16,683		31,314			(11,153)		6,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135\$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	03/28/2023	1	152,461	267.18	5,352			2,007		3,378			(1,342)		657		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D8N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	1	131,962	180.38		7,007		5,759		7,707			(1,278)		843		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2023	1	158,422	177.17	7,050			4,929		10,202			(1,748)		936		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2023	1	75,668	176.02	3,186			2,074		5,039			(790)		432		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023	1	329,553	176.57	12,918			7,019		18,656			(3,199)		1,716		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	1	167,791	181.39		8,624		6,930		8,869			(1,720)		1,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2020	09/16/2022	1	87,006	257.35	3,327			379		3,836			(885)		201		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113SSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2020	11/04/2022	1	200,000	166.15	7,540			1,310		17,480			(1,872)		590		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	5800		227,150		216,708		102,918			(10,588)		40,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/03/2023	1	1,356,644	281.17	41,543			28,233		12,057			(10,386)		7,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/03/2023	1	107,866	281.17	3,169			2,166		959			(795)		626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/03/2023	1	96,936	281.17	2,837			1,942		862			(715)		562		0001
Purchased Call/S&P 500 INDEX/SPX900A$6	FixedAnnuityHedge	N/A	Equity/Index.	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025	1	16,500,000	3700	1,731,050			1,033,208		3,500,986			(181,530)		138,588		0001
Purchased Call/S&P 500 INDEX/SPX500M$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2018	12/08/2023	1	1,728,679	2927	225,192			64,923		693,428			(22,359)		10,376		0001
Purchased Call/S&P 500 INDEX/SPX721BS$	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	3,635,000	4599.9		462,372		358,130		111,312			(106,066)		22,533		0001
Purchased Call/S&P 500 INDEX/SPX900C$3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			9,142		23,698			(1,458)		14,389		0001
Purchased Call/S&P 500 INDEX/SPX9171$2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2018	07/25/2023	1	1,660,838	3574	115,901			24,772		309,895			(11,501)		8,584		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721BSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	3,121,000	4635.81		380,138		295,025		90,251			(86,607)		19,432		0001
Purchased Call/S&P 500 INDEX/SPXD005$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2024	1	1,524,000	5181.52		76,048		62,050		18,736			(14,064)		9,729		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/14/2024	1	1,766,111	5363		65,703		53,593		16,809			(12,167)		11,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2020	12/09/2022	1	1,499,411	263.94	47,831			10,578		39,785			(11,860)		4,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2020	12/09/2022	1	1,079,422	263.94	34,434			7,647		28,641			(8,550)		3,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/29/2022	1	77,500	255.72	2,591			100		3,844			(647)		109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	07/29/2022	1	64,405	255.72	2,350			91		3,195			(587)		91		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2020	07/29/2022	1	61,367	255.72	2,414			94		3,044			(605)		86		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	07/29/2022	1	413,177	255.72	15,220			619		20,494			(3,970)		582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	9,400,279	276.32		282,948		275,923		177,958			(8,151)		65,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024	1	54,997	276.32		1,648		1,609		1,041			(45)		383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/07/2024	1	56,586	276.32		1,522		1,488		1,071			(36)		394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2021	03/28/2023	1	85,454	267.18	3,019			1,140		1,893			(760)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	03/28/2023	1	56,005	267.18	1,941			735		1,241			(491)		241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2021	04/27/2023	1	3,665,471	270.33	116,929			48,185		63,819			(28,992)		16,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2021	04/27/2023	1	1,659,418	270.33	53,835			22,215		28,892			(13,366)		7,535		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/29/2021	04/27/2023	1	960,367	270.33	31,227			12,939		16,721			(7,764)		4,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/03/2021	04/27/2023	1	128,782	270.33	4,097			1,702		2,242			(1,024)		585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/10/2021	04/27/2023	1	91,263	270.33	3,352			1,407		1,589			(846)		414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/14/2022	06/07/2024	1	1,171,751	276.32		28,751		28,153		22,183			(635)		8,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/15/2022	06/07/2024	1	1,749,467	276.32		42,989		42,154		33,119			(892)		12,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/21/2022	06/07/2024	1	96,827	276.32		2,285		2,259		1,833			(29)		674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/22/2022	06/07/2024	1	310,997	276.32		7,158		7,088		5,888			(80)		2,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/23/2022	06/07/2024	1	72,314	276.32		1,557		1,548		1,369			(15)		504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/08/2020	09/08/2022	1	580,089	256.15	18,563			1,759		27,977			(4,603)		1,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/09/2020	09/08/2022	1	563,948	256.15	18,450			1,751		27,199			(4,581)		1,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/21/2022	01/22/2024	1	161,429	179.14		7,765		6,088		9,896			(1,700)		1,010		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/11/2021	06/13/2023	1	912,465	177.57	35,586			16,962		43,981			(8,799)		4,455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/17/2021	11/17/2023	1	95,997	178.08	4,185			2,898		5,769			(1,038)		565		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136S2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2021	09/01/2023	1	219,548	177.07	8,672			5,122		12,668			(2,156)		1,189		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2021	08/31/2023	1	130,002	176.55	5,148			3,012		7,723			(1,276)		703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/03/2024	1	6,442,757	275.47		194,571		188,148		127,767			(7,187)		44,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	06/03/2024	1	1,693,130	275.47		53,289		51,601		33,577			(1,757)		11,757		0001
Purchased Call/S&P 500 INDEX/SPXG13KS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	07/15/2025	1	1,576,000	6000		31,324		30,314		23,425			(1,036)		13,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2020	07/06/2022	1	9,488,825	250.15	303,642			2,085		689,924			(75,287)		6,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2020	07/06/2022	1	1,791,000	250.15	57,851			398		130,222			(14,364)		1,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/06/2022	1	1,810,819	250.15	60,084			414		131,663			(14,938)		1,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2020	07/06/2022	1	455,092	250.15	14,845			103		33,089			(3,716)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2020	07/06/2022	1	60,691	250.15	2,096			15		4,413			(526)		39		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2021	07/14/2023	1	78,125	276.43	2,903			1,595		843			(761)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2021	02/08/2023	1	3,002,481	268.3	95,779			29,207		57,103			(23,748)		11,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2021	02/08/2023	1	6,303,850	268.3	204,177			62,348		119,890			(50,694)		24,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2021	02/08/2023	1	543,290	268.3	17,799			5,443		10,333			(4,425)		2,123		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/11/2021	02/08/2023	1	324,374	268.3	10,688			3,286		6,169			(2,661)		1,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/16/2021	02/08/2023	1	391,830	268.3	13,407			4,134		7,452			(3,361)		1,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/24/2021	02/08/2023	1	71,470	268.3	2,373			740		1,359			(602)		279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/02/2021	02/08/2023	1	52,807	268.3	1,602			504		1,004			(410)		206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2021	04/21/2023	1	5,268,228	269.85	168,057			68,150		94,885			(41,726)		23,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/23/2021	04/21/2023	1	1,001,769	269.85	32,222			13,085		18,043			(8,011)		4,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/26/2021	04/21/2023	1	1,004,702	269.85	32,987			13,414		18,095			(8,235)		4,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/27/2021	04/21/2023	1	105,680	269.85	3,446			1,403		1,903			(862)		475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/20/2020	08/19/2022	1	6,522,620	256.48	208,072			14,063		305,685			(51,661)		12,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/21/2020	08/19/2022	1	188,955	256.48	6,196			419		8,855			(1,540)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/24/2020	08/19/2022	1	835,883	256.48	27,767			1,882		39,174			(6,932)		1,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/25/2020	08/19/2022	1	690,903	256.48	22,304			1,514		32,379			(5,576)		1,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/26/2020	08/19/2022	1	490,778	256.48	16,456			1,118		23,000			(4,120)		908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/27/2020	08/19/2022	1	172,994	256.48	5,652			386		8,107			(1,417)		320		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/19/2022	1	229,289	256.48	7,786			532		10,746			(1,955)		424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2020	08/19/2022	1	94,232	256.48	3,237			222		4,416			(816)		174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	08/19/2022	1	150,208	256.48	5,880			404		7,040			(1,486)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/22/2024	1	2,415,732	280.05		73,921		64,235		32,910			(9,937)		15,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	04/27/2023	1	121,702	270.33	5,263			2,418		2,119			(1,450)		553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2021	02/03/2023	1	8,313,684	266.17	265,207			79,379		191,135			(65,847)		32,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2021	02/03/2023	1	1,223,829	266.17	40,783			12,224		28,136			(10,140)		4,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2021	02/03/2023	1	853,604	266.17	30,402			9,125		19,625			(7,590)		3,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2021	02/03/2023	1	325,506	266.17	11,801			3,547		7,484			(2,950)		1,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2021	02/03/2023	1	315,916	266.17	11,584			3,486		7,263			(2,900)		1,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	02/03/2023	1	61,480	266.17	2,266			686		1,413			(568)		238		0001
Purchased Call/S&P 500 INDEX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2024	1	1,893,000	4711.31	91,621			56,155		105,629			(11,351)		14,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023	1	9,219,957	280.18	293,195			164,947		73,644			(72,597)		48,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/14/2023	1	149,033	280.18	4,771			2,688		1,190			(1,186)		790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/14/2023	1	307,572	280.18	8,628			4,895		2,457			(2,154)		1,630		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/19/2020	10/19/2022	1	4,665,184	258.45	148,819			22,486		190,909			(36,899)		12,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/20/2020	10/19/2022	1	1,598,161	258.45	50,212			7,597		65,400			(12,467)		4,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/21/2020	10/19/2022	1	1,110,420	258.45	34,630			5,247		45,441			(8,610)		3,062		0001
Purchased Call/S&P 500 INDEX/SPX521C$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/10/2022	1	1,563,000	3422.6	97,531			2,678		206,455			(12,083)		2,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/28/2020	10/07/2022	1	87,406	257.5	2,498			346		3,833			(638)		228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2020	10/07/2022	1	52,844	257.5	1,512			211		2,318			(387)		138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/29/2020	09/29/2022	1	4,063,168	257.08	129,615			16,024		183,629			(32,137)		10,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/30/2020	09/29/2022	1	598,529	257.08	18,276			2,263		27,050			(4,538)		1,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/01/2020	09/29/2022	1	1,282,306	257.08	40,652			5,053		57,952			(10,107)		3,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/02/2020	09/29/2022	1	616,692	257.08	18,567			2,311		27,870			(4,623)		1,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2022	04/25/2024	1	2,535,001	275.45		77,064		70,193		49,005			(6,958)		17,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/26/2022	04/25/2024	1	4,698,201	275.45		140,375		128,035		90,822			(12,499)		31,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/27/2022	04/25/2024	1	3,147,699	275.45		94,277		86,107		60,849			(8,277)		21,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2022	04/25/2024	1	445,048	275.45		13,362		12,255		8,603			(1,156)		3,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/29/2022	04/25/2024	1	84,268	275.45		2,561		2,352		1,629			(218)		569		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/25/2024	1	65,080	275.45		1,909		1,756		1,258			(156)		439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/25/2024	1	148,665	275.45		4,517		4,166		2,874			(357)		1,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/19/2023	1	79,604	269.51	3,039			1,367		1,524			(763)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2021	05/19/2023	1	181,528	269.51	7,113			3,305		3,476			(1,852)		854		0001
Purchased Call/S&P 500 INDEX/SPXE133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	1,410,000	4591.08	75,294			30,821		18,384			(18,618)		6,381		0001
Purchased Call/S&P 500 INDEX/SPXB173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2020	08/19/2022	1	2,190,743	3328	262,187			17,720		315,728			(65,097)		4,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2020	07/01/2022	1	1,937,614	248.56	62,004					154,445			(15,374)		507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2020	07/01/2022	1	2,609,572	248.56	87,350					208,007			(21,688)		683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2020	07/01/2022	1	2,037,741	248.56	71,161					162,426			(17,766)		533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/09/2022	1	450,202	263.94	14,498			3,224		11,946			(3,605)		1,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2020	12/09/2022	1	103,706	263.94	3,304			736		2,752			(825)		345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2020	12/09/2022	1	87,928	263.94	2,812			628		2,333			(704)		293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	12/09/2022	1	205,219	263.94	6,648			1,491		5,445			(1,667)		684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	12/09/2022	1	176,624	263.94	6,210			1,466		4,687			(1,638)		588		0001
Purchased Call/S&P 500 INDEX/SPX9004SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2020	07/15/2022	1	1,616,000	3190.81	190,042			3,670		299,654			(47,185)		1,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/20/2023	1	524,045	266.55	16,717			4,661		11,471			(4,145)		1,959		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2021	02/28/2023	1	7,496,488	266.09	239,138			79,494		177,595			(59,131)		30,583		0001
Purchased Call/S&P 500 INDEX/SPX621AST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2020	10/17/2023	1	8,150,000	3300	941,450			329,856		1,908,930			(126,037)		46,438		0001
Purchased Call/S&P 500 INDEX/SPX700MSL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/27/2019	09/28/2023	1	1,262,000	3662.55	59,945			18,666		215,527			(7,421)		7,045		0001
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/22/2025	1	1,290,000	5000	93,246			68,778		51,072			(12,116)		10,819		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	5775	339,850			290,849		112,787			(38,018)		45,809		0001
Purchased Call/S&P 500 INDEX/SPX9177SB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/20/2023	1	1,604,000	3291.17	169,062			44,143		441,353			(16,749)		9,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	02/28/2023	1	2,291,792	266.09	79,324			26,441		54,294			(19,722)		9,350		0001
Purchased Call/S&P 500 INDEX/SPXE133SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	1,602,000	4843.98	54,308			22,230		9,904			(13,429)		7,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2024	1	1,993,037	275.57		60,588		58,095		39,325			(2,807)		13,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/30/2024	1	1,301,645	275.57		39,064		37,559		25,683			(1,554)		9,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/30/2024	1	4,285,102	275.57		131,866		127,313		84,550			(5,072)		29,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/30/2024	1	727,547	275.57		21,861		21,135		14,355			(812)		5,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/30/2024	1	221,328	275.57		6,988		6,774		4,367			(222)		1,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	05/30/2024	1	72,559	275.57		2,270		2,213		1,432			(66)		502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2021	04/21/2023	1	62,509	269.2	2,150			877		1,191			(538)		281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/20/2022	1	14,042,331	256.02	449,355			49,997		685,679			(111,111)		33,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/20/2022	1	504,081	256.02	15,830			1,766		24,614			(3,936)		1,195		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/20/2022	1	1,575,682	256.02	44,743			4,999		76,940			(11,140)		3,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2020	09/20/2022	1	721,586	256.02	20,434			2,292		35,235			(5,094)		1,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/20/2022	1	240,954	256.02	7,266			816		11,766			(1,814)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/20/2022	1	95,046	256.02	3,085			347		4,641			(773)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	02/28/2023	1	130,289	266.09	4,387			1,464		3,087			(1,092)		532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	02/28/2023	1	51,079	266.09	1,810			613		1,210			(456)		208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2021	02/28/2023	1	131,835	266.09	4,702			1,596		3,123			(1,190)		538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	02/28/2023	1	100,540	266.09	3,703			1,326		2,382			(989)		410		0001
Purchased Call/S&P 500 INDEX/SPXA052\$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/29/2022	04/30/2024	1	1,621,000	5009.14		78,456		72,098		34,924			(6,645)		10,981		0001
Purchased Call/S&P 500 INDEX/SPXE133\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	1,728,000	4968.13	48,211			19,735		7,891			(11,921)		7,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B\$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023	1	2,620,567	273.25	83,596			38,468		36,434			(20,727)		12,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	09/29/2022	1	211,664	257.08	7,435			938		9,566			(1,882)		528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023	1	7,658,425	276.43	244,304			128,192		83,440			(60,408)		39,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/18/2023	1	140,223	276.43	5,199			2,755		1,528			(1,298)		718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A\$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	07/18/2023	1	145,771	276.43	5,421			2,992		1,588			(1,414)		747		0001
Purchased Call/S&P 500 INDEX/SPX7156\$3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	01/08/2021	01/06/2025	1	1,855,692	4835	91,461			57,831		84,909			(11,346)		14,739		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00USY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/05/2022	01/05/2024	1	1,558,000	5509.08		59,048		44,854		8,909			(14,236)		9,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2020	12/02/2022	1	263,272	263.08	8,398			1,777		7,495			(2,082)		858		0001
Purchased Call/S&P 500 INDEX/SPXB001S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/12/2021	04/06/2023	1	1,686,517	4555	88,912			34,358		22,302			(22,228)		7,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/22/2023	1	3,537,995	278.07	112,508			69,522		38,066			(27,934)		19,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023	1	4,250,844	278.07	139,113			86,081		45,736			(34,587)		23,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/22/2023	1	2,246,201	278.07	75,690			46,901		24,168			(18,896)		12,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/22/2023	1	406,132	278.07	12,663			7,857		4,370			(3,166)		2,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/22/2023	1	121,429	278.07	3,480			2,175		1,306			(874)		673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	09/22/2023	1	170,658	278.07	4,689			2,971		1,836			(1,197)		946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2021	06/21/2023	1	4,151,982	272.57	132,033			64,384		62,026			(32,737)		20,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2021	06/21/2023	1	3,006,375	272.57	101,913			49,765		44,912			(25,303)		14,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2021	06/21/2023	1	1,574,962	272.57	53,390			26,106		23,528			(13,274)		7,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/21/2023	1	67,811	272.57	2,413			1,191		1,013			(606)		335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	06/21/2023	1	72,464	272.57	2,879			1,448		1,083			(736)		358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/18/2022	1	3,480,517	261.57	111,029			21,470		111,871			(27,605)		10,816		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2020	11/18/2022	1	1,644,354	261.57	52,367			10,140		52,853			(13,074)		5,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	06/01/2023	1	5,272,120	273.25	171,721			79,128		73,299			(42,636)		25,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2021	06/01/2023	1	569,465	273.25	17,590			8,139		7,917			(4,373)		2,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/01/2023	1	158,529	273.25	5,198			2,409		2,204			(1,294)		761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/01/2023	1	129,680	273.25	4,252			1,973		1,803			(1,063)		622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/01/2023	1	116,829	273.25	3,916			1,820		1,624			(980)		560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/01/2023	1	59,128	273.25	1,980			930		822			(501)		284		0001
Purchased Call/S&P 500 INDEX/SPXB17LSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023	1	1,741,000	4348.27	183,327			98,715		60,413			(45,455)		9,033		0001
Purchased Call/S&P 500 INDEX/SPX621$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2024	1	2,226,318	4599	81,122			47,358		151,615			(10,057)		16,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	1	10,254,770	276.43	326,102			170,901		111,728			(80,745)		52,454		0001
Purchased Call/S&P 500 INDEX/SPX917D$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	01/22/2024	1	1,474,439	3350	91,872			28,773		420,837			(9,117)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXE133$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	2,929,000	4139.2	308,717			126,370		127,425			(76,336)		13,255		0001
Purchased Call/S&P 500 INDEX/SPX905I$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	2,038,000	5426.54	68,477			55,873		16,586			(12,664)		13,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/24/2023	1	6,399,742	271.61	204,152			91,700		102,646			(50,618)		30,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2021	05/24/2023	1	4,692,711	271.61	152,735			68,699		75,267			(37,922)		22,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	05/30/2024	1	109,771	275.57		3,067		2,999		2,166			(73)		760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023	1	6,192,674	280.19	197,546			118,745		52,782			(48,914)		33,919		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/28/2021	10/27/2023	1	4,337,898	278.27	137,078			91,322		49,275			(34,034)		24,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2021	10/27/2023	1	3,111,492	278.27	97,839			65,271		35,344			(24,325)		17,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/01/2021	10/27/2023	1	1,459,307	278.27	47,565			31,776		16,577			(11,875)		8,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/02/2021	10/27/2023	1	824,448	278.27	27,731			18,552		9,365			(6,933)		4,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/03/2021	10/27/2023	1	131,149	278.27	4,407			2,952		1,490			(1,103)		755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/12/2021	02/03/2023	1	109,852	266.17	4,065			1,232		2,526			(1,021)		424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/16/2021	02/03/2023	1	69,308	266.17	2,651			805		1,593			(669)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/17/2021	02/03/2023	1	85,835	266.17	3,289			1,000		1,973			(832)		332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/19/2021	02/03/2023	1	69,338	266.17	2,532			774		1,594			(642)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/09/2022	02/03/2023	1	113,219	266.17		4,028		3,262		2,603			(776)		437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/02/2021	06/02/2023	1	4,360,747	273.66	139,108			64,204		58,727			(34,491)		20,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/03/2021	06/02/2023	1	858,038	273.66	25,930			12,017		11,555			(6,438)		4,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/29/2020	09/20/2022	1	212,753	256.02	7,180			809		10,389			(1,802)		504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/26/2020	09/20/2022	1	90,842	256.02	3,016			353		4,436			(787)		215		0001
Purchased Call/S&P 500 INDEX/SPX7159$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	03/31/2021	03/24/2025	1	1,841,979	5378	65,236			44,794		41,838			(8,121)		15,229		0001

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Purchased Call/S&P 500 INDEX/SPX300N\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/20/2018	02/13/2023	1	1,539,678	3476	111,913			13,981		285,678			(11,136)		6,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	09/20/2022	1	50,990	256.02	2,356			293		2,490			(650)		121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	09/20/2022	1	55,030	256.02	3,009			431		2,687			(961)		130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	1	4,105,124	274.63	130,543			64,370		50,768			(32,456)		20,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/18/2022	1	344,217	261.57	11,673			2,267		11,064			(2,918)		1,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2020	11/18/2022	1	63,292	261.57	2,183			428		2,034			(552)		197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2020	11/18/2022	1	56,695	261.57	2,042			406		1,822			(522)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2020	11/16/2022	1	4,066,337	262.18	129,716			24,589		124,048			(32,162)		12,547		0001
Purchased Call/S&P 500 INDEX/SPX905Y\$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	1,756,000	4153.86		247,596		210,915		134,850			(37,494)		11,462		0001
Purchased Call/S&P 500 INDEX/SPX621I\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/27/2022	1	1,487,005	4345	26,108			4,255		11,287			(6,491)		4,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2020	11/16/2022	1	924,035	262.18	29,993			5,693		28,189			(7,447)		2,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/29/2024	1	1,665,784	272.42		64,632		54,053		35,213			(10,639)		10,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	02/29/2024	1	103,305	272.42		5,100		4,295		2,184			(810)		667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/18/2023	1	7,819,296	278.97	248,654			151,860		76,812			(61,568)		43,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/18/2023	1	1,096,239	278.97	32,105			19,661		10,769			(7,993)		6,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/18/2023	1	149,648	278.97	4,565			2,800		1,470			(1,138)		826		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2021	09/18/2023	1	59,195	278.97	1,791			1,103		581			(447)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/29/2024	1	6,839,309	275.57		207,915		199,347		134,948			(9,644)		47,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2021	11/03/2023	1	3,003,377	279.48	94,907			63,880		31,305			(23,532)		17,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2021	11/03/2023	1	1,477,731	279.48	49,173			33,234		15,403			(12,209)		8,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/03/2023	1	1,173,277	279.48	40,469			27,390		12,230			(10,062)		6,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2021	11/03/2023	1	639,850	279.48	21,795			14,771		6,669			(5,441)		3,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2021	11/03/2023	1	108,992	279.48	3,646			2,478		1,136			(912)		632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2021	11/03/2023	1	76,684	279.48	2,365			1,614		799			(593)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	05/29/2024	1	1,082,268	275.57		32,480		31,227		21,354			(1,294)		7,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2020	09/08/2022	1	304,096	256.15	9,426			898		14,666			(2,344)		666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2020	09/08/2022	1	1,341,263	256.15	43,461			4,148		64,688			(10,820)		2,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2020	09/08/2022	1	698,191	256.15	23,850			2,279		33,673			(5,962)		1,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2020	09/08/2022	1	448,806	256.15	15,489			1,482		21,646			(3,878)		983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2020	09/08/2022	1	91,820	256.15	2,986			287		4,428			(750)		201		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/08/2022	1	107,509	256.15	3,391			327		5,185			(853)		235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2020	09/08/2022	1	136,300	256.15	4,156			401		6,574			(1,049)		298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024	1	254,135	182.05		16,773		15,321		14,892			(1,471)		1,716		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2021	03/23/2023	1	62,906	173.55	2,434			886		3,661			(604)		269		0001
Purchased Call/S&P 500 INDEX/SPX300RS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/09/2018	03/10/2023	1	1,023,000	3295.12	103,937			14,368		239,069			(10,297)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXB00XS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/07/2021	09/07/2023	1	3,713,000	5229.67	129,584			77,074		21,099			(32,130)		20,244		0001
Purchased Call/S&P 500 INDEX/SPXG13E$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024	1	1,800,802	4446		196,696		179,013		89,070			(17,906)		12,099		0001
Purchased Call/S&P 500 INDEX/SPXA053$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	2,392,000	3840.89		368,368		349,166		309,272			(20,604)		16,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/29/2024	1	778,339	275.57		23,924		23,096		15,358			(921)		5,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/29/2024	1	116,939	275.57		3,514		3,397		2,307			(131)		809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/29/2024	1	206,905	275.57		6,532		6,333		4,082			(208)		1,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	05/29/2024	1	75,312	275.57		2,353		2,294		1,486			(69)		521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/29/2024	1	114,428	275.57		3,559		3,474		2,258			(99)		792		0001
Purchased Call/S&P 500 INDEX/SPXD13A$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2021	02/03/2023	1	1,626,138	4251	106,757			31,953		41,050			(26,506)		6,284		0001
Purchased Call/S&P 500 INDEX/SPX7219$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2021	12/13/2023	1	1,685,000	5521.99	59,986			43,671		8,033			(14,873)		10,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/08/2022	1	118,398	256.15	3,665			354		5,710			(927)		259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/08/2022	1	74,307	256.15	2,460			241		3,584			(630)		163		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/10/2020	09/08/2022	1	135,913	256.15	5,035			522		6,555			(1,366)		298		0001
Purchased Call/S&P 500 INDEX/SPX6210$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2021	03/22/2023	1	1,615,608	.4422	79,344			28,852		30,230			(19,727)		6,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/15/2020	10/14/2022	1	5,204,341	258.89	166,018			24,044		204,976			(41,220)		14,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/16/2020	10/14/2022	1	1,361,048	258.89	43,319			6,282		53,606			(10,770)		3,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/19/2020	10/14/2022	1	1,124,560	258.89	34,924			5,072		44,291			(8,719)		3,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/12/2021	08/11/2023	1	5,759,980	279.52	183,167			102,574		48,518			(45,478)		30,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/13/2021	08/11/2023	1	1,598,729	279.52	52,562			29,475		13,467			(13,068)		8,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2021	08/11/2023	1	2,570,729	279.52	85,070			47,771		21,654			(21,238)		13,573		0001
Purchased Call/S&P 500 INDEX/SPXF13JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2022	01/26/2024	1	1,688,870	.4318		214,215		169,599		93,782			(45,253)		10,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/19/2020	11/18/2022	1	8,207,584	261.68	261,822			50,559		261,345			(65,007)		25,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/20/2020	11/18/2022	1	713,120	261.68	22,619			4,374		22,707			(5,624)		2,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/23/2020	11/18/2022	1	870,155	261.68	27,533			5,331		27,707			(6,874)		2,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/04/2022	01/04/2024	1	686,891	275.45		21,637		16,406		11,012			(5,246)		4,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/05/2022	01/04/2024	1	1,880,638	275.45		55,918		42,458		30,149			(13,500)		11,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2022	01/04/2024	1	1,072,848	275.45		29,290		22,332		17,199			(7,041)		6,603		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J\$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/07/2022	01/04/2024	1	125,309	275.45		3,285		2,508		2,009			(786)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J\$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/02/2022	01/04/2024	1	129,141	275.45		3,324		2,625		2,070			(702)		795		0001
Purchased Call/S&P 500 INDEX/SPX161M\$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	5850	339,100			292,404		115,550			(36,232)		47,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/08/2022	06/03/2024	1	316,721	275.47		10,003		9,713		6,281			(303)		2,199		0001
Purchased Call/S&P 500 INDEX/SPXB13FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/29/2020	02/24/2025	1	9,060,000	3400	991,560			556,031		2,551,486			(103,621)		73,848		0001
Purchased Call/S&P 500 INDEX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	08/13/2024	1	4,300,000	4325	520,420			353,648		303,773			(82,556)		31,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/26/2021	02/27/2023	1	5,054,401	266.09	161,235			53,449		119,741			(39,923)		20,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/14/2022	06/14/2024	1	18,431,992	272.84		549,273		537,971		388,274			(12,022)		128,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/15/2022	06/14/2024	1	1,267,959	272.84		37,875		37,147		26,710			(778)		8,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/16/2022	06/14/2024	1	162,893	272.84		5,039		4,969		3,431			(97)		1,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/17/2022	06/14/2024	1	2,030,002	272.84		58,258		57,532		42,762			(1,040)		14,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/01/2020	09/28/2022	1	324,717	256.42	10,688			1,316		15,422			(2,661)		806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/02/2020	09/28/2022	1	148,266	256.42	4,637			572		7,042			(1,156)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/05/2020	09/28/2022	1	129,673	256.42	4,167			514		6,159			(1,043)		322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/06/2020	09/28/2022	1	77,255	256.42	2,425			300		3,669			(608)		192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/08/2020	09/28/2022	1	182,111	256.42	6,143			765		8,649			(1,544)		452		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	09/28/2022	1	132,814	256.42	4,838			605		6,308			(1,226)		330		0001
Purchased Call/S&P 500 INDEX/SPXE13HS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	1	2,266,933	4207	222,817			107,567		98,330			(55,322)		11,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/22/2024	1	2,272,946	280.05		69,475		60,455		30,965			(9,257)		14,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/22/2024	1	1,503,547	280.05		44,025		38,362		20,483			(5,708)		9,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/22/2024	1	108,961	280.05		3,206		2,801		1,484			(408)		716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	03/22/2024	1	220,936	280.05		6,083		5,412		3,010			(677)		1,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	03/22/2024	1	111,515	280.05		3,273		2,917		1,519			(360)		733		0001
Purchased Call/S&P 500 INDEX/SPX621RS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2021	06/02/2023	1	1,496,000	4166.85	151,994			70,441		68,005			(37,738)		7,187		0001
Purchased Call/S&P 500 INDEX/SPXC00FST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/10/2023	1	2,635,000	4628.53	304,606			209,101		65,808			(75,733)		15,389		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024	1	1,894,172	4915		115,565		105,392		45,945			(10,304)		12,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023	1	4,169,938	278.97	133,021			81,311		40,963			(32,892)		23,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/19/2023	1	1,614,192	278.97	47,274			28,976		15,857			(11,753)		8,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/19/2023	1	295,106	278.97	9,013			5,532		2,899			(2,244)		1,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/19/2023	1	73,442	278.97	1,951			1,218		721			(494)		406		0001
Purchased Call/S&P 500 INDEX/SPX9004$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2020	07/15/2022	1	2,111,000	3159.12	262,397			5,046		410,651			(65,060)		2,140		0001
Purchased Call/S&P 500 INDEX/SPX621LS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	1	2,782,000	3750.16	313,253			86,489		227,428			(77,352)		10,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/07/2022	1	3,804,025	258.14	121,348			16,448		158,710			(30,170)		9,906		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I\$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	10/12/2020	10/07/2022	1	1,675,180	258.14	55,939			7,582		69,891			(13,966)		4,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I\$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	10/13/2020	10/07/2022	1	521,310	258.14	17,267			2,344		21,750			(4,317)		1,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I\$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	10/16/2020	10/07/2022	1	146,428	258.14	4,844			662		6,109			(1,216)		381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I\$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	10/19/2020	10/07/2022	1	468,026	258.14	15,121			2,070		19,527			(3,812)		1,219		0001
Purchased Call/S&P 500 INDEX/SPX9004\$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/16/2020	07/14/2022	1	1,563,072	3336	145,577			2,614		222,297			(36,194)		1,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	02/14/2022	02/14/2024	1	1,783,613	271.2		55,114		44,893		40,265			(10,268)		11,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	11/24/2020	11/18/2022	1	241,797	261.68	8,150			1,582		7,699			(2,037)		751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	11/25/2020	11/18/2022	1	288,842	261.68	9,835			1,918		9,197			(2,462)		898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	11/27/2020	11/18/2022	1	300,458	261.68	10,552			2,060		9,567			(2,649)		934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	12/02/2020	11/18/2022	1	90,699	261.68	3,109			610		2,888			(786)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y\$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	12/03/2020	11/18/2022	1	53,726	261.68	1,874			369		1,711			(475)		167		0001
Purchased Call/S&P 500 INDEX/SPXE002\$N	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/30/2022	06/28/2024	1	1,536,927	4946		48,188		48,188		46,108					10,860		0001
Purchased Call/S&P 500 INDEX/SPX721M\$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	2,400,000	4427.47		333,120		297,886		122,792			(35,594)		16,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	06/21/2022	06/14/2024	1	1,515,238	272.84		43,651		43,168		31,919			(543)		10,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	06/22/2022	06/14/2024	1	1,807,303	272.84		50,807		50,313		38,071			(562)		12,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R\$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI\SFPU8MPRO8K5P83	06/23/2022	06/14/2024	1	2,032,171	272.84		53,702		53,403		42,808			(521)		14,221		0001

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Purchased Call/S&P 500 INDEX/SPXC00US2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	1	2,715,000	5720.14		72,219		54,859		11,302			(17,412)		16,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/14/2024	1	65,391	272.84		1,745		1,740		1,377			(7)		458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/14/2024	1	160,579	272.84		4,226		4,226		3,383			(6)		1,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	2,794,878	274.75	88,598			56,956		41,552			(21,967)		15,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/13/2024	1	201,618	179.67		14,857		14,693		14,436			(185)		1,410		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400		58,352		56,846		43,726			(1,544)		26,988		0001
Purchased Call/S&P 500 INDEX/SPX400GS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2018	07/07/2022	1	740,000	3034.42	78,070			321		209,867			(9,665)		512		0001
Purchased Call/S&P 500 INDEX/SPXE13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025	1	4,340,000	.6150	109,490			82,537		47,887			(13,781)		37,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/27/2023	1	4,117,260	267.18	131,341			48,598		91,216			(32,521)		17,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2021	03/27/2023	1	361,087	267.18	12,487			4,685		8,000			(3,144)		1,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	03/27/2023	1	163,207	267.18	5,791			2,185		3,616			(1,462)		702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2023	1	2,409,077	273.97	76,609			48,617		37,743			(18,995)		13,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/06/2023	1	926,257	273.97	30,563			19,503		14,512			(7,588)		5,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2023	1	994,873	273.97	33,045			21,116		15,587			(8,216)		5,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/06/2023	1	245,438	273.97	8,072			5,158		3,845			(2,015)		1,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/06/2023	1	233,282	273.97	7,689			4,920		3,655			(1,922)		1,314		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/06/2023	1	50,936	273.97	1,763			1,129		798			(441)		287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/06/2023	1	90,533	273.97	3,582			2,337		1,418			(913)		510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/14/2024	1	762,493	271.2		23,504		19,172		17,213			(4,353)		4,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/14/2024	1	4,038,640	271.2		133,281		109,467		91,172			(24,383)		25,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/14/2024	1	269,395	271.2		8,771		7,214		6,082			(1,595)		1,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/14/2024	1	651,997	271.2		21,493		17,702		14,719			(3,810)		4,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/14/2024	1	113,530	271.2		4,659		3,881		2,563			(783)		724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	02/14/2024	1	102,915	271.2		4,857		4,068		2,323			(805)		656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/23/2023	1	15,459,195	270.47	493,148			220,833		273,795			(121,940)		73,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2023	1	1,657,135	274.75	55,128			35,488		24,637			(13,688)		9,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/12/2023	1	895,271	274.75	32,781			21,190		13,310			(8,150)		5,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/12/2023	1	227,695	274.75	8,553			5,536		3,385			(2,129)		1,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/12/2023	1	87,938	274.75	3,137			2,033		1,307			(784)		498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/12/2023	1	81,174	274.75	2,946			1,912		1,207			(737)		460		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/20/2021	10/12/2023	1	183,714	274.75	6,840			4,446		2,731			(1,715)		1,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/22/2021	10/12/2023	1	111,522	274.75	3,998			2,613		1,658			(1,005)		632		0001
Purchased Call/S&P 500 INDEX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/09/2022	06/07/2024	1	1,459,072	.4997		65,125		63,508		34,819			(1,876)		10,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/03/2022	01/03/2024	1	2,094,195	275.16		65,967		49,928		34,201			(16,085)		12,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/04/2022	01/03/2024	1	3,477,339	275.16		111,082		84,190		56,789			(26,971)		21,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/05/2022	01/03/2024	1	997,041	275.16		30,111		22,853		16,283			(7,280)		6,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/07/2022	01/03/2024	1	122,929	275.16		3,275		2,499		2,008			(785)		756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/14/2022	01/03/2024	1	197,644	275.16		5,236		4,041		3,228			(1,216)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX621SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023	1	1,723,000	5082.23	48,933			24,803		8,503			(12,083)		8,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/20/2020	10/14/2022	1	536,519	258.89	16,413			2,387		21,131			(4,103)		1,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/21/2020	10/14/2022	1	125,423	258.89	3,803			554		4,940			(952)		338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/22/2020	10/14/2022	1	176,785	258.89	5,142			752		6,963			(1,289)		476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/26/2020	10/14/2022	1	148,604	258.89	4,230			620		5,853			(1,066)		400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/27/2020	10/14/2022	1	150,199	258.89	4,403			647		5,916			(1,112)		405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/05/2020	10/14/2022	1	298,332	258.89	10,602			1,581		11,750			(2,710)		804		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2020	10/14/2022	1	101,856	258.89	3,305			494		4,012			(850)		274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/11/2021	08/11/2023	1	2,931,188	279.55	93,212			51,983		24,690			(23,111)		15,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/12/2021	08/11/2023	1	938,560	279.55	29,847			16,714		7,906			(7,411)		4,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/13/2021	08/11/2023	1	847,219	279.55	27,821			15,601		7,136			(6,917)		4,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2021	08/11/2023	1	121,957	279.55	4,031			2,264		1,027			(1,006)		644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/17/2021	08/11/2023	1	164,897	279.55	5,220			2,935		1,389			(1,305)		871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2021	08/11/2023	1	135,586	279.55	4,326			2,453		1,142			(1,091)		716		0001
Purchased Call/S&P 500 INDEX/SPXE13U$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/27/2021	08/29/2023	1	2,026,000	4509.37	200,777			116,936		55,602			(49,646)		10,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/06/2020	10/06/2022	1	1,161,561	256.17	37,054			4,937		56,328			(9,187)		3,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/07/2020	10/06/2022	1	692,799	256.17	22,366			2,984		33,596			(5,553)		1,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/08/2020	10/06/2022	1	1,064,294	256.17	36,520			4,900		51,611			(9,080)		2,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/09/2020	10/06/2022	1	325,435	256.17	11,586			1,557		15,781			(2,885)		843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/12/2020	10/06/2022	1	101,588	256.17	3,787			509		4,926			(947)		263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/15/2020	10/06/2022	1	53,211	256.17	1,971			267		2,580			(495)		138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/29/2020	10/06/2022	1	57,161	256.17	1,770			244		2,772			(453)		148		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621X$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023	1	2,774,000	5171.44	90,155			51,641		15,347			(22,292)		14,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/09/2020	10/11/2022	1	6,436,505	258.14	205,968			28,898		269,185			(50,929)		17,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/13/2020	10/11/2022	1	899,626	258.14	29,832			4,191		37,624			(7,417)		2,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/14/2020	10/11/2022	1	407,054	258.14	13,545			1,906		17,024			(3,372)		1,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/15/2020	10/11/2022	1	56,132	258.14	1,868			264		2,348			(466)		149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/20/2020	10/11/2022	1	142,876	258.14	4,550			645		5,975			(1,142)		379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I/ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/30/2020	10/11/2022	1	115,225	258.14	2,906			419		4,819			(740)		306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/12/2020	11/11/2022	1	4,475,476	260.77	142,768			26,190		153,410			(35,447)		13,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/13/2020	11/11/2022	1	747,088	260.77	24,381			4,479		25,609			(6,062)		2,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/16/2020	11/11/2022	1	1,347,387	260.77	46,348			8,526		46,186			(11,571)		4,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/17/2020	11/11/2022	1	215,288	260.77	7,538			1,389		7,380			(1,884)		652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/20/2020	11/11/2022	1	77,602	260.77	2,580			479		2,660			(648)		235		0001
Purchased Call/S&P 500 INDEX/SPX721V$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2024	1	1,896,000	5036.76	63,516			63,255		46,880			(520)		13,379		0001
Purchased Call/S&P 500 INDEX/SPXG13RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/24/2022	06/14/2024	1	1,484,304	4390	122,952			122,437		101,605			(1,023)		10,387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/31/2022	11/04/2022	1	203,366	166.15	19,119			8,760		17,774			(10,353)		600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	09/02/2020	09/02/2022	1	2,964,199	260.34	94,854			8,209		100,740			(23,519)		6,206		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	09/03/2020	09/02/2022	1	471,084	260.34	13,607			1,184		16,010			(3,378)		986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	09/04/2020	09/02/2022	1	272,672	260.34	7,195			627		9,267			(1,789)		571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	09/08/2020	09/02/2022	1	405,941	260.34	10,104			882		13,796			(2,526)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	09/09/2020	09/02/2022	1	813,129	260.34	20,676			1,807		27,635			(5,176)		1,702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A5H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	12/16/2021	12/15/2023	1	198,025	178.64	8,792			6,452		11,921			(2,183)		1,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G3E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	11/17/2021	11/03/2023	1	258,578	280.47	7,938			5,448		2,437			(2,007)		1,500		0001
Purchased Call/S&P 500 INDEX/SPX621IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/27/2022	1	1,617,634	.4467	21,594			3,519		6,366			(5,369)		4,618		0001
Purchased Call/S&P 500 INDEX/SPX721BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	1,487,000	4539.75		199,555		154,875		51,040			(45,465)		9,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	2,254,150	277.59	71,457			46,225		26,363			(17,742)		12,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/15/2021	10/13/2023	1	1,043,928	277.59	33,846			21,925		12,209			(8,415)		5,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/18/2021	10/13/2023	1	605,186	277.59	18,619			12,078		7,078			(4,648)		3,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/19/2021	10/13/2023	1	1,216,643	277.59	38,044			24,713		14,229			(9,511)		6,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/26/2021	05/24/2023	1	545,601	271.61	17,939			8,080		8,751			(4,460)		2,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/27/2021	05/24/2023	1	364,063	271.61	12,198			5,524		5,839			(3,037)		1,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	05/28/2021	05/24/2023	1	157,862	271.61	5,417			2,457		2,532			(1,351)		748		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	05/24/2023	1	69,452	271.61	2,526			1,159		1,114			(640)		329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2021	05/24/2023	1	173,276	271.61	6,099			2,853		2,779			(1,575)		821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2020	11/03/2022	1	642,289	256.47	20,489			3,518		30,610			(5,080)		1,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2020	11/03/2022	1	903,160	256.47	32,679			5,619		43,042			(8,114)		2,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/13/2023	1	158,200	277.59	5,078			3,303		1,850			(1,271)		898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/13/2023	1	68,625	277.59	2,121			1,387		803			(532)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/13/2023	1	153,109	277.59	4,970			3,264		1,791			(1,256)		869		0001
Purchased Call/S&P 500 INDEX/SPXE13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023	1	1,464,952	4437	137,177			83,672		48,723			(34,247)		8,060		0001
Purchased Call/S&P 500 INDEX/SPX721DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/19/2024	1	1,608,518	5424		37,500		29,613		11,465			(7,999)		10,033		0001
Purchased Call/S&P 500 INDEX/SPX621FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/31/2020	08/02/2022	1	2,326,000	3229.9	283,074			12,443		402,423			(69,995)		3,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024	1	2,172,529	270.74		67,348		54,622		50,348			(12,934)		13,799		0001
Purchased Call/S&P 500 INDEX/SPX9004$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/16/2020	07/15/2022	1	1,281,000	3892.13	36,252			700		12,613			(9,001)		1,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/29/2022	1	4,515,210	255.91	144,487			5,580		220,348			(35,874)		6,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/29/2022	1	1,788,081	255.91	57,714			2,232		87,261			(14,349)		2,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/29/2022	1	1,007,100	255.91	33,293			1,289		49,148			(8,312)		1,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	07/29/2022	1	64,049	255.91	2,313			90		3,126			(578)		90		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2020	07/29/2022	1	234,350	255.91	8,581			333		11,437			(2,148)		330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	07/29/2022	1	245,695	255.91	8,862			346		11,990			(2,225)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/20/2023	1	332,187	266.55	10,618			2,973		7,272			(2,636)		1,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	1	1,198,844	266.55	37,285			10,454		26,243			(9,270)		4,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2021	01/20/2023	1	436,482	266.55	14,443			4,055		9,555			(3,606)		1,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2021	01/20/2023	1	690,803	266.55	22,210			6,245		15,122			(5,553)		2,582		0001
Purchased Call/S&P 500 INDEX/SPX621RSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2023	1	1,422,000	4861.2	48,206			22,977		11,436			(11,920)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXG13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	07/01/2022	1	1,875,000	3900		17,360				2			(16,339)		491		0001
Purchased Call/S&P 500 INDEX/SPX400II$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/07/2018	09/08/2022	1	1,461,000	3631.81	69,836			3,305		123,524			(8,646)		3,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	04/25/2024	1	135,223	275.45		3,569		3,319		2,614			(254)		913		0001
Purchased Call/S&P 500 INDEX/SPX721V$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024	1	1,585,780	4902		62,846		62,586		49,768			(518)		11,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2023	1	2,989,005	279.49	95,349			51,211		24,281			(23,641)		15,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/27/2023	1	1,108,510	279.49	36,450			19,604		9,005			(9,050)		5,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/27/2023	1	1,054,885	279.49	36,347			19,629		8,569			(9,037)		5,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/27/2023	1	78,058	279.49	2,631			1,423		634			(655)		404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	07/27/2023	1	129,866	279.49	4,517			2,449		1,055			(1,131)		673		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/09/2024	1	672,944	270.74		20,431		16,593		15,595			(3,901)		4,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024	1	2,217,355	270.74		70,024		56,949		51,387			(13,135)		14,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/09/2024	1	1,083,095	270.74		34,124		27,791		25,101			(6,363)		6,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/09/2024	1	124,910	270.74		4,212		3,454		2,895			(776)		793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	02/09/2024	1	58,900	270.74		3,131		2,622		1,365			(511)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	02/10/2023	1	7,034,408	268.91	224,398			69,427		126,498			(55,715)		27,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/10/2023	1	1,445,810	268.91	46,293			14,342		26,000			(11,510)		5,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023	1	1,743,953	273.66	55,952			25,967		23,486			(13,911)		8,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/02/2023	1	119,450	273.66	3,832			1,781		1,609			(957)		574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2021	06/02/2023	1	107,683	273.66	3,695			1,736		1,450			(933)		517		0001
Purchased Call/S&P 500 INDEX/SPX621TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023	1	1,619,413	.4244	188,093			96,518		66,396			(46,958)		8,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/28/2024	1	2,544,385	278.94		77,604		68,171		38,317			(9,700)		16,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/28/2024	1	3,007,214	278.94		87,863		77,290		45,287			(10,877)		19,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/28/2024	1	1,015,433	278.94		30,942		27,257		15,292			(3,718)		6,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	917,841	273.94		28,681		27,138		19,795			(1,652)		6,296		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/17/2024	1	544,072	273.94		16,882		15,996		11,734			(951)		3,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/17/2024	1	712,136	273.94		22,903		21,731		15,359			(1,200)		4,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/17/2024	1	113,525	273.94		3,709		3,524		2,448			(190)		779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/17/2024	1	227,804	273.94		7,335		6,979		4,913			(365)		1,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/17/2024	1	86,608	273.94		2,947		2,859		1,868			(91)		594		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	1	245,489	179.14		11,833		9,281		15,073			(2,586)		1,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/26/2023	1	60,540	274.63	1,940			963		749			(483)		301		0001
Purchased Call/S&P 500 INDEX/SPXE133$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	1,825,000	4727.35	76,650			31,376		15,876			(18,953)		8,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/21/2022	1	7,259,951	261.57	231,592			45,554		234,075			(57,344)		22,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/21/2022	1	478,635	261.57	16,249			3,209		15,432			(4,046)		1,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2020	11/21/2022	1	164,739	261.57	5,656			1,122		5,312			(1,410)		517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2020	11/21/2022	1	197,757	261.57	6,842			1,361		6,376			(1,718)		621		0001
Purchased Call/S&P 500 INDEX/SPXE130$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	04/11/2023	1	1,782,000	4103.2	185,684			72,437		82,023			(45,914)		7,873		0001
Purchased Call/S&P 500 INDEX/SPX7156$L	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025	1	1,481,000	4946.96	74,791			47,995		57,378			(9,266)		11,858		0001
Purchased Call/S&P 500 INDEX/SPX521CS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2022	1	1,285,000	3878.19	32,896			925		24,189			(4,073)		2,179		0001
Purchased Call/S&P 500 INDEX/SPX721PS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024	1	3,157,000	4105.49		467,867		430,002		279,261			(39,574)		21,402		0001
Purchased Call/S&P 500 INDEX/SPX6210$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2021	04/06/2023	1	1,553,859	4022	180,340			69,688		84,444			(45,085)		6,805		0001
Purchased Call/S&P 500 INDEX/SPX721DS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	1,422,043	4916		82,585		65,361		26,843			(17,470)		8,916		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/30/2020	12/30/2022	1	688,377	265.19	21,959			5,513		16,633			(5,445)		2,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	10/27/2023	1	213,085	278.27	7,803			5,256		2,421			(1,959)		1,227		0001
Purchased Call/S&P 500 INDEX/SPXG13C5D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/13/2022	04/12/2024	1	1,544,844	5060		100,812		90,150		26,807			(10,772)		10,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/14/2021	09/14/2023	1	3,733,101	281.22	118,713			71,749		29,308			(29,434)		20,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/15/2021	09/14/2023	1	1,184,157	281.22	38,192			23,115		9,297			(9,482)		6,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/16/2021	09/14/2023	1	1,200,198	281.22	36,575			22,228		9,423			(9,094)		6,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/17/2021	09/14/2023	1	403,263	281.22	11,357			6,912		3,166			(2,828)		2,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/20/2021	09/14/2023	1	60,139	281.22	1,615			984		472			(404)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113RSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/07/2020	07/01/2022	1	251,571	248.56	8,886					20,053			(2,222)		66		0001
Purchased Call/S&P 500 INDEX/SPX715LSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2021	11/14/2023	1	1,484,000	5384.81	60,844			41,872		4,336			(15,045)		8,702		0001
Purchased Call/S&P 500 INDEX/SPXB13YSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/03/2020	04/26/2024	1	16,500,000	3500	1,897,900			928,017		3,488,721			(252,217)		111,441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/31/2022	05/31/2024	1	349,504	183.15		23,452		22,519		19,992			(962)		2,422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/01/2022	05/31/2024	1	77,026	183.15		5,219		5,018		4,406			(207)		534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/03/2021	05/03/2023	1	5,137,531	270.36	163,887			68,887		89,448			(40,635)		23,558		0001
Purchased Call/S&P 500 INDEX/SPXB17NSD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2023	1	1,585,000	4492.56	165,474			96,602		43,278			(41,028)		8,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/30/2021	09/14/2023	1	60,378	281.22	1,486			921		474			(377)		332		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	09/14/2023	1	65,353	281.22	1,411			885		513			(363)		359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024	1	4,180,405	280.25		129,175		109,985		53,189			(19,615)		27,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/11/2024	1	3,685,085	280.25		107,562		91,709		46,887			(15,957)		24,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/11/2024	1	86,770	280.25		2,347		2,007		1,104			(343)		565		0001
Purchased Call/S&P 500 INDEX/SPX721JS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024	1	1,612,000	4339.99		221,489		189,543		92,134			(32,161)		10,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/11/2024	1	149,708	280.25		4,311		3,701		1,905			(624)		976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/12/2023	1	2,179,754	270.96	72,080			31,404		36,565			(17,995)		10,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2021	05/12/2023	1	180,854	270.96	5,293			2,312		3,034			(1,325)		841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/12/2023	1	154,008	270.96	5,042			2,218		2,583			(1,271)		716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	05/12/2023	1	122,636	270.96	4,648			2,092		2,057			(1,198)		571		0001
Purchased Call/S&P 500 INDEX/SPX721BS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024	1	1,671,000	4634.77		205,533		156,126		46,795			(49,553)		10,293		0001
Purchased Call/S&P 500 INDEX/SPX7150ST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2020	07/29/2022	1	1,509,000	4443.82	15,694			607		81			(3,902)		2,127		0001
Purchased Call/S&P 500 INDEX/SPX621XS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2023	1	1,674,000	5005.29	76,837			44,223		13,824			(19,051)		8,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	07/29/2022	1	285,957	255.91	9,587			379		13,955			(2,444)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	07/29/2022	1	54,120	255.91	1,812			72		2,641			(464)		76		0001
Purchased Call/S&P 500 INDEX/SPX721DSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	1,532,866	5055		71,603		56,690		22,590			(15,126)		9,620		0001
Purchased Call/S&P 500 INDEX/SPXE002SM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	2,019,053	3753		308,391		308,391		304,849					14,267		0001
Purchased Call/S&P 500 INDEX/SPX7151SM	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023	1	1,577,538	5529	30,400			17,808		1,482			(7,621)		8,471		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025	1	1,738,054	4897	81,081			51,658		72,419			(10,052)		13,857		0001
Purchased Call/S&P 500 INDEX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	02/12/2024	1	2,150,000	4425	204,125			126,190		103,264			(38,566)		13,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/03/2024	1	126,654	275.47		3,986		3,887		2,512			(115)		879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/03/2024	1	302,739	275.47		7,770		7,608		6,004			(173)		2,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/03/2024	1	245,207	275.47		6,302		6,179		4,863			(131)		1,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/03/2024	1	74,869	275.47		1,851		1,830		1,485			(23)		520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/03/2024	1	94,100	275.47		2,132		2,120		1,866			(21)		653		0001
Purchased Call/S&P 500 INDEX/SPXG13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	07/29/2022	1	10,125,000	4450		118,375		41,956		1,292			(75,994)		14,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	1	10,955,355	273.5		331,947		312,796		242,147			(19,553)		75,150		0001
Purchased Call/S&P 500 INDEX/SPX061USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2019	11/23/2022	1	5,990,000	3400	353,360			45,544		1,015,880			(56,751)		18,942		0001
Purchased Call/S&P 500 INDEX/SPX900AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	02/21/2025	1	8,250,000	3600	940,425			546,930		1,850,190			(102,355)		67,141		0001
Purchased Call/S&P 500 INDEX/SPX5003SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/10/2018	10/10/2023	1	1,210,496	3313	131,114			33,497		315,878			(12,996)		6,846		0001
Purchased Call/S&P 500 INDEX/SPX917LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2019	04/12/2024	1	1,409,791	3705	85,326			30,504		271,951			(8,472)		9,421		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	10/06/2025	1	3,790,000	4750	261,350			181,379		263,314			(27,487)		34,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/11/2024	1	408,274	272.58		12,537		9,707		8,085			(2,880)		2,529		0001
Purchased Call/S&P 500 INDEX/SPX715HSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2021	08/11/2023	1	2,001,000	4427.82	205,903			115,306		59,722			(51,123)		10,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1	1,246,823	265.22	48,609			19,739		2,198			(12,086)		5,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B5Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2024	1	3,429,791	260.37		127,245		100,991		37,898			(26,633)		21,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022	1	6,632,763	261.6	251,382			57,321		7,971			(62,329)		22,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/14/2022	1	834,227	261.6	32,591			7,442		1,003			(8,092)		2,821		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/14/2022	1	58,609	261.6	2,335			534		70			(580)		198		0001
Purchased Call/S&P 500 INDEX/SPX621WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2023	1	1,790,000	4907.05	87,531			48,695		17,449			(21,703)		9,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213780	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	05/03/2023	1	4,158,186	270.36	134,114			56,450		72,397			(33,299)		19,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023	1	6,272,926	280.18	200,106			112,697		50,732			(49,480)		33,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/15/2023	1	282,967	280.18	9,069			5,115		2,288			(2,252)		1,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/15/2023	1	1,342,800	280.18	41,217			23,277		10,860			(10,248)		7,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2023	1	388,821	280.18	11,463			6,482		3,145			(2,854)		2,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2023	1	2,667,763	275.69	84,568			54,481		36,632			(20,968)		15,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	1,576,530	275.69	54,955			35,550		21,648			(13,644)		8,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/13/2023	1	1,893,965	275.69	67,806			43,924		26,006			(16,858)		10,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	730,683	273.5		23,350		22,094		16,150			(1,345)		5,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/17/2024	1	2,209,714	273.5		70,210		66,525		48,841			(3,954)		15,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/17/2024	1	371,852	273.5		12,236		11,610		8,219			(641)		2,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/17/2024	1	183,135	273.5		6,120		5,815		4,048			(313)		1,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/17/2024	1	329,733	273.5		11,007		10,531		7,288			(534)		2,262		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024	1	53,568	273.5		1,743		1,672		1,184			(73)		367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	05/17/2024	1	109,214	273.5		3,390		3,313		2,414			(82)		749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2020	11/03/2022	1	1,012,894	256.47	41,428			7,153		48,272			(10,300)		2,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2020	11/03/2022	1	354,574	256.47	14,447			2,498		16,898			(3,597)		1,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/03/2022	1	168,926	256.47	6,330			1,096		8,051			(1,582)		496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2020	11/03/2022	1	90,748	256.47	3,652			637		4,325			(917)		267		0001
Purchased Call/S&P 500 INDEX/SPX161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	01/12/2024	1	4,300,000	4200	522,850			316,536		280,854			(102,088)		26,655		0001
Purchased Call/S&P 500 INDEX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025	1	1,689,026	5633	55,857			39,108		26,232			(6,944)		14,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023	1	4,824,911	280.59	153,432			83,074		35,161			(38,147)		25,033		0001
Purchased Call/S&P 500 INDEX/SPX400GS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/06/2018	07/08/2022	1	1,364,000	3238.37	104,755			503		277,899			(12,960)		1,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1	2,089,846	261.95	78,996			17,567		2,198			(19,641)		6,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/09/2022	1	814,258	261.95	30,090			6,700		856			(7,512)		2,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/09/2022	1	90,933	261.95	3,662			821		96			(918)		303		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/09/2022	1	435,848	261.95	16,256			3,655		458			(4,098)		1,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	12/09/2022	1	159,457	261.95		1,351		958		168			(404)		531		0001
Purchased Call/S&P 500 INDEX/SPXD132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/27/2022	1	1,518,205	4053	99,807			24,744		57,021			(24,849)		5,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/28/2023	1	2,173,898	280.59	70,270			38,100		15,842			(17,543)		11,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	07/28/2023	1	221,998	280.59	7,295			3,961		1,618			(1,824)		1,152		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/05/2021	07/28/2023	1	158,051	280.59	5,216			2,848		1,152			(1,308)		820		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	5725	330,070			278,901		102,281			(39,696)		43,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2021	07/28/2023	1	87,457	280.59	2,718			1,503		637			(692)		454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/14/2021	12/14/2023	1	1,045,584	275.38	32,936			24,023		16,344			(8,166)		6,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/15/2021	12/14/2023	1	2,644,998	275.38	86,926			63,491		41,344			(21,582)		15,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/07/2022	01/09/2024	1	2,310,707	272.21	72,556			55,513		46,766			(17,247)		14,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2022	01/09/2024	1	1,643,746	272.21	52,476			40,260		33,268			(12,254)		10,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2022	01/09/2024	1	448,669	272.21	14,851			11,410		9,081			(3,452)		2,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/07/2021	06/07/2023	1	7,195,057	273.83	229,522			107,510		95,458			(56,909)		34,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/08/2021	06/07/2023	1	2,746,763	273.83	89,577			42,016		36,442			(22,241)		13,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/09/2021	06/07/2023	1	1,122,624	273.83	37,021			17,389		14,894			(9,204)		5,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/11/2021	06/07/2023	1	93,974	273.83	3,250			1,535		1,247			(810)		455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/05/2021	05/03/2023	1	1,241,464	270.36	41,327			17,419		21,615			(10,275)		5,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/10/2021	05/03/2023	1	119,462	270.36	4,392			1,864		2,080			(1,100)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/18/2021	05/03/2023	1	83,155	270.36	2,836			1,217		1,448			(718)		381		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	05/03/2023	1	140,402	270.36	5,146			2,253		2,445			(1,329)		644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	05/03/2023	1	53,732	270.36	2,025			894		936			(527)		246		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/14/2022	1	160,724	261.6	6,144			1,415		193			(1,538)		544		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/07/2023	1	5,752,859	267.67	217,458			120,245		14,402			(53,844)		30,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/19/2022	1	964,130	258.45	28,837			4,387		39,454			(7,179)		2,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	10/19/2022	1	384,024	258.45	11,694			1,782		15,715			(2,915)		1,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2020	10/19/2022	1	108,875	258.45	3,189			487		4,455			(798)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2020	10/19/2022	1	79,637	258.45	2,243			346		3,259			(568)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	10/19/2022	1	60,598	258.45	2,961			548		2,480			(899)		167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	6,675,836	275.57		202,945		194,524		131,054			(9,478)		46,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	847,828	275.57		24,767		23,773		16,644			(1,026)		5,845		0001
Purchased Call/S&P 500 INDEX/SPX621M$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2021	02/03/2023	1	1,821,810	.4475	81,967			24,534		21,469			(20,351)		7,040		0001
Purchased Call/S&P 500 INDEX/SPXE13N$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023	1	2,170,000	5109.29	69,874			37,337		12,886			(17,278)		11,215		0001
Purchased Call/S&P 500 INDEX/SPXB00R$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/11/2021	10/06/2022	1	3,330,000	.4700	139,275			32,243		2,129			(59,878)		8,627		0001
Purchased Call/S&P 500 INDEX/SPXE13U$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023	1	1,970,000	4443.53	211,775			123,220		61,097			(52,437)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXB17P$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,903,000	4314.34	211,423			133,301		83,703			(52,278)		10,682		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/23/2022	1	2,178,100	259.93	82,768			6,026		296			(20,466)		4,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/23/2022	1	217,509	259.93	8,435			616		30			(2,097)		418		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	12/02/2022	1	1,633,523	263.08	53,088			11,277		46,506			(13,181)		5,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2020	12/02/2022	1	2,894,902	263.08	94,193			20,035		82,418			(23,419)		9,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2020	12/02/2022	1	460,870	263.08	15,118			3,220		13,121			(3,774)		1,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2020	12/02/2022	1	168,046	263.08	5,602			1,202		4,784			(1,404)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Z$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/02/2022	1	230,560	263.08	7,773			1,670		6,564			(1,951)		751		0001
Purchased Call/S&P 500 INDEX/SPXA00V$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/24/2021	03/24/2023	1	1,581,000	3819.52	185,609			67,819		129,417			(46,021)		6,761		0001
Purchased Call/S&P 500 INDEX/SPXF13JST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/01/2023	1	1,437,642	5103	101,155			73,182		16,114			(25,500)		8,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	1	2,256,721	261.43	85,304			30,474		5,968			(21,180)		9,523		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	1	457,942	261.43	17,359			6,210		1,211			(4,316)		1,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	1	507,606	261.43	19,591			7,018		1,342			(4,891)		2,142		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1	1,989,983	259.93	75,221			5,091		227			(18,702)		3,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	179,248	259.93	6,917			469		20			(1,727)		332		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/19/2022	1	264,552	259.93	10,219			694		30			(2,555)		490		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/19/2022	1	168,687	259.93	6,937			476		19			(1,754)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2020	11/16/2022	1	1,475,660	262.18	45,534			8,655		45,017			(11,321)		4,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2020	11/16/2022	1	637,428	262.18	19,742			3,768		19,445			(4,915)		1,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2020	11/16/2022	1	1,100,527	262.18	33,875			6,475		33,573			(8,445)		3,396		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2020	11/16/2022	1	153,538	262.18	4,720			903		4,684			(1,182)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2020	11/16/2022	1	110,543	262.18	3,803			757		3,372			(990)		341		0001
Purchased Call/S&P 500 INDEX/SPX721D$D	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	2,205,000	4271.56		293,927		232,709		131,536			(62,091)		13,838		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	1	115,924	179.12	5,112			3,855		6,886			(1,271)		710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1	2,856,822	246.44		101,703		100,725		104,729			(1,115)		20,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2024	1	56,711	246.44		2,034		2,029		2,079			(8)		399		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024	1	97,832	246.44		3,458		3,453		3,586			(10)		688		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2023	1	2,371,135	265.03	89,866			23,207		1,610			(22,282)		8,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	01/05/2023	1	1,518,839	265.03	52,380			13,545		1,032			(13,005)		5,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	01/05/2023	1	107,491	265.03	3,277			853		73			(819)		387		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2023	1	3,212,012	268.64	121,414			73,215		8,663			(30,104)		17,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2021	06/23/2023	1	1,887,671	274.63	60,005			29,629		23,345			(14,980)		9,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/23/2023	1	149,797	274.63	4,794			2,371		1,853			(1,199)		742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/23/2023	1	78,161	274.63	2,496			1,236		967			(625)		387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	06/23/2023	1	149,610	274.63	5,355			2,700		1,850			(1,365)		741		0001
Purchased Call/S&P 500 INDEX/SPXB170$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/18/2023	1	1,471,111	4439	175,670			115,170		51,726			(43,736)		8,391		0001
Purchased Call/S&P 500 INDEX/SPX721R$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,794,000	5001.54		59,023		55,946		43,997			(3,301)		12,351		0001
Purchased Call/S&P 500 INDEX/SPX9004$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/16/2020	07/15/2022	1	1,441,000	4129.11	22,912			442		931			(5,689)		1,461		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	5,174,095	277.45		157,292		139,143		86,900			(18,315)		34,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	1,828,961	277.45		57,681		51,236		30,718			(6,646)		12,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	04/05/2024	1	1,457,024	277.45		46,266		41,153		24,471			(5,275)		9,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/11/2022	04/05/2024	1	281,558	277.45		8,535		7,602		4,729			(942)		1,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/27/2022	04/05/2024	1	51,348	277.45		1,364		1,242		862			(123)		341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/30/2021	08/01/2023	1	6,323,175	280.59	201,709			109,721		46,712			(49,876)		32,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/03/2021	08/01/2023	1	2,070,772	280.59	68,192			37,195		15,298			(16,954)		10,798		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/26/2021	07/02/2025	1	8,800,000	.6600	144,700			110,617		65,257			(18,226)		76,315		0001
Purchased Call/S&P 500 INDEX/SPXB178$G	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/21/2024	1	1,423,192	.4763	45,542			26,404		73,764			(5,661)		10,821		0001
Purchased Call/S&P 500 INDEX/SPXB17D$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025	1	7,580,000	.4250	752,580			479,009		767,890			(94,008)		60,236		0001
Purchased Call/S&P 500 INDEX/SPX917D$P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	04/14/2023	1	1,320,000	.3200	86,720			16,193		376,615			(10,186)		5,863		0001
Purchased Call/S&P 500 INDEX/SPXE13TSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/20/2021	08/22/2023	1	2,564,000	.4415.46	267,425			153,182		83,443			(66,126)		13,719		0001
Purchased Call/S&P 500 INDEX/SPXF13C$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/12/2021	11/14/2023	1	3,342,000	.4634.15	385,667			265,411		86,813			(95,363)		19,597		0001
Purchased Call/S&P 500 INDEX/SPXA00K$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2021	02/01/2023	1	1,805,190	.3755	235,820			70,126		150,538			(58,712)		6,943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/03/2021	09/05/2023	1	408,488	177.07	16,176			9,590		23,733			(4,000)		2,222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113N$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/27/2020	07/27/2022	1	493,679	168.13	18,464			659		33,768			(4,578)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/03/2022	06/04/2024	1	342,279	182.98		23,549		22,772		19,886			(869)		2,378		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	1	91,197	179.1		6,603		6,566		6,803			(63)		641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023	1	12,481,639	274.63	398,164			197,441		155,610			(98,453)		62,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/27/2023	1	1,057,725	274.63	33,931			16,872		13,187			(8,436)		5,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/27/2023	1	227,524	274.63	7,282			3,626		2,837			(1,813)		1,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2021	05/23/2023	1	1,059,979	270.47	36,643			16,454		18,773			(9,110)		5,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	05/23/2023	1	237,839	270.47	11,704			5,999		4,212			(3,320)		1,126		0001
Purchased Call/S&P 500 INDEX/SPX905Y$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024	1	1,552,536	4207		235,001		200,778		110,189			(34,454)		10,093		0001
Purchased Call/S&P 500 INDEX/SPX615G$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2018	12/29/2023	1	1,406,000	2778.59	170,829			51,221		657,457			(16,952)		8,606		0001
Purchased Call/S&P 500 INDEX/SPX817Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2018	06/29/2023	1	1,699,000	3340.33	140,677			28,027		421,914			(13,944)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX500A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2018	11/10/2023	1	1,675,000	3154.78	189,778			51,767		537,293			(18,832)		9,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/17/2022	1	2,943,416	260.86	111,555			21,300		3,042			(27,660)		9,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	12/30/2022	1	2,326,278	265.19	74,300			18,703		56,208			(18,549)		8,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	12/30/2022	1	69,814	265.19	2,246			570		1,687			(564)		247		0001
Purchased Call/S&P 500 INDEX/SPX900X$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2020	11/04/2022	1	1,664,000	3393.17	196,352			33,984		241,147			(48,685)		4,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/19/2023	1	2,589,170	270.47	82,336			36,619		45,597			(20,471)		12,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/19/2023	1	1,637,012	270.47	55,198			24,583		28,829			(13,781)		7,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	05/19/2023	1	386,940	270.47	17,067			8,154		6,814			(4,570)		1,820		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13JSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2023	1	1,933,638	4537	265,255			192,144		62,204			(66,131)		11,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/13/2023	1	77,993	275.69	2,651			1,720		1,071			(662)		443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/13/2023	1	113,656	275.69	3,929			2,552		1,561			(982)		645		0001
Purchased Call/S&P 500 INDEX/SPXB00RSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2021	11/09/2022	1	3,330,000	4750	133,853			38,708		3,900			(53,247)		10,013		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	5900	320,380			275,814		108,022			(34,579)		46,775		0001
Purchased Call/S&P 500 INDEX/SPX521LSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2018	11/24/2023	1	1,530,787	2957	225,001			63,173		591,938			(22,352)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXE13NSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	5150	252,428			194,465		137,900			(30,997)		29,096		0001
Purchased Call/S&P 500 INDEX/SPX7211SE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023	1	1,543,000	4786.09	96,592			59,176		24,444			(23,949)		8,538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	04/12/2023	1	210,813	175.12	8,222			3,219		11,036			(2,039)		933		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/24/2023	1	449,489	170.52	17,036			4,844		30,790			(4,212)		1,697		0001
Purchased Call/S&P 500 INDEX/SPX7150SK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/07/2024	1	3,064,635	4477	417,752			337,194		126,422			(80,911)		19,432		0001
Purchased Call/S&P 500 INDEX/SPX905JS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2023	1	4,243,000	5125.33	140,868			78,367		26,083			(34,927)		22,375		0001
Purchased Call/S&P 500 INDEX/SPX721PSF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,621,000	4122.55	244,609			225,148		140,005			(19,743)		10,997		0001
Purchased Call/S&P 500 INDEX/SPX721PST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024	1	1,506,159	5085	65,477			60,684		28,526			(5,037)		10,218		0001
Purchased Call/S&P 500 INDEX/SPXE13YST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023	1	1,636,000	4397.53	182,741			111,703		60,291			(45,186)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX715TS4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024	1	1,540,372	4813	54,949			54,646		53,771			(528)		10,832		0001
Purchased Call/S&P 500 INDEX/SPXC00XSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/18/2024	1	1,512,000	5323.18	67,435			52,429		12,786			(15,057)		9,423		0001
Purchased Call/S&P 500 INDEX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024	1	1,779,000	5412.75	70,271			60,631		16,056			(9,709)		11,686		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	6000	245,175			192,726		109,049			(28,051)		60,898		0001
Purchased Call/S&P 500 INDEX/SPX521DS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2018	08/21/2023	1	1,389,673	3257	156,594			35,734		369,410			(15,531)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXG133SU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024	1	2,649,233	4167	401,487			339,720		200,762			(62,148)		17,222		0001
Purchased Call/S&P 500 INDEX/SPXE13XSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023	1	1,627,000	4447.88	173,438			104,349		53,135			(42,886)		8,922		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	6000	252,050			213,362		79,688			(30,014)		44,157		0001
Purchased Call/S&P 500 INDEX/SPXB171S1	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2020	07/08/2022	1	1,906,251	4388	19,288			187		22			(4,815)		1,411		0001

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Purchased Call/S&P 500 INDEX/SPXB171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/17/2020	07/19/2022	1	3,203,000	3181.84	385,641			9,535		601,818			(95,357)		3,654		0001
Purchased Call/S&P 500 INDEX/SPX621RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2023	1	1,649,000	4161.32	174,134			82,044		76,944			(43,176)		8,004		0001
Purchased Call/S&P 500 INDEX/SPX7150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2020	08/02/2022	1	1,466,000	3785.01	67,436			2,964		49,745			(16,675)		2,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/12/2024	1	4,987,596	280.25		154,117		131,253		63,958			(23,370)		32,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/12/2024	1	741,933	280.25		20,544		17,544		9,514			(3,020)		4,839		0001
Purchased Call/S&P 500 INDEX/SPX7157SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2021	02/10/2023	1	1,804,597	4499	95,349			29,582		19,976			(23,837)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXB13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	08/04/2022	1	1,489,000	3248.98	180,318			8,421		247,815			(44,709)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXB17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,512,000	4858.1	79,078			49,858		21,981			(19,553)		8,487		0001
Purchased Call/S&P 500 INDEX/SPXB17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023	1	2,611,000	4981.89	93,996			49,580		19,794			(23,306)		13,408		0001
Purchased Call/S&P 500 INDEX/SPXG137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/25/2024	1	1,579,016	4524		213,958		186,550		66,400			(27,626)		10,405		0001
Purchased Call/S&P 500 INDEX/SPX905YSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	1,754,000	4259.06		237,316		200,806		113,522			(36,735)		11,402		0001
Purchased Call/S&P 500 INDEX/SPX715JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023	1	4,264,000	5122.32	160,753			98,262		22,942			(39,749)		23,567		0001
Purchased Call/S&P 500 INDEX/SPX621TS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023	1	1,989,131	4963	76,678			39,347		13,820			(19,143)		10,041		0001
Purchased Call/S&P 500 INDEX/SPX7159SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2021	03/17/2023	1	1,926,244	4891	35,509			12,756		6,715			(8,890)		8,129		0001
Purchased Call/S&P 500 INDEX/SPX715JSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023	1	2,356,000	4369.42	282,249			183,384		94,082			(69,791)		13,424		0001
Purchased Call/S&P 500 INDEX/SPX917GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2019	02/23/2024	1	1,438,000	3529.66	90,306			29,821		334,364			(8,947)		9,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/13/2022	1	10,996,126	261.95	416,753			94,456		12,035			(103,050)		37,078		0001
Purchased Call/S&P 500 INDEX/SPXE13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/07/2023	1	1,587,908	5362	30,212			15,787		4,577			(7,659)		8,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/13/2022	1	606,571	261.95	23,249			5,284		664			(5,780)		2,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	10/10/2022	1	91,866	258.14	2,840			402		3,842			(717)		243		0001
Purchased Call/S&P 500 INDEX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/18/2024	1	1,620,906	5708		31,301		28,483		9,630			(2,853)		10,882		0001
Purchased Call/S&P 500 INDEX/SPX621TSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023	1	2,122,337	4341	218,881			112,317		70,223			(54,645)		10,713		0001
Purchased Call/S&P 500 INDEX/SPXC00PSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	1	1,965,000	4626.02	236,979			172,526		53,794			(58,758)		11,850		0001
Purchased Call/S&P 500 INDEX/SPX621SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023	1	1,962,000	4322.31	196,789			99,746		67,033			(48,593)		9,877		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/15/2023	1	2,766,803	276.39	87,154			63,953		39,928			(21,639)		16,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023	1	2,712,144	276.39	83,408			61,289		39,139			(20,737)		16,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	02/10/2023	1	1,400,238	268.91	46,396			14,394		25,180			(11,599)		5,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2021	02/10/2023	1	98,124	268.91	3,171			989		1,765			(795)		385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2021	02/10/2023	1	435,449	268.91	13,991			4,389		7,831			(3,537)		1,709		0001
Purchased Call/S&P 500 INDEX/SPX9056$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2020	12/17/2024	1	1,408,000	4774.83	66,035			40,790		70,842			(8,181)		11,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2021	02/10/2023	1	124,848	268.91	3,663			1,157		2,245			(933)		490		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1	535,306	267.67	20,181			11,122		1,302			(5,018)		2,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023	1	246,024	267.67	9,063			5,001		598			(2,263)		1,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/13/2023	1	283,533	268.64	10,744			6,488		765			(2,668)		1,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/13/2023	1	294,580	268.64	11,108			6,717		794			(2,762)		1,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2023	1	890,509	268.64	32,353			19,645		2,402			(8,055)		4,889		0001
Purchased Call/S&P 500 INDEX/SPX905Y$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2022	03/07/2024	1	2,600,978	5075		127,783		108,097		42,120			(19,807)		16,895		0001
Purchased Call/S&P 500 INDEX/SPX7210$3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/08/2023	1	1,714,000	4421.13	188,540			113,020		56,311			(46,876)		9,356		0001
Purchased Call/S&P 500 INDEX/SPX721A$N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/13/2023	1	1,399,320	4665	185,028			137,732		35,190			(46,905)		8,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	08/02/2023	1	3,108,802	268.25	117,513			64,083		6,917			(29,137)		16,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	06/07/2023	1	218,141	273.83	9,209			4,831		2,894			(2,557)		1,056		0001
Purchased Call/S&P 500 INDEX/SPX905Y$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2024	1	3,098,000	4204.31		415,132		353,631		221,460			(62,864)		20,221		0001
Purchased Call/S&P 500 INDEX/SPX621P$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023	1	2,142,000	4786.02	76,469			30,042		14,196			(18,960)		9,497		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721DSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	2,201,578	4379		256,600		203,083		109,167			(54,281)		13,804		0001
Purchased Call/S&P 500 INDEX/SPX715KS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/19/2023	1	1,814,497	4502	200,992			131,866		55,797			(49,972)		10,361		0001
Purchased Call/S&P 500 INDEX/SPX621LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	1	2,990,000	4665.09	68,172			18,822		15,301			(16,834)		11,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	11,768,251	276.34		355,401		345,149		221,610			(10,711)		81,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/11/2023	1	1,008,543	279.52	32,003			17,996		8,495			(8,001)		5,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/11/2023	1	109,196	279.52	3,168			1,791		920			(794)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/11/2023	1	51,416	279.52	1,665			945		433			(420)		271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2024	1	2,915,035	280.25		90,366		76,979		37,381			(13,684)		19,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/13/2024	1	201,019	280.25		5,875		5,011		2,578			(869)		1,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/13/2024	1	2,098,175	280.25		58,173		49,691		26,906			(8,538)		13,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/13/2024	1	158,603	280.25		4,290		3,669		2,034			(625)		1,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/28/2024	1	283,986	278.94		8,318		7,337		4,277			(989)		1,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	03/28/2024	1	50,865	278.94		1,424		1,258		766			(168)		336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	03/28/2024	1	342,623	278.94		9,949		8,825		5,160			(1,159)		2,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	03/28/2024	1	91,663	278.94		2,553		2,271		1,380			(285)		605		0001
Purchased Call/S&P 500 INDEX/SPXF13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023	1	1,749,898	5604	56,420			41,054		8,442			(14,008)		10,543		0001
Purchased Call/S&P 500 INDEX/SPX721BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/01/2023	1	1,503,315	5458	56,498			40,367		7,768			(14,028)		8,963		0001

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Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	11/24/2025	1	3,790,000	4850	242,660			170,466		247,567			(24,814)		34,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/04/2023	1	93,302	267.67	3,339			1,845		227			(835)		488		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	10/03/2023	1	2,225,933	263.53	84,140			53,050		12,414			(20,805)		12,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/03/2023	1	119,740	263.53	4,321			2,736		668			(1,076)		672		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/15/2023	1	3,779,165	268.28	142,852			80,453		9,086			(35,323)		20,051		0001
Purchased Call/S&P 500 INDEX/SPX721A$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,950,095	5375	107,597			80,399		12,953			(26,974)		11,849		0001
Purchased Call/S&P 500 INDEX/SPXG13I$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	1,905,289	3947		252,058		236,065		212,578			(16,942)		13,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2023	1	86,888	268.28	3,303			1,863		209			(820)		461		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/13/2023	1	3,159,251	262.38	119,420			32,329		4,276			(29,650)		11,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	1	191,194	262.38	7,156			1,940		259			(1,779)		702		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2021	01/13/2023	1	191,834	262.38	7,509			2,038		260			(1,877)		705		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	1	2,601,754	265.57	98,086			40,779		4,605			(24,387)		11,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	04/28/2023	1	797,679	265.57	30,667			12,767		1,412			(7,656)		3,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	04/28/2023	1	80,818	265.57	2,952			1,231		143			(738)		368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	1	3,241,002	251.34		116,352		109,489		85,357			(7,003)		22,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	03/11/2024	1	83,203	280.25		2,342		2,098		1,059			(247)		542		0001
Purchased Call/S&P 500 INDEX/SPXB17PSG	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,585,000	4367.5	165,316			104,231		63,181			(40,877)		8,897		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	1	2,152,464	257.68		77,919		68,072		33,787			(9,927)		14,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	131,904	257.68		4,914		4,299		2,071			(620)		871		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/31/2022	1	5,661,013	255.09	214,552			36,005		18,136			(53,124)		16,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061XSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/22/2022	1	2,244,066	259.93	85,050			6,083		282			(21,059)		4,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	416,368	253.14		14,989		14,367		9,823			(700)		2,871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024	1	141,361	180.6		7,676		6,225		8,058			(1,474)		898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	09/02/2022	1	89,862	260.34	3,258			324		3,054			(924)		188		0001
Purchased Call/S&P 500 INDEX/SPXB17GS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	09/05/2024	1	7,900,000	4600	600,480			377,431		433,922			(85,580)		58,405		0001
Purchased Call/S&P 500 INDEX/SPX6210S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2021	03/23/2023	1	2,024,441	3918	218,887			79,787		136,146			(54,346)		8,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2020	10/05/2022	1	3,281,087	256.61	104,667			13,802		153,862			(25,952)		8,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/05/2022	1	1,743,244	256.61	54,280			7,168		81,747			(13,477)		4,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	10/05/2022	1	1,021,179	256.61	32,075			4,241		47,887			(7,975)		2,632		0001
Purchased Call/S&P 500 INDEX/SPXE13PSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/02/2023	1	1,400,935	4777	79,961			43,725		18,829			(19,880)		7,314		0001
Purchased Call/S&P 500 INDEX/SPX715FSN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2021	06/30/2023	1	1,474,000	4296.18	146,810			73,811		53,303			(36,451)		7,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/08/2022	1	10,432	257.89	407			4					(101)		8		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/08/2022	1	59,188	257.89	2,217			21					(551)		44		0001
Purchased Call/S&P 500 INDEX/SPX721ASM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,572,302	4589	228,016			170,379		47,033			(57,162)		9,553		0001
Purchased Call/S&P 500 INDEX/SPX621XSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023	1	2,220,000	5186.85	72,816			41,809		11,835			(18,054)		11,893		0001
Purchased Call/S&P 500 INDEX/SPX721ASR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/20/2023	1	1,860,142	5518	82,796			61,838		9,206			(20,785)		11,292		0001
Purchased Call/S&P 500 INDEX/SPX715ASX	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2021	04/14/2023	1	1,260,000	4138.31	131,166			51,924		52,450			(32,567)		5,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/10/2024	1	8,686,354	273.98		263,197		245,481		185,602			(18,027)		59,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	1,881,232	273.98		54,587		51,124		40,196			(3,669)		12,839		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/10/2024	1	1,740,351	273.98		50,118		47,003		37,186			(3,304)		11,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/10/2024	1	230,744	273.98		6,847		6,430		4,930			(425)		1,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/10/2024	1	96,732	273.98		2,846		2,680		2,067			(169)		660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/10/2024	1	250,712	273.98		7,741		7,331		5,357			(440)		1,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023	1	1,871,698	278.97	59,520			36,255		18,199			(14,798)		10,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023	1	2,887,001	278.97	87,654			53,465		28,071			(21,883)		15,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/15/2023	1	1,777,415	278.97	51,990			31,756		17,282			(12,998)		9,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	1	4,893,411	270.57		146,802		145,992		130,962			(1,410)		34,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/21/2024	1	300,961	270.57		9,032		8,995		8,055			(74)		2,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/21/2024	1	327,896	270.57		9,950		9,922		8,775			(41)		2,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/21/2024	1	677,492	270.57		20,633		20,604		18,132			(57)		4,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	09/21/2022	1	1,276,431	255.45	86,945			14,822		65,008			(32,582)		3,043		0001
Purchased Call/S&P 500 INDEX/SPX621RSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/17/2021	06/14/2023	1	1,923,514	5138	35,638			17,153		7,053			(8,873)		9,404		0001
Purchased Call/S&P 500 INDEX/SPX9004$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2020	07/14/2022	1	1,576,239	3652	78,260			1,405		82,138			(19,457)		1,544		0001
Purchased Call/S&P 500 INDEX/SPX7150$R	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2020	08/02/2022	1	2,141,000	3946.28	67,870			2,983		27,569			(16,782)		3,219		0001
Purchased Call/S&P 500 INDEX/SPXB170$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/15/2023	1	1,733,343	4425	193,533			118,869		58,466			(48,517)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXG130$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	1,687,893	5274		48,511		47,307		25,943			(1,397)		11,754		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	1	272,494	179.12	12,044			9,099		16,268			(2,978)		1,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/15/2023	1	1,428,383	276.39	41,086			30,232		20,613			(10,257)		8,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/15/2023	1	366,016	276.39	10,819			7,972		5,282			(2,705)		2,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/15/2023	1	188,567	276.39	5,840			4,327		2,721			(1,464)		1,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	12/15/2023	1	83,898	276.39		1,976		1,517		1,211			(461)		507		0001
Purchased Call/S&P 500 INDEX/SPX621YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/29/2023	1	3,802,000	5206.52	125,846			73,295		19,999			(31,118)		20,513		0001
Purchased Call/S&P 500 INDEX/SPXD136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/13/2023	1	1,417,329	4327	61,129			16,595		24,292			(15,282)		5,206		0001
Purchased Call/S&P 500 INDEX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	3,395,000	4245.48	494,312			453,403		239,862			(42,718)		22,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2020	10/11/2022	1	84,842	258.14	3,237			481		3,548			(848)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	10/11/2022	1	57,735	258.14		3,279		2,858		2,415			(441)		153		0001
Purchased Call/S&P 500 INDEX/SPX7150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2020	08/01/2022	1	2,238,000	4163.15	40,508			1,727		3,936			(10,030)		3,313		0001
Purchased Call/S&P 500 INDEX/SPX7151SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023	1	1,521,665	5381	38,427			22,510		2,647			(9,633)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXA053SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	2,995,000	4042.39		448,951		434,150		294,921			(16,560)		20,812		0001
Purchased Call/S&P 500 INDEX/SPX715SSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,969,000	5275.37	57,692			55,792		31,551			(2,125)		13,692		0001
Purchased Call/S&P 500 INDEX/SPXD002SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/07/2022	02/01/2024	1	1,583,467	5038		100,354		80,617		24,095			(19,821)		9,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	2,933,869	275.57		87,836		84,425		57,595			(3,523)		20,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/24/2024	1	725,598	275.57		22,250		21,475		14,244			(863)		5,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/24/2024	1	2,381,163	275.57		71,375		68,986		46,745			(2,673)		16,417		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/24/2024	1	114,743	275.57		3,581		3,466		2,253			(120)		791		0001
Purchased Call/S&P 500 INDEX/SPX621RSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2021	06/12/2023	1	1,524,000	5040.44	35,966			17,117		7,320			(8,906)		7,430		0001
Purchased Call/S&P 500 INDEX/SPXA0OKSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/04/2021	02/03/2023	1	1,821,703	3805	222,520			66,603		138,735			(55,249)		7,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2021	03/15/2023	1	4,736,036	268.27	151,080			53,334		94,165			(37,459)		19,909		0001
Purchased Call/S&P 500 INDEX/SPXE13FSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023	1	2,511,000	4230.45	242,814			115,562		101,867			(60,122)		12,242		0001
Purchased Call/S&P 500 INDEX/SPXF13JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023	1	1,634,462	5321	82,215			59,824		12,303			(20,413)		9,848		0001
Purchased Call/S&P 500 INDEX/SPX715JSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/13/2023	1	2,686,000	4448.12	293,311			190,004		91,556			(72,925)		15,240		0001
Purchased Call/S&P 500 INDEX/SPXE13PSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/03/2023	1	1,677,051	4381	171,058			93,646		56,954			(42,471)		8,767		0001
Purchased Call/S&P 500 INDEX/SPX621PSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2021	04/27/2023	1	1,617,000	4670.29	76,484			31,518		16,831			(18,964)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	1	1,498,213	3750		221,812		220,588		224,774			(2,130)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXA0OLSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/05/2021	02/07/2023	1	1,672,000	3889.55	188,769			57,305		106,795			(46,676)		6,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	89,729	276.34		2,702		2,634		1,690			(78)		625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024	1	354,134	276.34		10,611		10,362		6,669			(292)		2,466		0001
Purchased Call/S&P 500 INDEX/SPX9057SR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2023	1	2,427,000	4453.26	136,155			43,016		33,273			(33,759)		9,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/07/2024	1	2,002,594	276.34		53,843		52,652		37,711			(1,263)		13,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/07/2024	1	1,863,214	276.34		45,646		44,698		35,087			(1,009)		12,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/07/2024	1	509,947	276.34		12,511		12,268		9,603			(260)		3,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/07/2024	1	132,692	276.34		3,371		3,324		2,499			(65)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/21/2024	1	2,976,790	270.57		89,116		89,116		79,668			(123)		20,933		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/21/2024	1	1,387,090	270.57		37,065		37,065		37,123					9,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	01/13/2023	1	6,714,897	266.79	214,205			57,989		142,291			(53,184)		24,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/13/2023	1	1,308,578	266.79	39,288			10,651		27,729			(9,768)		4,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/13/2023	1	595,483	266.79	17,968			4,878		12,619			(4,492)		2,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/13/2023	1	265,056	266.79	8,306			2,258		5,617			(2,079)		974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/13/2023	1	282,785	266.79	8,882			2,425		5,992			(2,227)		1,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/13/2023	1	128,221	266.79	3,922			1,072		2,717			(985)		471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2021	01/13/2023	1	54,276	266.79	1,715			470		1,150			(433)		199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/13/2023	1	330,359	266.79	9,572			2,646		7,000			(2,437)		1,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	01/13/2023	1	61,162	266.79	2,263			719		1,296			(662)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	01/13/2023	1	55,181	266.79	2,290			761		1,169			(697)		203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	01/13/2023	1	107,515	266.79	4,808			1,680		2,278			(1,546)		395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/11/2022	1	1,557,432	260.17	49,682			9,077		56,089			(12,318)		4,718		0001
Purchased Call/S&P 500 INDEX/SPX715A$0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2021	04/06/2023	1	2,032,508	5094	41,094			15,880		3,759			(10,273)		8,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	1	6,933,309	265.23	221,173			56,812		168,218			(54,839)		24,880		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/04/2023	1	2,065,511	265.23	65,493			16,846		50,114			(16,261)		7,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/04/2023	1	971,812	265.23	29,275			7,541		23,578			(7,279)		3,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	01/04/2023	1	373,972	265.23	11,872			3,071		9,073			(2,956)		1,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2021	01/04/2023	1	162,622	265.23	4,997			1,298		3,946			(1,253)		584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2021	01/04/2023	1	396,800	265.23	12,956			3,466		9,627			(3,345)		1,424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023	1	202,470	176.7	8,058			4,693		11,966			(1,993)		1,092		0001
Purchased Call/S&P 500 INDEX/SPX721B$Z	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024	1	1,365,000	5547.92		42,315		32,899		7,409			(9,448)		8,506		0001
Purchased Call/S&P 500 INDEX/SPX615A$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2018	07/14/2023	1	1,774,839	3470	134,769			27,960		374,228			(13,374)		9,043		0001
Purchased Call/S&P 500 INDEX/SPXB13X$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/28/2022	1	1,710,493	3375	159,366			5,943		225,912			(39,623)		2,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/28/2022	1	684,766	255.09	25,884			4,254		2,165			(6,435)		1,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2020	10/28/2022	1	911,138	255.09	36,897			6,073		2,880			(9,212)		2,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	10/28/2022	1	158,151	255.09	6,535			1,077		500			(1,634)		453		0001
Purchased Call/S&P 500 INDEX/SPX715Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2021	02/10/2023	1	2,579,488	3892	318,305			98,754		163,835			(79,576)		10,126		0001
Purchased Call/S&P 500 INDEX/SPX917D$S	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2019	09/22/2023	1	2,640,000	3100	227,900			60,129		900,173			(24,236)		14,640		0001
Purchased Call/S&P 500 INDEX/SPXC130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2020	08/10/2022	1	1,515,000	4688.19	12,272			674		132			(3,043)		2,539		0001
Purchased Call/S&P 500 INDEX/SPXB173$U	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/05/2022	1	1,524,616	4075	49,148			2,402		8,564			(12,390)		2,394		0001
Purchased Call/S&P 500 INDEX/SPXC000$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/23/2021	09/13/2023	1	1,654,730	4940	88,788			54,438		18,179			(22,320)		9,084		0001
Purchased Call/S&P 500 INDEX/SPX621G$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/15/2022	1	1,569,822	4375	29,859			3,134		3,951			(7,424)		3,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/13/2024	1	147,222	280.25		4,150		3,570		1,888			(595)		961		0001
Purchased Call/S&P 500 INDEX/SPX161M$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	5900	334,720			289,482		115,212			(35,101)		47,563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	03/13/2024	1	82,945	280.25		2,202		1,988		1,064			(223)		541		0001
Purchased Call/S&P 500 INDEX/SPXC00XSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/18/2022	01/12/2024	1	1,912,596	4699		197,855		153,461		49,035			(44,545)		11,856		0001
Purchased Call/S&P 500 INDEX/SPXC000SL	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/10/2021	12/08/2023	1	1,735,232	4607	217,105			157,431		49,020			(53,978)		10,415		0001
Purchased Call/S&P 500 INDEX/SPX721ASJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	3,141,000	4753.76	373,779			280,334		68,026			(92,677)		19,226		0001
Purchased Call/S&P 500 INDEX/SPXF13TSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	1	1,911,800	4533		238,829		186,781		70,240			(52,745)		11,925		0001
Purchased Call/S&P 500 INDEX/SPXA054SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2022	06/26/2024	1	2,750,000	3851.9		422,675		420,936		359,006			(3,460)		19,405		0001
Purchased Call/S&P 500 INDEX/SPXG13JSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	1	2,122,000	3851.81		322,968		306,087		269,406			(18,115)		14,588		0001
Purchased Call/S&P 500 INDEX/SPX621LSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	1	2,238,000	4463.49	75,644			20,885		23,607			(18,679)		8,325		0001
Purchased Call/S&P 500 INDEX/SPXD136S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/06/2023	1	1,816,784	3778	198,996			52,602		136,256			(50,235)		6,554		0001
Purchased Call/S&P 500 INDEX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	2,119,000	4199.18		322,512		295,821		159,382			(27,871)		14,312		0001
Purchased Call/S&P 500 INDEX/SPX705GSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/26/2018	12/22/2023	1	1,366,757	2783	165,666			49,063		671,965			(16,457)		8,312		0001
Purchased Call/S&P 500 INDEX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,397,000	4070.19		221,005		203,422		128,872			(17,838)		9,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	08/15/2023	1	354,465	268.28	9,315			5,592		852			(2,461)		1,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	1	1,343,707	267.11	50,792			22,884		2,254			(12,594)		6,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/25/2023	1	677,167	267.11	25,707			11,598		1,136			(6,383)		3,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/25/2023	1	437,908	267.11	16,575			7,519		735			(4,121)		2,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/25/2023	1	154,595	267.11	6,320			2,879		259			(1,584)		734		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2023	1	3,879,683	262.9	146,652			47,541		6,642			(36,362)		15,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/22/2023	1	2,359,212	262.9	89,738			29,131		4,039			(22,281)		9,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/10/2024	1	52,259	273.98		1,764		1,707		1,117			(60)		357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/10/2024	1	94,334	273.98		3,168		3,090		2,016			(91)		644		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	1	786,646	258.74		28,949		23,791		10,404			(5,281)		5,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161C$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	1	671,094	258.74		23,784		19,601		8,876			(4,205)		4,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/16/2024	1	92,588	258.74		3,149		2,599		1,225			(553)		592		0001
Purchased Call/S&P 500 INDEX/SPX721E$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024	1	1,836,000	5482.78		58,568		46,581		12,096			(12,035)		11,572		0001
Purchased Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,259,000	4233.76		335,913		305,418		161,616			(31,707)		15,211		0001
Purchased Call/S&P 500 INDEX/SPX721M$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	1,729,334	5375		72,304		64,656		17,956			(7,726)		11,557		0001
Purchased Call/S&P 500 INDEX/SPX715J$Z	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023	1	2,930,000	4435.6	325,523			211,501		103,246			(80,491)		16,695		0001
Purchased Call/S&P 500 INDEX/SPX6210$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2021	04/11/2023	1	2,039,000	4876.53	60,966			23,783		9,736			(15,075)		9,009		0001
Purchased Call/S&P 500 INDEX/SPX9051$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	1	1,763,000	5034.44	63,644			34,882		12,852			(15,780)		9,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	1	4,648,334	263.1	175,242			111,826		27,474			(43,510)		26,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	1	199,140	263.1	7,138			4,561		1,177			(1,782)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXB17P$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	1	1,745,000	5041.53	66,834			42,138		17,127			(16,526)		9,795		0001
Purchased Call/S&P 500 INDEX/SPX715D$O	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2021	05/05/2023	1	2,243,605	4864	76,496			32,587		11,919			(19,098)		10,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2024	1	1,651,580	251.85		59,457		55,297		41,565			(4,229)		11,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/09/2024	1	726,247	251.85		25,088		23,365		18,277			(1,753)		4,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2024	1	303,094	251.85		10,615		9,899		7,628			(728)		2,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2023	1	13,412,491	264.66	508,333			130,575		9,780			(126,039)		48,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	01/04/2023	1	1,718,408	264.66	66,292			17,052		1,253			(16,459)		6,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	01/04/2023	1	56,939	264.66	2,055			652		42			(627)		204		0001
Purchased Call/S&P 500 INDEX/SPXD132$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/30/2020	12/30/2022	1	1,334,000	3701.81	150,208			37,707		116,787			(37,243)		4,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/30/2022	1	4,123,847	259.34	156,294			19,618		2,818			(38,805)		10,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	1	1,044,295	259.34	37,851			4,758		714			(9,411)		2,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/30/2022	1	126,483	259.34	4,550			573		86			(1,136)		318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	09/30/2022	1	62,281	259.34	2,344			297		43			(588)		156		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/08/2023	1	4,469,991	267.67	168,966			93,535		11,126			(41,780)		23,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	1	4,017,332	275.57		122,127		117,087		78,865			(5,673)		27,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/28/2024	1	705,102	275.57		21,161		20,344		13,842			(844)		4,875		0001
Purchased Call/S&P 500 INDEX/SPXG13CSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2024	1	1,568,806	5216		82,169		73,466		20,998			(8,792)		10,476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/31/2023	1	459,919	174.8	17,937			6,726		24,330			(4,447)		1,992		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113O$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2020	08/12/2022	1	272,233	168.98	10,236			591		17,401			(2,538)		467		0001
Purchased Call/S&P 500 INDEX/SPXA00LSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/05/2021	02/06/2023	1	1,399,000	3837.08	168,020			50,845		98,985			(41,603)		5,443		0001
Purchased Call/S&P 500 INDEX/SPX161MSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	5550	366,050			306,407		111,441			(46,267)		42,575		0001
Purchased Call/S&P 500 INDEX/SPXG13NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024	1	2,693,352	4128		378,179		366,148		234,096			(12,519)		18,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/08/2022	1	6,011,242	258.43	227,826			2,200					(56,566)		4,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/08/2022	1	349,465	258.43	12,698			123					(3,157)		259		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/08/2022	1	166,705	258.43	5,980			58					(1,493)		123		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	1	1,966,201	246.68		69,997		69,805		72,085			(287)		13,884		0001
Purchased Call/S&P 500 INDEX/SPXC000$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/23/2021	09/22/2023	1	1,673,000	5154.14	61,734			38,147		12,300			(15,328)		9,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/27/2024	1	392,179	246.68		13,991		13,991		14,378			(19)		2,769		0001
Purchased Call/S&P 500 INDEX/SPX715P$H	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2024	1	2,432,000	4410.77		334,643		288,739		121,047			(46,237)		15,976		0001
Purchased Call/S&P 500 INDEX/SPXG137$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/26/2024	1	1,516,232	5123		102,843		89,687		23,294			(13,261)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXF13JSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023	1	3,017,000	4652.65	364,454			264,279		76,078			(90,613)		18,109		0001
Purchased Call/S&P 500 INDEX/SPX521C$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2018	08/18/2023	1	1,537,637	3528	120,714			27,363		307,369			(11,979)		8,188		0001
Purchased Call/S&P 500 INDEX/SPX905Y$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	1	1,786,617	4887		115,718		97,891		40,548			(17,937)		11,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC132S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/05/2022	1	1,272,742	3323	155,108			7,582		182,829			(39,101)		1,999		0001
Purchased Call/S&P 500 INDEX/SPXB177S2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/07/2022	1	1,992,261	3385	282,983			38,357		280,318			(70,648)		5,188		0001
Purchased Call/S&P 500 INDEX/SPXD003S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2022	02/07/2024	1	1,942,314	5432		75,560		60,989		15,082			(14,634)		12,316		0001
Purchased Call/S&P 500 INDEX/SPXC00XS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2022	01/12/2024	1	1,525,944	5481		52,069		40,386		9,450			(11,723)		9,459		0001
Purchased Call/S&P 500 INDEX/SPX621D$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	11/08/2024	1	9,060,000	3300	1,076,340			572,055		2,680,172			(119,962)		69,615		0001
Purchased Call/S&P 500 INDEX/SPX621MSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2021	02/10/2023	1	1,820,608	4358	111,574			34,520		32,434			(27,702)		7,147		0001
Purchased Call/S&P 500 INDEX/SPXA053S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	1	2,672,000	3841.96		418,970		409,186		349,865			(11,447)		18,660		0001
Purchased Call/S&P 500 INDEX/SPXF13HSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023	1	2,599,000	4479.43	337,870			242,264		96,869			(83,544)		15,555		0001
Purchased Call/S&P 500 INDEX/SPXB00YS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2021	09/12/2023	1	1,471,000	4978	73,844			44,428		14,835			(18,259)		8,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/17/2022	1	651,477	260.86	23,850			4,560		673			(5,922)		2,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/17/2022	1	185,286	260.86	6,911			1,327		192			(1,718)		574		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/17/2022	1	64,706	260.86	2,396			463		67			(600)		200		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/27/2023	1	8,318,367	259.45	315,266			104,510		26,984			(78,062)		33,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	1	1,668,289	260.44	63,228			2,445		12			(15,720)		2,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	07/29/2022	1	275,618	260.44	10,413			403		2			(2,600)		388		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	1	1,861,914	260.78		68,518		57,898		21,935			(10,686)		12,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	1	73,913	260.78		2,610		2,209		871			(404)		480		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2020	11/02/2022	1	4,552,774	256.41	172,550			29,390		11,192			(42,783)		13,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	11/02/2022	1	1,403,150	256.41	54,176			9,240		3,449			(13,451)		4,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/02/2022	1	177,223	256.41	8,045			1,374		436			(2,000)		519		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/02/2022	1	92,831	256.41	4,493			771		228			(1,119)		272		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/02/2022	1	62,956	256.41	2,713			467		155			(679)		184		0001
Purchased Call/S&P 500 INDEX/SPXC130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2020	08/10/2022	1	1,321,000	4089.69	34,874			1,916		7,797			(8,647)		2,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC000SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	1	2,148,000	4960.17	110,622			68,357		23,768			(27,466)		11,912		0001
Purchased Call/S&P 500 INDEX/SPX900MSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/17/2020	09/16/2022	1	1,830,534	3334	212,004			22,516		273,133			(52,637)		4,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/20/2023	1	7,697,469	264.82	290,964			141,485		21,632			(71,946)		37,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	1	1,895,114	266.72	71,256			48,615		8,638			(17,668)		11,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/09/2023	1	739,879	266.72	26,076			17,864		3,372			(6,474)		4,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/09/2023	1	72,849	266.72	2,630			1,807		332			(658)		425		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	2,189,245	264.82	82,535			39,899		2,077			(20,520)		10,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/16/2023	1	666,536	264.82	26,982			13,062		632			(6,736)		3,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023	1	64,566	264.82	2,597			1,259		61			(649)		317		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/16/2023	1	51,447	264.82	2,024			983		49			(507)		252		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/16/2023	1	6,317,358	264.82		16,937		16,937		5,993			(48)		30,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2023	1	2,438,386	266.6	92,171			46,972		5,915			(22,853)		12,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2023	1	1,745,923	266.6	63,851			32,674		4,235			(15,853)		8,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/23/2022	1	296,341	259.93	11,355			836		40			(2,847)		570		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	08/23/2022	1	215,391	259.93	7,334			563		29			(1,918)		414		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	1	731,130	258.9	27,637			4,275		843			(6,871)		2,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	211,630	258.9	7,831			1,213		244			(1,955)		589		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/21/2022	1	541,218	258.9	20,507			3,181		624			(5,127)		1,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	08/01/2022	1	1,354,605	260.44	51,475			2,195		12			(12,746)		2,005		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2023	1	1,800,192	267.04	67,867			38,502		5,288			(16,827)		9,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	1	288,364	170.52	10,929			3,097		19,724			(2,706)		1,086		0001
Purchased Call/S&P 500 INDEX/SPX905TSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2023	1	1,920,000	4591.12	76,608			23,256		14,743			(18,943)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX500AS4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2018	11/10/2023	1	1,478,000	3019.83	196,722			53,661		529,674			(19,521)		8,632		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	5550	356,840			297,452		106,730			(46,069)		42,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/12/2022	1	4,243,156	261.95	160,816			36,278		4,555			(39,819)		14,264		0001
Purchased Call/S&P 500 INDEX/SPX721PSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024	1	1,515,665	5297		41,590		38,277		20,009			(3,361)		10,275		0001
Purchased Call/S&P 500 INDEX/SPX6210S4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2021	05/05/2023	1	2,098,086	4175	219,203			93,381		86,780			(54,725)		9,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/12/2024	1	352,711	280.25		9,666		8,335		4,523			(1,341)		2,300		0001
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/01/2025	1	1,290,000	4800	112,569			82,578		63,856			(14,851)		10,708		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	12/02/2022	1	114,825	170.03	4,352			924		7,590			(1,081)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113TSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2020	12/02/2022	1	140,509	170.03	5,619			1,205		9,288			(1,409)		458		0001
Purchased Call/S&P 500 INDEX/SPX905ZSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	2,222,000	4482.28		298,859		258,273		98,620			(40,884)		14,608		0001
Purchased Call/S&P 500 INDEX/SPX3000SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2018	03/06/2023	1	1,875,668	3521	140,582			19,167		329,918			(13,958)		7,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/30/2024	1	3,109,468	260.37		115,361		91,592		34,230			(24,112)		19,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/01/2023	1	90,210	280.59	2,550			1,402		666			(639)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113XS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	03/03/2023	1	213,164	172.04	8,207			2,762		13,979			(2,035)		875		0001
Purchased Call/S&P 500 INDEX/SPX715SSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,929,000	4986.95		90,470		87,492		49,504			(3,332)		13,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	1	1,463,503	269.27	55,320			25,988		1,924			(13,716)		7,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/08/2023	1	718,727	269.27	27,012			12,707		945			(6,707)		3,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161A$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2023	1	1,485,992	262.23	55,725			39,574		11,720			(13,817)		8,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/30/2023	1	603,019	262.23	21,547			15,323		4,756			(5,350)		3,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	1	669,675	263.53	25,247			15,866		3,695			(6,277)		3,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/29/2023	1	220,664	263.53	7,946			5,001		1,218			(1,984)		1,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023	1	344,795	263.53	12,390			7,808		1,903			(3,098)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXC000$1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2023	1	2,721,000	4666.78	324,343			235,683		68,833			(80,200)		16,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	09/29/2023	1	101,016	263.53	3,630			2,291		557			(909)		565		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	05/02/2023	1	9,299,873	265.57	352,465			147,667		16,828			(87,153)		42,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2022	1	3,977,576	261.92	150,750			35,824		4,804			(37,378)		13,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	2,074,736	258.08		75,313		65,444		31,245			(10,124)		13,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/22/2024	1	284,208	258.08		10,010		8,711		4,280			(1,334)		1,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2021	03/09/2023	1	2,795,635	266.82	89,181			30,748		62,775			(22,112)		11,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2021	03/09/2023	1	1,727,477	266.82	56,456			19,492		38,790			(14,017)		7,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	03/09/2023	1	690,987	266.82	23,644			8,197		15,516			(5,879)		2,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	03/09/2023	1	76,273	266.82	2,621			910		1,713			(653)		317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2021	03/09/2023	1	130,747	266.82	4,503			1,566		2,936			(1,126)		543		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	06/13/2025	1	5,685,000	4650	386,355			259,658		394,232			(43,543)		48,873		0001
Purchased Call/S&P 500 INDEX/SPX905K$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/24/2021	08/24/2023	1	2,835,000	5191.47	93,272			53,682		16,278			(23,126)		15,206		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/03/2022	03/01/2024	1	1,305,137	277.29		40,459		33,986		19,832			(6,604)		8,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/04/2022	03/01/2024	1	2,086,110	277.29		72,976		61,385		31,699			(11,829)		13,484		0001
Purchased Call/S&P 500 INDEX/SPXE137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/10/2021	05/10/2023	1	1,490,000	4867.37	47,382			20,372		9,682			(11,748)		6,910		0001
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024	1	1,445,000	4542.11		178,169		142,192		52,393			(36,122)		9,123		0001
Purchased Call/S&P 500 INDEX/SPXB170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2020	07/07/2022	1	1,730,559	3137	201,922			1,673		353,937			(50,203)		1,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/21/2022	1	683,158	261.92	25,874			6,157		825			(6,424)		2,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/21/2022	1	67,814	261.92	2,574			616		82			(640)		234		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/21/2022	1	60,263	261.92	2,331			558		73			(580)		208		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/17/2023	1	5,898,483	262.19	223,552			61,500		8,470			(55,277)		21,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/17/2023	1	164,716	262.19	6,923			1,918		237			(1,726)		611		0001
Purchased Call/S&P 500 INDEX/SPX621XSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023	1	1,613,000	4994.23	74,521			42,788		13,595			(18,477)		8,641		0001
Purchased Call/S&P 500 INDEX/SPX621DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2020	07/05/2022	1	2,315,000	3111.23	267,614			1,468		498,563			(66,082)		1,355		0001
Purchased Call/S&P 500 INDEX/SPXC13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/17/2020	09/15/2022	1	1,489,841	3602	115,122			12,085		129,165			(28,622)		3,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	1	3,579,937	268.45	134,964			74,277		7,798			(33,509)		18,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1	535,662	268.45	19,355			10,667		1,167			(4,812)		2,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023	1	173,781	268.45	6,130			3,383		379			(1,530)		910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	1	4,059,420	257.8		146,545		129,636		68,127			(17,063)		26,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	366,898	257.8		13,620		12,098		6,157			(1,569)		2,439		0001
Purchased Call/S&P 500 INDEX/SPX721A$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	1	2,207,000	4708	271,682			204,604		52,192			(67,455)		13,509		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/02/2023	1	1,336,797	268.25	51,678			28,220		2,974			(12,831)		6,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/02/2023	1	130,541	268.25	4,935			2,698		290			(1,227)		682		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	1	4,121,947	263.41	156,222			40,558		4,151			(38,734)		14,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2021	01/06/2023	1	1,427,377	263.41	53,213			13,872		1,438			(13,212)		5,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1	116,108	263.41	4,218			1,101		117			(1,049)		419		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/06/2023	1	68,713	263.41	2,502			669		69			(639)		248		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	1	1,194,176	259.56	45,140			4,801		525			(11,223)		2,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	11/01/2022	1	7,331,593	255.09	277,867			46,947		23,782			(68,708)		21,366		0001
Purchased Call/S&P 500 INDEX/SPXC000SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2021	12/01/2023	1	1,692,443	4574	222,999			161,107		51,118			(55,982)		10,091		0001
Purchased Call/S&P 500 INDEX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	1	1,809,000	4052.19		272,074		263,490		180,384			(8,933)		12,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	11/01/2022	1	106,760	255.09	4,893			1,535		346			(2,236)		311		0001
Purchased Call/S&P 500 INDEX/SPX721ASK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	1,617,000	5552.28	67,106			50,329		7,637			(16,638)		9,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/28/2023	1	13,570,692	259.45	514,329			170,972		44,472			(127,177)		55,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024	1	151,295	253.14		5,462		5,236		3,589			(254)		1,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/29/2022	1	1,011,261	258.7	38,327			4,738		819			(9,503)		2,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/29/2022	1	638,614	258.7	24,216			2,998		517			(6,013)		1,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/29/2022	1	190,196	258.7	7,448			926		154			(1,852)		475		0001
Purchased Call/S&P 500 INDEX/SPX721HSV	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,947,000	5260.88		114,933		96,802		34,133			(18,502)		19,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2022	1	1,590,435	251.11	50,894			909		108,959			(12,619)		1,557		0001
Purchased Call/S&P 500 INDEX/SPX7159SY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2021	03/31/2023	1	2,772,000	4780.03	74,290			27,974		16,230			(18,445)		12,009		0001
Purchased Call/S&P 500 INDEX/SPX7218S8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2023	1	3,340,000	4486.24	430,526			308,028		117,924			(107,040)		19,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/01/2024	1	1,535,811	277.29		59,984		50,526		23,337			(9,515)		9,927		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/01/2024	1	280,963	277.29		11,754		9,914		4,269			(1,851)		1,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/01/2024	1	183,297	277.29		6,571		5,573		2,785			(1,019)		1,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/01/2024	1	86,427	277.29		2,933		2,495		1,313			(441)		559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/01/2024	1	68,254	277.29		2,201		1,874		1,037			(328)		441		0001
Purchased Call/S&P 500 INDEX/SPX621GSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/16/2022	1	1,547,809	4304	33,711			3,580		6,021			(8,370)		3,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B8T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	1	2,735,569	261.38		101,216		80,500		27,872			(20,798)		17,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	07/27/2023	1	70,724	279.49	2,470			1,347		575			(620)		366		0001
Purchased Call/S&P 500 INDEX/SPXA00LSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/05/2021	02/03/2025	1	2,025,535	4927	115,896			75,512		84,979			(14,378)		16,330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2020	10/20/2022	1	108,123	166.74	4,076			622		8,909			(1,011)		299		0001
Purchased Call/S&P 500 INDEX/SPX905BSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	1	2,452,000	4850.73	85,084			35,062		15,346			(21,096)		11,133		0001
Purchased Call/S&P 500 INDEX/SPX721ASL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	3,127,000	5722.91	98,188			73,641		10,513			(24,345)		19,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023	1	4,900,383	276.89	154,362			115,347		69,562			(38,273)		29,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/27/2023	1	4,512,935	276.89	136,418			102,220		64,062			(33,917)		27,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/17/2023	1	7,209,695	265.26	272,527			108,711		11,969			(67,479)		32,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	1	912,758	266.84	34,228			23,166		3,976			(8,510)		5,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2023	1	730,072	266.84	26,703			18,098		3,180			(6,667)		4,234		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2023	1	120,019	266.84	4,453			3,026		523			(1,113)		696		0001
Purchased Call/S&P 500 INDEX/SPXE002SE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2022	06/21/2024	1	1,984,911	3770		307,515		307,515		293,824			(425)		13,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/13/2023	1	1,433,975	4080	153,221			60,277		69,393			(38,043)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXG131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/09/2024	1	2,252,688	4059		258,464		242,042		214,495			(17,397)		15,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/16/2022	1	507,614	259.56	18,149			1,936		223			(4,537)		1,173		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/16/2022	1	112,402	259.56	3,677			394		49			(922)		260		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023	1	2,347,589	266.12	88,739			43,394		5,565			(22,002)		11,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/22/2023	1	987,792	266.12	36,487			17,867		2,342			(9,059)		4,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/22/2023	1	298,805	266.12	11,453			5,639		708			(2,851)		1,478		0001
Purchased Call/S&P 500 INDEX/SPX9056$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2020	12/16/2022	1	1,402,000	3650.46	162,492			37,498		131,682			(40,289)		4,770		0001
Purchased Call/S&P 500 INDEX/SPX715C$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2021	05/09/2023	1	2,420,000	4195.78	249,986			107,137		93,893			(61,813)		11,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	07/29/2022	1	58,841	260.44	2,415			94					(604)		83		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/19/2022	1	2,847,414	259.56	107,917			11,875		1,301			(26,721)		6,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/29/2023	1	2,761,415	274.8	87,813			43,786		33,775			(21,773)		13,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/29/2023	1	2,839,155	274.8	90,091			44,984		34,726			(22,368)		14,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	06/29/2023	1	1,030,459	274.8	33,148			16,643		12,604			(8,242)		5,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	06/29/2023	1	143,000	274.8	4,787			2,410		1,749			(1,199)		714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	06/29/2023	1	144,506	274.8	4,917			2,479		1,767			(1,233)		722		0001
Purchased Call/S&P 500 INDEX/SPXB17V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	09/30/2022	1	1,062,500	4000		44,783		27,168		74,710			(18,029)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXE137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2021	05/03/2023	1	1,806,607	4551	107,944			45,813		27,797			(27,023)		8,284		0001
Purchased Call/S&P 500 INDEX/SPXE13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023	1	1,831,000	4362.72	215,509			129,542		70,063			(53,361)		10,029		0001
Purchased Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2023	1	1,908,000	5159.91	70,978			42,704		12,178			(17,550)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX621G$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/16/2022	1	2,263,534	4116	70,180			7,454		26,442			(17,425)		5,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	2,094,000	3867.2		324,779		304,173		258,488			(21,830)		14,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	1	1,544,113	264.56	57,904			37,510		7,999			(14,397)		8,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/27/2023	1	1,431,932	276.89	43,337			32,607		20,327			(10,789)		8,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/27/2023	1	122,353	276.89	3,544			2,678		1,737			(869)		748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	12/27/2023	1	116,143	276.89	3,456			3,018		1,649			(442)		710		0001
Purchased Call/S&P 500 INDEX/SPX721R$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,743,416	.3914		264,962		251,402		207,677			(13,888)		11,959		0001
Purchased Call/S&P 500 INDEX/SPX621V$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023	1	2,066,000	4380.26	212,178			114,723		66,161			(52,681)		10,719		0001
Purchased Call/S&P 500 INDEX/SPX621V$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023	1	1,477,000	5060.37	51,695			27,951		9,165			(12,835)		7,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1	6,070,981	246.72		216,127		216,127		221,153			(296)		42,899		0001
Purchased Call/S&P 500 INDEX/SPXG130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	2,385,035	.4130		323,986		315,942		210,944			(9,333)		16,609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023	1	90,031	175.15	3,502			1,422		4,808			(871)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023	1	387,863	176.7	15,398			8,959		22,884			(3,813)		2,090		0001
Purchased Call/S&P 500 INDEX/SPXC136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2020	08/26/2022	1	1,394,000	4071.7	55,202			4,264		14,569			(13,706)		2,754		0001
Purchased Call/S&P 500 INDEX/SPXB171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/13/2022	1	1,711,167	.3852	53,457			882		16,803			(13,273)		1,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	05/01/2023	1	2,688,713	265.57	101,633			42,499		4,721			(25,165)		12,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/18/2023	1	13,053,907	262.19	494,743			136,598		18,896			(122,167)		48,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/13/2022	1	300,533	261.95	12,150			2,777		329			(3,029)		1,013		0001
Purchased Call/S&P 500 INDEX/SPX6210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023	1	1,386,000	4439.54	71,518			27,175		25,967			(17,660)		6,048		0001
Purchased Call/S&P 500 INDEX/SPXF13HS$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023	1	1,522,000	5333.56	67,120			48,127		10,799			(16,597)		9,109		0001
Purchased Call/S&P 500 INDEX/SPX621V$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/27/2023	1	1,582,729	.4369	166,081			89,693		51,853			(41,292)		8,201		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	1	3,369,901	265.65		125,360		96,431		22,006			(29,022)		20,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	1	226,695	265.65		8,295		6,416		1,480			(1,912)		1,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	263,782	265.65		9,175		7,107		1,723			(2,105)		1,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2022	01/03/2024	1	4,432,143	267.67		165,319		125,125		22,847			(40,311)		27,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2024	1	1,764,778	267.67		66,590		50,469		9,097			(16,168)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXF13I1SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	1	2,115,000	5584.73	70,853			50,998		9,790			(17,568)		12,683		0001
Purchased Call/S&P 500 INDEX/SPX721A$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/28/2023	1	1,718,729	5698	56,576			42,412		6,039			(14,047)		10,511		0001
Purchased Call/S&P 500 INDEX/SPX905HSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	1	1,796,000	4370.42	173,134			89,183		56,040			(42,811)		9,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2023	1	4,821,419	266.84	181,285			122,935		21,197			(44,887)		28,045		0001
Purchased Call/S&P 500 INDEX/SPX621ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2020	07/19/2022	1	1,780,000	3930.95	48,950			1,210		13,390			(12,104)		2,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2020	11/11/2022	1	2,075,205	260.17	68,357			12,540		74,736			(16,972)		6,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/11/2022	1	1,376,153	260.17	46,441			8,531		49,560			(11,546)		4,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2020	11/11/2022	1	391,575	260.17	13,922			2,561		14,102			(3,476)		1,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2020	11/11/2022	1	243,508	260.17	8,424			1,560		8,770			(2,112)		738		0001
Purchased Call/S&P 500 INDEX/SPX7150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024	1	2,262,000	4553.23	281,393			227,279		80,212			(54,351)		14,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023	1	6,550,709	270.47	208,968			93,417		116,018			(51,742)		30,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	05/22/2023	1	78,745	270.47	3,040			1,389		1,395			(772)		372		0001
Purchased Call/S&P 500 INDEX/SPX715FS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2021	06/23/2023	1	1,428,000	4193.48	145,942			71,568		64,087			(36,186)		7,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024	1	1,930,278	281.93		60,032		50,644		21,402			(9,444)		12,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/07/2024	1	4,552,571	281.93		151,465		127,954		50,476			(23,653)		29,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/07/2024	1	1,473,937	281.93		40,987		34,673		16,342			(6,353)		9,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/07/2024	1	292,623	281.93		8,251		7,009		3,244			(1,269)		1,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2020	07/15/2022	1	300,612	257.93	11,259			217					(2,795)		305		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/15/2022	1	177,616	257.93	6,645			129					(1,652)		180		0001
Purchased Call/S&P 500 INDEX/SPX621E$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2020	07/05/2022	1	1,580,000	3799.52	45,346			249		9,617			(11,197)		925		0001
Purchased Call/S&P 500 INDEX/SPX7210$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	2,132,000	4181.87		300,399		274,403		168,150			(26,336)		14,400		0001
Purchased Call/S&P 500 INDEX/SPX905HSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1	1,337,000	5017.96	47,196			24,607		8,961			(11,718)		6,812		0001
Purchased Call/S&P 500 INDEX/SPXD13M$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2021	03/17/2023	1	1,811,000	4526.13	86,566			30,797		23,589			(21,464)		7,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/22/2022	1	5,634,487	258.84	213,547			6,186		29			(53,021)		6,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/22/2022	1	1,563,733	258.84	59,084			1,714		8			(14,690)		1,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/22/2022	1	69,043	258.84	2,689			78					(671)		85		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2023	1	3,626,004	262.47	137,426			36,999		4,816			(34,074)		13,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/13/2023	1	900,836	262.47	33,910			9,180		1,197			(8,419)		3,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	1	267,032	262.47	9,940			2,695		355			(2,471)		981		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/26/2022	1	4,391,161	258.56	166,425			26,747		5,894			(41,264)		12,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/26/2022	1	1,835,352	258.56	71,268			11,469		2,464			(17,695)		5,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/26/2022	1	828,385	258.56	27,681			4,461		1,112			(6,882)		2,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/26/2022	1	189,548	258.56	6,180			1,000		254			(1,539)		539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024	1	343,665	253.14		11,241		10,804		8,108			(451)		2,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2020	09/30/2022	1	2,112,648	3343	263,597			33,177		320,276			(65,808)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX7210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/10/2024	1	1,562,838	4785		66,845		62,604		51,211			(4,493)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX7159$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2021	04/04/2023	1	1,990,000	4633.3	73,033			27,751		19,697			(18,034)		8,684		0001
Purchased Call/S&P 500 INDEX/SPX7219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	12/08/2023	1	1,650,224	4675	195,117			142,076		40,082			(48,847)		9,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2023	1	3,438,105	264.43	130,304			36,335		3,162			(32,308)		12,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/20/2023	1	307,384	264.43	11,508			3,222		283			(2,857)		1,149		0001
Purchased Call/S&P 500 INDEX/SPX905M$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023	1	1,431,000	4392.48	162,705			100,540		52,384			(40,397)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXF131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	1	1,778,000	5412.73	78,588			56,566		10,839			(19,485)		10,662		0001
Purchased Call/S&P 500 INDEX/SPX9004$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2020	07/14/2022	1	1,547,406	3760	59,577			1,070		44,180			(14,813)		1,515		0001
Purchased Call/S&P 500 INDEX/SPX621P$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2021	04/06/2023	1	1,600,943	4677	68,422			26,513		14,415			(17,153)		7,011		0001
Purchased Call/S&P 500 INDEX/SPX621T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/09/2021	07/10/2023	1	1,906,000	4286.53	204,704			105,309		71,141			(50,686)		9,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/14/2023	1	6,697,558	268.28	253,168			142,429		16,132			(62,686)		35,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1	840,068	259.45	31,755			10,439		2,714			(7,895)		3,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2020	07/14/2022	1	654,158	251.11	21,466			384		44,816			(5,330)		641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2020	07/14/2022	1	850,461	251.11	27,434			493		58,264			(6,821)		833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113$S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/14/2022	1	78,907	251.11	2,555			46		5,406			(636)		77		0001
Purchased Call/S&P 500 INDEX/SPX721J$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/27/2024	1	1,865,669	5516		72,116		62,904		14,035			(9,286)		12,314		0001
Purchased Call/S&P 500 INDEX/SPX721R$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,560,000	4790.75		77,688		73,745		53,187			(4,039)		10,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/29/2022	1	158,619	258.7	5,947			740		128			(1,481)		396		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2020	07/15/2022	1	4,179,426	257.72	158,400			3,059		4			(39,328)		4,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	1	847,860	268.28	31,964			17,925		2,001			(7,947)		4,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	1	560,319	268.28	21,220			11,916		1,322			(5,298)		2,958		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,727,000	4284.72		372,781		313,975		168,151			(60,011)		17,699		0001
Purchased Call/S&P 500 INDEX/SPX621HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/05/2020	09/30/2022	1	1,458,931	3247	211,592			26,632		258,349			(52,825)		3,662		0001
Purchased Call/S&P 500 INDEX/SPX721QSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2024	1	2,541,000	4236.75		377,339		343,129		181,388			(35,569)		17,123		0001
Purchased Call/S&P 500 INDEX/SPX621ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2020	07/19/2022	1	1,789,000	3768.1	70,666			1,747		50,622			(17,473)		2,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/08/2022	1	11,544,534	260.9	437,538			78,132		10,161			(108,189)		34,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	1	303,000	251.34		9,958		9,383		7,980			(587)		2,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	51,872	251.34		1,758		1,664		1,366			(101)		356		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2024	1	1,751,270	253.14		63,221		60,619		41,765			(2,928)		12,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/30/2024	1	50,367	253.14		1,657		1,594		1,201			(66)		349		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/30/2024	1	89,475	253.14		3,075		2,969		2,134			(118)		620		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	08/02/2022	1	2,655,178	260.44	100,897			4,435		27			(24,949)		3,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR161?S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2023	1	2,603,840	266.79	98,165			54,611		7,461			(24,339)		13,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	1	1,013,663	259.45	40,867			13,453		3,275			(10,203)		4,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	02/24/2023	1	315,896	259.45	12,602			4,154		1,021			(3,150)		1,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	02/24/2023	1	258,062	259.45	9,439			3,129		834			(2,366)		1,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	02/24/2023	1	51,236	259.45	1,969			654		166			(494)		207		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	02/24/2023	1	75,209	259.45	3,339			1,152		243			(871)		304		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	1	3,865,211	260.71	146,105			50,575		11,008			(36,226)		16,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	1	1,658,494	260.71	64,950			22,576		4,723			(16,126)		6,904		0001
Purchased Call/S&P 500 INDEX/SPXC00RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/20/2021	12/20/2023	1	1,820,000	4528.28	226,590			167,141		61,974			(56,182)		11,048		0001
Purchased Call/S&P 500 INDEX/SPX900B$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/06/2020	08/03/2022	1	1,850,966	4576	13,726			627		206			(3,417)		2,825		0001
Purchased Call/S&P 500 INDEX/SPX905568	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2020	12/02/2022	1	1,662,000	4398.62	52,685			11,207		15,242			(13,099)		5,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	1	2,152,309	263.33	81,357			24,385		2,895			(20,228)		8,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2021	02/03/2023	1	642,480	263.33	24,886			7,469		864			(6,213)		2,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/03/2023	1	105,556	263.33	4,229			1,273		142			(1,059)		408		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/03/2023	1	60,189	263.33	2,427			736		81			(609)		233		0001
Purchased Call/S&P 500 INDEX/SPX621Y$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023	1	1,848,000	5030.58	87,595			51,258		14,864			(21,719)		9,994		0001
Purchased Call/S&P 500 INDEX/SPXG13J$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	1	1,754,519	4046		219,506		206,843		169,755			(12,930)		12,035		0001
Purchased Call/S&P 500 INDEX/SPX721R$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,665,725	4706		94,128		89,311		65,318			(4,934)		11,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	1	2,266,804	268.66	85,685			50,140		5,772			(21,245)		12,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/31/2023	1	412,584	268.66	16,447			9,638		1,050			(4,084)		2,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2023	1	4,132,645	267.17	155,801			87,248		11,357			(38,683)		21,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	1	825,392	267.17	32,933			18,468		2,268			(8,188)		4,358		0001
Purchased Call/S&P 500 INDEX/SPX721Q$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2024	1	1,644,000	5194.06		74,802		68,030		25,017			(7,041)		11,087		0001
Purchased Call/S&P 500 INDEX/SPX715J$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023	1	1,514,000	4832.63	84,633			54,290		21,660			(20,984)		8,572		0001
Purchased Call/S&P 500 INDEX/SPX621L$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2021	01/23/2023	1	1,505,000	4354.31	76,153			21,578		24,001			(18,856)		5,667		0001
Purchased Call/S&P 500 INDEX/SPX7219$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2023	1	3,002,000	4672.64	367,745			268,737		74,139			(91,181)		18,138		0001
Purchased Call/S&P 500 INDEX/SPXB17N$Y	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2023	1	1,290,000	5056.56	60,630			36,062		10,413			(15,033)		7,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	1	1,148,000	265.72	43,050			28,858		5,609			(10,674)		6,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	11/01/2023	1	178,540	265.72	6,880			4,618		872			(1,708)		1,033		0001
Purchased Call/S&P 500 INDEX/SPX621F$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2020	08/09/2022	1	2,205,000	3322.46	254,237			13,620		317,893			(62,864)		3,650		0001
Purchased Call/S&P 500 INDEX/SPX7151$2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2020	08/09/2022	1	1,518,000	4075.83	41,138			2,204		9,004			(10,172)		2,513		0001
Purchased Call/S&P 500 INDEX/SPX9000$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/05/2020	09/30/2022	1	1,629,992	4097	58,801			7,401		28,036			(14,680)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX7216$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2021	11/03/2023	1	2,078,000	4631.39	234,814			158,702		50,039			(58,301)		12,051		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/18/2023	1	1,235,885	262.19	52,558			14,551		1,789			(13,067)		4,597		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/28/2022	1	3,599,190	258.34	136,409			16,676		3,164			(33,822)		8,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/28/2022	1	534,898	258.34	20,643			2,527		470			(5,125)		1,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/07/2024	1	583,640	276.34		13,749		13,595		10,991			(173)		4,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/07/2024	1	255,667	276.34		5,875		5,817		4,815			(66)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXB17JSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2021	06/02/2023	1	1,699,000	4133.22	182,303			84,140		82,874			(45,201)		8,163		0001
Purchased Call/S&P 500 INDEX/SPX715JS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023	1	1,922,000	4925.05	103,211			63,089		19,002			(25,521)		10,623		0001
Purchased Call/S&P 500 INDEX/SPX721CS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024	1	1,474,000	4451.35		181,744		142,137		62,329			(40,138)		9,194		0001
Purchased Call/Merrill Lynch RPM Index/MLR161989	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	1	1,747,802	265.9	65,717			43,511		8,233			(16,294)		10,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161989	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/26/2023	1	154,190	265.9	5,573			3,695		726			(1,384)		887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/05/2022	1	377,064	256.61	12,608			1,676		17,682			(3,139)		972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/05/2022	1	213,012	256.61	7,388			984		9,989			(1,842)		549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	10/05/2022	1	214,406	256.61	7,796			1,038		10,054			(1,952)		553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2020	10/05/2022	1	279,674	256.61	10,081			1,344		13,115			(2,527)		721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2020	10/05/2022	1	83,166	256.61	2,855			385		3,900			(724)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2020	10/05/2022	1	144,036	256.61	6,214			871		6,754			(1,637)		371		0001
Purchased Call/S&P 500 INDEX/SPXE13N$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025	1	2,200,000	5100	148,970			109,633		65,592			(21,032)		17,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	1	1,659,789	260.9	62,740			10,919		1,397			(15,599)		4,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/04/2022	1	512,755	260.9	17,354			3,024		432			(4,332)		1,512		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/04/2022	1	80,584	260.9	2,690			469		68			(673)		238		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/04/2022	1	110,825	260.9	4,150			737		93			(1,052)		327		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/17/2023	1	3,540,855	265.68	133,844			58,833		7,100			(33,186)		16,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/17/2023	1	1,599,332	265.68	61,040			26,868		3,207			(15,155)		7,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	05/17/2023	1	83,434	265.68	3,090			1,456		167			(818)		391		0001
Purchased Call/S&P 500 INDEX/SPX715$ST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/12/2024	1	1,723,000	5025.48		57,204		55,870		43,370			(1,561)		12,041		0001
Purchased Call/S&P 500 INDEX/SPX715JST	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023	1	1,486,000	5048.51	57,062			36,605		11,582			(14,148)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXD1396Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	02/01/2023	1	1,275,000	4422.21	56,228			16,606		17,979			(13,941)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXD134$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2021	01/11/2023	1	1,553,000	4638.56	40,999			10,926		8,021			(10,166)		5,676		0001
Purchased Call/S&P 500 INDEX/SPX7219$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	1	1,550,000	5174.2	89,280			65,856		15,471			(22,137)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXA050$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	2,364,000	4516.5		330,960		288,739		98,938			(42,558)		15,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	1	8,618,660	259.38	325,785			44,098		6,751			(80,888)		22,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/09/2023	1	66,769	266.82	2,320			808		1,499			(581)		277		0001
Purchased Call/S&P 500 INDEX/SPXA051$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	1,473,000	4215.39		223,307		203,090		107,683			(21,021)		9,934		0001
Purchased Call/S&P 500 INDEX/SPXB17R$E	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2023	1	1,390,000	5424.6	55,739			40,043		8,535			(13,820)		8,327		0001
Purchased Call/S&P 500 INDEX/SPX621V$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2021	08/04/2023	1	1,256,000	4392.78	128,614			70,782		39,980			(31,933)		6,574		0001
Purchased Call/S&P 500 INDEX/SPX9051$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	1	1,632,000	5124.91	52,387			28,831		9,716			(13,007)		8,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	1	2,838,624	251.74		102,190		96,023		72,558			(6,291)		19,458		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/16/2024	1	490,845	251.74		17,236		16,218		12,547			(1,039)		3,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	07/07/2023	1	91,073	266.6	3,375			1,825		221			(888)		460		0001
Purchased Call/S&P 500 INDEX/SPX6210$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023	1	3,071,000	4011.83	314,163			119,373		171,717			(77,576)		13,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/23/2022	1	660,403	257.02	25,029			2,888		791			(6,206)		1,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	1	233,081	257.02	8,860			1,027		279			(2,200)		562		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	1	132,227	257.02	5,124			595		158			(1,274)		319		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/23/2022	1	480,491	257.02	19,461			2,261		576			(4,859)		1,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	1	1,086,273	266.89	40,952			23,361		3,255			(10,182)		5,784		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/07/2022	1	1,052,406	259.38	41,183			5,582		824			(10,239)		2,740		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/22/2022	1	751,205	258.93	28,316			820		3			(7,030)		922		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/22/2022	1	214,184	258.93	8,049			233		1			(2,001)		263		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2020	07/22/2022	1	111,511	258.93	4,582			133		1			(1,147)		137		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	07/22/2022	1	72,834	258.93	2,869			102					(879)		89		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/26/2023	1	994,700	267.17	37,600			17,086		1,648			(9,335)		4,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	427,822	267.17	16,461			7,491		709			(4,093)		2,034		0001
Purchased Call/S&P 500 INDEX/SPX721SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	1	2,764,000	5022.88	114,706			72,794		28,380			(28,441)		15,565		0001
Purchased Call/S&P 500 INDEX/SPXB173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2020	08/16/2022	1	1,792,263	3457	179,376			11,350		197,677			(44,536)		3,216		0001
Purchased Call/S&P 500 INDEX/SPX621FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2020	08/03/2022	1	1,595,113	3247	203,711			9,298		267,959			(50,718)		2,434		0001
Purchased Call/S&P 500 INDEX/SPX905ESN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/07/2021	06/02/2023	1	1,616,458	5116	33,303			15,477		6,607			(8,314)		7,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/21/2023	1	5,913,087	266.89	223,515			127,898		17,920			(55,344)		31,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/21/2023	1	53,984	266.89	2,215			1,283		164			(557)		289		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	08/21/2023	1	164,789	266.89		3,050		2,372		499			(682)		881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/15/2023	1	3,760,958	268.27	121,128			42,820		74,778			(30,074)		15,810		0001
Purchased Call/S&P 500 INDEX/SPX721VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,776,856	4578		92,116		91,607		94,295			(885)		12,495		0001
Purchased Call/S&P 500 INDEX/SPXD132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/28/2022	1	1,564,697	4414	51,244			12,758		16,988			(12,741)		5,509		0001
Purchased Call/S&P 500 INDEX/SPX721A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/22/2023	1	1,704,951	4674	224,877			168,112		43,074			(56,297)		10,369		0001
Purchased Call/S&P 500 INDEX/SPX905HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2023	1	1,919,000	5096.21	55,267			28,469		10,248			(13,666)		9,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2024	1	2,825,704	265.06		105,116		80,570		19,378			(24,623)		17,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2024	1	473,389	265.06		17,895		13,735		3,246			(4,173)		2,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2023	1	295,928	267.04	11,026			6,281		869			(2,738)		1,576		0001
Purchased Call/S&P 500 INDEX/SPX715IS1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2020	08/09/2022	1	1,466,000	3889.5	60,399			3,236		31,398			(14,935)		2,427		0001
Purchased Call/S&P 500 INDEX/SPX905MSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2021	09/21/2023	1	2,800,324	4334	352,291			217,506		116,880			(87,589)		15,512		0001
Purchased Call/S&P 500 INDEX/SPX721ES8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024	1	1,862,426	5123		102,626		81,593		24,378			(21,117)		11,728		0001
Purchased Call/S&P 500 INDEX/SPXB17MSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2023	1	1,675,000	4386.25	175,373			97,322		55,069			(43,483)		8,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	1	685,530	259		24,748		22,222		10,031			(2,614)		4,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024	1	585,687	259		20,736		18,671		8,570			(2,088)		3,914		0001
Purchased Call/S&P 500 INDEX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	1	2,445,000	4468.05		312,960		253,821		102,649			(60,102)		15,530		0001
Purchased Call/S&P 500 INDEX/SPXB17PSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023	1	1,725,000	4258.14	204,068			128,560		84,071			(50,528)		9,672		0001
Purchased Call/S&P 500 INDEX/SPXB177S3	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2020	09/30/2022	1	1,579,113	3625	165,710			21,061		138,298			(41,774)		3,964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/15/2023	1	87,831	176.17	3,487			2,112		5,533			(865)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113PS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2020	08/24/2022	1	256,507	168.59	9,619			714		17,186			(2,385)		498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2023	1	168,157	176.77	6,676			3,833		9,804			(1,655)		901		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024	1	2,032,268	5698		47,957		37,271		7,898			(10,723)		12,654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	1	442,761	175.15	17,268			7,068		23,821			(4,270)		2,004		0001
Purchased Call/S&P 500 INDEX/SPX715HSL	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2021	07/28/2023	1	1,758,749	5375	31,661			17,214		2,503			(7,926)		9,125		0001
Purchased Call/S&P 500 INDEX/SPX4005SN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2018	05/26/2023	1	1,532,000	3239.47	141,710			25,589		414,876			(14,039)		7,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	1,278,533	260.37		47,306		37,505		14,109			(9,942)		8,024		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024	1	453,994	260.37		17,663		14,023		5,010			(3,654)		2,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/26/2024	1	215,469	260.37		8,300		6,599		2,378			(1,708)		1,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	01/26/2024	1	66,152	260.37		2,386		1,910		730			(483)		415		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/22/2023	1	224,977	262.9	8,480			2,757		385			(2,108)		906		0001
Purchased Call/S&P 500 INDEX/SPX621TSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2021	07/07/2023	1	1,619,512	4805	80,040			41,357		16,970			(20,065)		8,175		0001
Purchased Call/S&P 500 INDEX/SPXD13A$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/27/2023	1	1,532,025	4499	57,676			16,752		15,629			(14,399)		5,824		0001
Purchased Call/S&P 500 INDEX/SPX721JSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2024	1	1,890,000	5558.8		71,442		62,328		13,160			(9,187)		12,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2023	1	3,227,022	262.42	121,659			76,351		20,182			(30,206)		18,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	1	273,995	262.42	10,932			6,870		1,714			(2,718)		1,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/29/2023	1	106,611	262.42	4,079			2,567		667			(1,018)		596		0001
Purchased Call/S&P 500 INDEX/SPX817US5	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2018	04/28/2023	1	829,000	3440.35	50,569			8,354		178,955			(5,018)		3,770		0001
Purchased Call/S&P 500 INDEX/SPX621KSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2020	12/29/2022	1	1,589,625	3720	175,895			43,974		133,136			(43,672)		5,612		0001
Purchased Call/S&P 500 INDEX/SPX721PSH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,560,020	4858		85,638		78,768		42,802			(6,969)		10,536		0001
Purchased Call/S&P 500 INDEX/SPX905LSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	1	2,165,000	4393.09	243,130			148,094		77,828			(60,448)		11,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	1	1,903,654	262.76	71,768			44,756		11,307			(17,794)		10,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/28/2023	1	570,775	262.76	21,657			13,525		3,390			(5,377)		3,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	09/28/2023	1	136,601	262.76	5,116			3,226		811			(1,282)		763		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024	1	123,963	265.65		3,980		3,087		810			(896)		768		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2021	01/06/2023	1	4,906,425	263.14	185,463			48,348		5,249			(46,048)		17,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1	520,186	263.14	19,175			5,006		556			(4,768)		1,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	01/06/2023	1	228,440	263.14		2,665		1,930		244			(740)		824		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	1	1,638,397	268.05	61,931			28,702		2,487			(15,377)		7,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1615SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	1	2,102,539	268.05	81,890			38,004		3,192			(20,360)		10,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	1,875,024	258.05		67,313		61,093		29,848			(6,464)		12,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023	1	196,949	262.42	7,513			4,734		1,232			(1,878)		1,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	02/03/2023	1	6,376,927	262.7	241,048			72,148		9,743			(59,849)		24,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	1	1,267,191	262.7	49,540			14,848		1,936			(12,317)		4,897		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	1	2,522,041	263.02	95,333			31,036		4,217			(23,637)		10,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/23/2023	1	1,070,852	263.02	40,144			13,087		1,791			(9,967)		4,324		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2021	02/23/2023	1	107,843	263.02	3,526			1,154		180			(877)		435		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	02/23/2023	1	390,195	263.02	12,284			4,043		652			(3,079)		1,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/14/2023	1	1,841,736	275.38	61,196			44,883		28,788			(15,215)		11,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	1	1,491,979	257.49		54,756		45,279		22,183			(9,526)		9,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	1	135,671	257.49		5,090		4,226		2,017			(880)		872		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	1	501,309	258.32		18,097		16,106		7,612			(2,055)		3,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/08/2024	1	174,994	258.32		6,273		5,590		2,657			(689)		1,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/08/2024	1	171,393	258.32		6,489		5,791		2,603			(705)		1,142		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	1	4,286,486	264.52	162,458			49,987		4,795			(40,281)		16,827		0001
Purchased Call/S&P 500 INDEX/SPXD132S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2020	12/29/2022	1	1,487,314	4708	27,700			6,925		5,262			(6,878)		5,251		0001
Purchased Call/S&P 500 INDEX/SPX621YSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023	1	3,790,000	5219.62	128,860			75,404		19,574			(31,950)		20,496		0001
Purchased Call/S&P 500 INDEX/SPX721HST	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024	1	2,545,000	4278.22		348,156		293,083		158,021			(56,200)		16,491		0001
Purchased Call/S&P 500 INDEX/SPX6210S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2023	1	2,440,000	4954.26	74,664			31,999		11,514			(18,462)		11,298		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	1	1,756,839	260.52	66,409			22,258		4,885			(16,466)		7,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1	905,073	260.52	33,039			11,089		2,517			(8,203)		3,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/02/2023	1	201,530	260.52	6,985			2,354		560			(1,737)		826		0001
Purchased Call/S&P 500 INDEX/SPX7215SZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2023	1	1,573,000	5461.85	49,550			33,283		6,929			(12,286)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXB00U8V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/27/2021	08/29/2023	1	1,488,000	4986.01	73,061			42,552		13,653			(18,066)		8,028		0001
Purchased Call/S&P 500 INDEX/SPX7152SU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2020	10/11/2022	1	1,939,275	4418	49,341			6,923		6,961			(12,251)		5,151		0001
Purchased Call/S&P 500 INDEX/SPX721ASP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,461,353	5253	95,896			71,656		12,268			(24,040)		8,879		0001
Purchased Call/S&P 500 INDEX/SPX7151S3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2020	08/09/2022	1	1,524,000	4645.54	13,868			743		29			(3,429)		2,523		0001
Purchased Call/S&P 500 INDEX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,045,000	4195.32		314,521		285,968		154,123			(29,688)		13,770		0001
Purchased Call/S&P 500 INDEX/SPXE13MS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	1	2,298,066	4336	231,194			120,540		80,057			(57,402)		11,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/15/2022	1	563,631	257.72	21,323			412		1			(5,302)		571		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/15/2022	1	218,624	257.72	8,458			164					(2,111)		222		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/15/2022	1	58,278	257.72	2,331			45					(584)		59		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/22/2023	1	2,068,973	266.89	78,207			44,797		6,368			(19,338)		11,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2023	1	1,526,695	265.94	57,098			39,196		7,763			(14,196)		8,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023	1	477,822	265.94	18,003			12,376		2,430			(4,495)		2,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2023	1	63,674	265.94	2,356			1,622		324			(589)		372		0001
Purchased Call/S&P 500 INDEX/SPXD00B84	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/28/2022	02/28/2024	1	2,134,000	4322.76		282,968		235,937		121,036			(47,291)		13,771		0001
Purchased Call/S&P 500 INDEX/SPX721KS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	2,089,000	4467.44		292,042		256,545		96,222			(36,505)		13,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/20/2023	1	2,417,368	265.57	90,410			66,689		14,516			(22,417)		14,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/20/2023	1	674,792	265.57	25,485			18,825		4,052			(6,328)		4,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/20/2023	1	102,106	265.57	4,010			2,978		613			(998)		620		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/20/2023	1	83,939	265.57	3,448			2,568		504			(863)		510		0001
Purchased Call/Merrill Lynch RPM Index/MLR161965	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	572,121	265.54	21,455			14,105		2,726			(5,334)		3,270		0001
Purchased Call/Merrill Lynch RPM Index/MLR161989	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/26/2023	1	52,406	265.9	1,969			1,311		247			(490)		301		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/15/2023	1	2,653,547	261.94	100,304			35,410		6,275			(24,870)		11,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/15/2023	1	1,419,686	261.94	53,874			19,045		3,357			(13,376)		5,968		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/15/2023	1	134,226	261.94	5,145			1,821		317			(1,279)		564		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/15/2023	1	101,931	261.94	3,736			1,328		241			(930)		428		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	03/15/2023	1	121,095	261.94	5,349			2,040		286			(1,428)		509		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/15/2023	1	155,380	261.94		2,355		1,759		367			(609)		653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/10/2024	1	216,705	265.06		8,307		6,384		1,486			(1,928)		1,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/10/2024	1	73,536	265.06		2,769		2,140		504			(640)		455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/10/2024	1	116,502	265.06		4,176		3,232		799			(960)		721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2024	1	5,515,546	253.14		199,111		190,906		131,270			(9,236)		38,164		0001
Purchased Call/S&P 500 INDEX/SPX7150$W	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2020	08/03/2022	1	1,609,000	4000.32	45,696			2,071		15,363			(11,330)		2,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/20/2022	1	8,266,599	259.56	314,131			34,951		3,940			(77,674)		19,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	09/20/2022	1	197,528	259.56	6,164			893		94			(1,989)		468		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	1	2,871,734	267.64	108,552			52,188		5,270			(26,915)		14,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2021	06/16/2023	1	1,146,203	267.64	40,813			19,703		2,103			(10,133)		5,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	268,464	267.64	8,647			4,180		493			(2,150)		1,316		0001
Purchased Call/S&P 500 INDEX/SPX721T$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024	1	1,773,000	4749.3		93,083		90,912		68,096			(2,540)		12,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	2,098,000	4361.48	236,025			151,290		87,379			(58,361)		11,866		0001
Purchased Call/S&P 500 INDEX/SPX905ESM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	1	1,566,000	4882.48	51,835			24,280		11,762			(12,852)		7,579		0001
Purchased Call/S&P 500 INDEX/SPXE13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/02/2023	1	2,017,980	4828	72,274			33,588		17,532			(18,043)		9,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/07/2024	1	72,779	281.93		2,055		1,748		807			(314)		473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/07/2024	1	159,048	281.93		4,231		3,604		1,763			(631)		1,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/07/2024	1	134,861	281.93		3,535		3,032		1,495			(515)		876		0001
Purchased Call/S&P 500 INDEX/SPXA002SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2020	11/25/2022	1	1,403,000	3562.5	165,694			33,596		150,692			(41,083)		4,467		0001
Purchased Call/S&P 500 INDEX/SPX905NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	1	2,598,000	4358.4	293,054			187,263		106,680			(72,861)		14,630		0001
Purchased Call/S&P 500 INDEX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,422,000	3916.13		213,442		202,609		167,323			(11,095)		9,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	1	6,263,380	258.32		226,108		201,261		97,402			(25,638)		41,759		0001
Purchased Call/S&P 500 INDEX/SPX715ASB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/06/2023	1	1,597,264	4473	87,132			33,439		26,962			(21,634)		6,995		0001
Purchased Call/S&P 500 INDEX/SPXG13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	2,624,000	4411.53		384,154		341,881		132,838			(43,618)		17,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1	2,349,551	255.48		84,584		77,158		45,510			(7,521)		15,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	59,100	255.48		2,154		1,975		1,145			(186)		399		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/10/2023	1	3,026,554	263.85	114,404			44,534		6,147			(28,327)		13,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2023	1	2,031,514	263.42	76,385			49,210		11,956			(18,939)		11,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1	172,087	263.42	6,873			4,446		1,013			(1,706)		976		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/31/2024	1	199,043	261.38		7,295		5,810		2,028			(1,491)		1,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023	1	7,289,949	265.26	276,289			110,440		12,219			(68,317)		32,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	1	1,567,521	258.64		57,940		47,616		20,903			(10,571)		10,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1	97,613	258.64		3,608		2,969		1,302			(654)		624		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2020	07/05/2022	1	2,744,000	4023.94	43,355			238		9			(10,706)		1,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/05/2022	1	337,015	261.03	12,739			616		4			(3,167)		529		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/05/2022	1	1,230,788	261.03	46,208			2,237		15			(11,536)		1,933		0001
Purchased Call/S&P 500 INDEX/SPX521N$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2018	12/15/2023	1	1,581,812	3037	155,878			45,539		596,927			(15,477)		9,557		0001
Purchased Call/S&P 500 INDEX/SPX905HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1	1,371,000	4332.56	142,036			74,054		47,724			(35,265)		6,985		0001
Purchased Call/S&P 500 INDEX/SPX9051$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1	1,488,636	5072	46,638			24,316		8,602			(11,579)		7,585		0001
Purchased Call/S&P 500 INDEX/SPX715R$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/09/2024	1	1,598,345	5065	61,638			57,405		33,433			(4,306)		10,900		0001
Purchased Call/S&P 500 INDEX/SPX7210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	1,777,686	5032	93,236			85,167		36,049			(8,174)		12,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/25/2024	1	218,877	255.73	7,626			6,965		4,158			(670)		1,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/25/2024	1	132,732	255.73	4,760			4,365		2,522			(412)		896		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/09/2024	1	54,697	258.32	1,963			1,750		851			(215)		365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	1	3,600,007	263.86	136,440			41,607		4,462			(33,830)		14,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2021	02/08/2023	1	788,023	263.86	30,522			9,320		977			(7,578)		3,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/08/2023	1	58,281	263.86	2,196			677		72			(550)		228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/30/2023	1	5,656,539	267.55	214,383			98,197		8,954			(53,010)		27,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	1	1,805,789	253.48		64,828		59,567		40,078			(5,498)		12,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/29/2024	1	219,187	253.48	7,065			6,500		4,865			(573)		1,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	1	137,949	260.71	5,429			1,890		393			(1,350)		574		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/10/2023	1	81,104	260.71	3,273			1,142		231			(818)		338		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/09/2022	1	4,809,199	261.72	181,788			40,369		5,331			(45,135)		16,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1	933,982	261.72	35,722			7,944		1,035			(8,881)		3,111		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	12/09/2022	1	170,793	261.72	6,389			1,423		189			(1,595)		569		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/08/2022	1	2,513,762	261.03	95,272			4,980		39			(23,590)		4,108		0001
Purchased Call/S&P 500 INDEX/SPX905X\$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1	3,339,000	5322.65		120,204		100,225		33,939			(20,089)		21,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2020	08/05/2022	1	229,779	261.03	7,570			367		3			(1,893)		361		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/05/2022	1	243,815	261.03	8,304			403		3			(2,079)		383		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/05/2022	1	520,757	261.03	18,234			898		6			(4,616)		818		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/05/2022	1	99,601	261.03	3,568			176		1			(910)		156		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/07/2022	1	4,385,947	260.9	166,227			29,496		3,777			(41,159)		13,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/07/2022	1	240,926	260.9	8,920			1,600		208			(2,239)		719		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2021	08/05/2022	1	291,409	261.03	9,936			728		3			(3,747)		458		0001
Purchased Call/S&P 500 INDEX/SPX621E\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2020	07/05/2022	1	2,690,000	4366.05	17,216			94		19			(4,251)		1,574		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	1	1,569,355	266.44	59,008			40,122		7,233			(14,631)		9,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/08/2023	1	109,688	266.44	4,179			2,849		506			(1,037)		639		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/08/2023	1	114,042	266.44	4,079			2,793		526			(1,014)		665		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/08/2023	1	283,641	266.44	10,071			6,895		1,307			(2,507)		1,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	1	3,957,212	265.26	149,583			59,997		6,757			(37,088)		17,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/19/2023	1	1,421,290	265.26	52,670			21,155		2,427			(13,077)		6,367		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	1	260,856	264.56	9,623			6,243		1,351			(2,403)		1,480		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2023	1	636,235	264.56	24,097			15,653		3,296			(6,024)		3,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/17/2023	1	2,961,880	264.56	111,663			72,550		15,544			(27,611)		16,876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/17/2023	1	85,104	264.56	3,381			2,221		447			(848)		485		0001
Purchased Call/S&P 500 INDEX/SPX7213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	1	1,450,000	4314.68	167,330			106,190		64,797			(41,489)		8,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	1	10,394,924	278.44	330,559			175,538		93,131			(82,073)		53,449		0001
Purchased Call/S&P 500 INDEX/SPX900B$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/06/2020	08/04/2022	1	1,530,564	3898	57,211			2,687		31,111			(14,224)		2,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/20/2022	1	9,813,256	262.75	371,922			87,872		9,659			(91,964)		33,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/20/2022	1	634,389	262.75	22,937			5,434		624			(5,703)		2,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/20/2022	1	69,264	262.75	2,660			636		68			(668)		238		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	1	3,598,497	260.29	136,023			46,898		10,859			(33,726)		14,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/09/2023	1	542,067	260.29	20,971			7,240		1,636			(5,207)		2,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/09/2023	1	91,672	260.29	3,673			1,273		277			(913)		381		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	1	1,285,234	268.65	48,453			22,487		1,765			(12,047)		6,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2021	06/02/2023	1	1,243,600	268.65	47,957			22,287		1,708			(11,973)		5,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/02/2023	1	488,489	268.65	18,874			8,796		671			(4,725)		2,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/19/2022	1	5,765,719	259.88	218,521			14,769		676			(54,256)		10,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1	286,983	259.88	10,888			737		34			(2,707)		531		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	360,331	259.88	13,948			945		42			(3,482)		667		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/19/2022	1	269,854	259.88	9,865			673		32			(2,473)		499		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	1	1,095,372	249.81		39,105		38,134		32,482			(1,126)		7,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	1	2,144,134	265.73		79,762		60,839		13,482			(19,147)		13,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	488,114	265.73		18,130		13,848		3,069			(4,333)		3,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1616$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/19/2023	1	230,209	265.3	9,562			5,080		720			(2,394)		1,181		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	1	1,665,467	261.49	62,955			21,912		4,154			(15,652)		6,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/10/2023	1	392,583	261.49	15,133			5,275		979			(3,778)		1,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023	1	3,133,049	266.16	118,429			72,554		12,268			(29,364)		17,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/20/2023	1	853,777	266.16	32,751			20,092		3,343			(8,132)		4,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/19/2023	1	71,427	265.26	2,738			1,111		122			(687)		320		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	1	3,201,624	266.34	121,021			53,750		5,882			(30,048)		15,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/19/2023	1	1,349,635	266.34	50,825			22,605		2,479			(12,637)		6,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2021	05/19/2023	1	240,055	266.34	9,437			4,214		441			(2,362)		1,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/19/2023	1	249,153	266.34	9,766			4,386		458			(2,448)		1,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2021	05/19/2023	1	266,172	266.34	10,943			4,928		489			(2,762)		1,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	05/19/2023	1	238,539	266.34	9,717			4,401		438			(2,460)		1,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024	1	75,842	249.81		2,061		2,016		2,249			(48)		528		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/07/2024	1	150,463	249.81		3,819		3,739		4,462			(84)		1,048		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/07/2024	1	107,211	249.81		2,880		2,824		3,179			(60)		747		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	1	2,165,503	261.24		79,907		64,540		23,024			(15,434)		13,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	1	817,519	261.24		25,974		21,095		8,692			(4,959)		5,193		0001
Purchased Call/S&P 500 INDEX/SPX621S$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2023	1	2,264,000	4944.07	70,184			34,899		15,926			(17,402)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXG130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/17/2022	06/17/2024	1	1,627,000	3603.18		261,459		258,218		291,311			(4,650)		11,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/03/2023	1	295,264	263.33	11,392			3,457		397			(2,876)		1,141		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/07/2023	1	9,035,497	263.33	342,445			103,957		12,361			(84,676)		35,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2023	1	808,390	264.9	30,090			21,183		4,779			(7,481)		4,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/22/2023	1	233,658	264.9	8,036			5,665		1,381			(2,003)		1,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2023	1	3,311,335	263.73	125,168			39,717		4,726			(31,035)		13,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	1	540,620	263.73	20,089			6,401		772			(4,988)		2,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	118,127	263.73	4,363			1,392		169			(1,085)		471		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	1	5,153,863	265.54	193,785			127,680		24,817			(47,982)		29,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	1	4,628,266	259.46	174,948			60,078		15,933			(43,378)		19,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/08/2023	1	2,146,258	259.46	84,871			29,185		7,388			(21,072)		8,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2021	03/08/2023	1	54,663	259.46	2,208			760		188			(549)		227		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/27/2023	1	1,772,343	264.3	66,817			41,577		8,855			(16,567)		9,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/27/2023	1	869,283	264.3	30,061			18,732		4,343			(7,464)		4,847		0001
Purchased Call/S&P 500 INDEX/SPX905NSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	10/08/2021	10/10/2023	1	1,984,000	5097.47	76,582			49,089		17,761			(18,936)		11,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/02/2023	1	53,308	260.52	2,320			816		148			(603)		218		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D8S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	1	4,758,609	259.84		172,262		154,042		65,303			(18,406)		31,800		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D8S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	1	155,096	259.84		5,336		4,792		2,128			(564)		1,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D8S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024	1	143,239	259.84		4,846		4,363		1,966			(488)		957		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2023	1	2,517,023	261.63	95,395			25,552		3,936			(23,653)		9,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/12/2023	1	1,132,868	261.63	44,816			12,021		1,772			(11,127)		4,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2021	01/12/2023	1	375,546	261.63	14,770			3,984		587			(3,672)		1,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161A$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	1,054,642	265.89	39,338			28,906		6,061			(9,781)		6,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	1	351,424	265.89	12,860			9,463		2,020			(3,211)		2,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/15/2023	1	152,358	265.89	5,621			4,142		876			(1,405)		921		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2022	1	2,021,062	262.22	76,598			17,571		2,138			(18,992)		6,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/15/2022	1	546,729	262.22	21,079			4,842		578			(5,234)		1,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/15/2022	1	50,084	262.22	2,000			461		53			(497)		170		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/15/2022	1	68,589	262.22	2,903			685		73			(740)		233		0001
Purchased Call/S&P 500 INDEX/SPX715A$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/06/2023	1	1,824,859	4053	189,797			72,838		92,169			(47,124)		7,992		0001
Purchased Call/S&P 500 INDEX/SPX621J$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2020	12/06/2022	1	2,040,000	4612.06	42,840			9,298		7,506			(10,593)		6,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	1	1,513,415	263.96	57,207			24,753		3,831			(14,184)		7,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/12/2023	1	489,889	263.96	19,209			8,346		1,240			(4,769)		2,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	267,690	263.96	11,105			4,831		678			(2,761)		1,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	1	3,312,598	253.48		119,254		109,602		73,856			(10,087)		22,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2023	1	9,051,325	266.73	343,045			147,019		14,010			(84,824)		41,909		0001
Purchased Call/S&P 500 INDEX/SPXD13C$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2021	02/10/2023	1	1,814,680	3874	215,277			66,605		120,596			(53,450)		7,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/16/2023	1	4,903,832	264.56	184,384			119,710		25,328			(45,655)		27,912		0001
Purchased Call/S&P 500 INDEX/SPXF1359$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	1,851,000	4390.33	205,831			133,151		71,376			(51,105)		10,502		0001
Purchased Call/S&P 500 INDEX/SPX7211$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2023	1	1,918,000	5043.12	81,131			49,927		17,392			(20,116)		10,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	1	3,608,331	262.19	136,395			36,976		5,084			(33,911)		13,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2021	01/13/2023	1	122,553	262.19	5,188			1,410		173			(1,299)		450		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2021	01/13/2023	1	1,102,860	262.19	46,186			12,608		1,554			(11,578)		4,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2024	1	1,476,026	4861		63,241		59,588		43,741			(3,730)		10,118		0001
Purchased Call/S&P 500 INDEX/SPXG13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024	1	2,483,000	4450.58		350,848		312,293		118,579			(39,782)		16,555		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1	1,723,485	266.73	65,148			27,715		2,613			(16,197)		7,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/05/2023	1	1,030,887	266.73	38,147			16,251		1,563			(9,524)		4,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/05/2023	1	69,112	266.73	2,425			1,035		105			(606)		318		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1	1,423,426	262.64	53,521			34,200		8,855			(13,307)		8,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	1	398,913	262.64	14,642			9,356		2,482			(3,655)		2,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	1	214,115	267.17	8,591			4,824		588			(2,145)		1,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1	5,272,176	253.48		189,271		173,932		117,434			(16,031)		35,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	1	2,506,283	265.17	93,986			61,706		12,449			(23,335)		14,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	81,744	265.17	3,126			2,055		406			(777)		467		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023	1	338,975	265.17	13,065			8,601		1,684			(3,262)		1,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2023	1	89,627	265.17	3,478			2,293		445			(870)		512		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	1	1,754,337	256.92		63,332		55,947		29,543			(7,451)		11,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2023	1	4,019,676	265.58	150,738			105,123		21,556			(37,324)		23,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	11/20/2023	1	321,094	265.58		6,190		5,275		1,722			(940)		1,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	1	1,244,877	264.85	46,558			32,816		7,381			(11,544)		7,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	1	998,320	264.85	34,490			24,343		5,919			(8,575)		5,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/24/2023	1	209,427	264.85	6,729			4,763		1,242			(1,682)		1,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/13/2023	1	1,183,113	266.22	37,741			10,161		26,490			(9,358)		4,346		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	01/13/2023	1	752,844	266.22	24,772			6,706		16,856			(6,151)		2,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/09/2023	1	55,605	266.73	1,972			855		86			(494)		257		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/07/2023	1	2,244,295	269.12	84,834			50,458		5,527			(21,034)		12,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2023	1	339,150	269.12	12,930			7,701		835			(3,210)		1,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/07/2023	1	914,629	269.12	34,224			20,468		2,252			(8,509)		4,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/07/2023	1	87,625	269.12	3,103			1,858		216			(773)		478		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	1	2,067,980	265.06	78,170			32,964		4,125			(19,382)		9,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/04/2023	1	306,916	265.06	11,695			4,939		612			(2,904)		1,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/13/2023	1	957,399	266.22	29,669			8,043		21,436			(7,376)		3,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/13/2023	1	516,993	266.22	16,138			4,381		11,576			(4,034)		1,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/13/2023	1	135,399	266.22	4,384			1,192		3,032			(1,098)		497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/13/2023	1	109,596	266.22	3,297			909		2,454			(835)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/27/2023	1	3,047,558	278.17	96,303			64,246		34,923			(23,943)		17,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/27/2023	1	740,916	278.17	24,265			16,210		8,490			(6,058)		4,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/27/2023	1	1,326,329	278.17	44,867			30,015		15,199			(11,217)		7,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/28/2022	1	155,490	258.34	6,013			737		137			(1,495)		386		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2020	09/28/2022	1	240,830	258.34	9,602			1,182		212			(2,391)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/28/2022	1	117,496	258.34	4,457			550		103			(1,116)		292		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/16/2022	1	2,095,003	262.75	79,191			18,376		1,990			(19,689)		7,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	983,245	262.75	35,363			8,217		934			(8,829)		3,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/16/2022	1	60,729	262.75	2,186			509		58			(547)		207		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/16/2022	1	106,653	262.75	3,848			900		101			(963)		363		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	1	4,605,451	255.96	174,086			28,574		11,983			(43,223)		13,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/28/2022	1	789,258	255.96	28,399			4,668		2,054			(7,061)		2,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2020	10/28/2022	1	379,333	255.96	14,642			2,410		987			(3,655)		1,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619\$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/07/2023	1	3,712,239	266.84	139,580			94,715		16,478			(34,514)		21,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619\$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/07/2023	1	156,363	266.84	5,825			3,969		694			(1,448)		910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	1,777,872	278.15		54,047		48,009		28,437			(6,228)		11,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130\$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/05/2024	1	2,965,818	278.15		90,740		80,713		47,439			(10,345)		19,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619\$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2023	1	3,007,737	265.58	112,790			78,705		16,145			(27,889)		17,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/09/2022	1	2,766,536	259.03	104,852			18,868		3,988			(25,997)		8,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/09/2022	1	3,865,082	259.03	143,991			25,946		5,572			(35,751)		11,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/09/2022	1	387,356	259.03	15,672			2,844		558			(3,907)		1,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/09/2022	1	186,957	259.03	7,680			1,395		270			(1,923)		562		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	11/09/2022	1	164,720	259.03	7,853			1,927		237			(2,642)		495		0001
Purchased Call/S&P 500 INDEX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,505,957	5368		74,259		65,233		14,691			(9,282)		9,947		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161E$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/19/2024	1	190,338	258.05		6,144		5,584		3,030			(582)		1,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	04/19/2024	1	114,076	258.05		2,838		2,695		1,816			(147)		766		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	1	3,620,004	261.61	136,836			50,205		9,687			(33,974)		15,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	1	109,753	261.61	4,430			1,628		294			(1,101)		469		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/24/2023	1	193,233	261.61	7,623			2,808		517			(1,906)		826		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/24/2023	1	63,239	261.61	2,454			905		169			(614)		270		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	1,539,220	255.75		55,258		50,685		29,255			(4,775)		10,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/13/2023	1	6,424,854	265.94	240,932			165,703		32,307			(59,656)		37,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	1	1,624,183	263.85	61,232			23,629		3,211			(15,245)		7,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2021	04/06/2023	1	548,594	263.85	20,501			7,922		1,085			(5,125)		2,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023	1	146,194	263.85	5,535			2,145		289			(1,388)		640		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/06/2023	1	106,965	263.85	4,435			1,760		211			(1,135)		468		0001
Purchased Call/S&P 500 INDEX/SPX621E$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2020	07/19/2022	1	1,338,000	4450.45	10,303			255		3			(2,548)		1,526		0001
Purchased Call/S&P 500 INDEX/SPX161R$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	10/14/2022	1	3,187,500	4550		96,248		61,622		5,639			(35,520)		8,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1	693,659	264.52	26,354			8,154		776			(6,543)		2,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023	1	1,418,433	264.61	53,049			37,091		8,881			(13,153)		8,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	1	679,085	264.61	25,766			18,065		4,252			(6,397)		4,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/22/2023	1	256,627	264.61	8,525			6,060		1,607			(2,143)		1,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	10/04/2022	1	9,116,015	258.57	346,409			45,204		8,331			(85,656)		23,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/04/2022	1	50,517	258.57	2,131			281		46			(534)		130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2020	09/14/2022	1	4,203,480	257.42	134,511			13,858		184,085			(33,351)		9,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2020	09/14/2022	1	357,428	257.42	11,511			1,187		15,653			(2,858)		815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	09/14/2022	1	477,442	257.42	15,190			1,569		20,909			(3,777)		1,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2020	09/14/2022	1	1,177,412	257.42	35,677			3,701		51,563			(8,882)		2,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/14/2022	1	499,678	257.42	14,714			1,528		21,883			(3,668)		1,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2020	09/14/2022	1	251,580	257.42	7,144			743		11,018			(1,789)		574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2020	09/14/2022	1	154,322	257.42	4,448			463		6,758			(1,115)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/14/2022	1	112,011	257.42	3,094			325		4,905			(779)		256		0001
Purchased Call/S&P 500 INDEX/SPX621ESN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2020	07/19/2022	1	3,098,000	4151.84	49,878			1,233		1,373			(12,333)		3,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2023	1	3,059,708	278.17	96,993			64,884		35,368			(23,983)		17,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/31/2023	1	1,990,419	278.17	67,403			45,214		23,008			(16,758)		11,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/31/2023	1	1,059,451	278.17	35,839			24,074		12,247			(8,923)		6,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/31/2023	1	61,685	278.17	2,193			1,479		713			(547)		357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	10/31/2023	1	66,633	278.17	2,383			1,617		770			(598)		385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	10/31/2023	1	58,411	278.17		1,751		1,476		675			(278)		338		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/04/2024	1	1,876,714	4346		227,102		191,971		105,154			(35,348)		12,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	10/02/2023	1	6,492,259	263.53	245,407			154,603		35,621			(60,764)		36,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2020	08/03/2022	1	2,523,392	260.45	95,637			4,335		31			(23,713)		3,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2020	08/03/2022	1	2,374,692	260.45	97,924			4,445		30			(24,313)		3,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	08/03/2022	1	271,681	260.45	11,276			513		3			(2,804)		415		0001
Purchased Call/S&P 500 INDEX/SPXB174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2020	08/31/2022	1	1,359,286	3463	171,184			14,363		149,315			(42,502)		2,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	1	5,319,762	269.37	201,087			96,124		7,214			(49,859)		26,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/18/2023	1	567,830	266.89	21,999			12,567		1,701			(5,492)		3,024		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023	1	61,721	266.89	2,370			1,356		185			(593)		329		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1	422,228	259.58	16,282			1,102		58			(4,048)		781		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/19/2022	1	738,269	259.58	29,038			1,968		102			(7,250)		1,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2023	1	4,823,552	267.51	182,330			94,171		10,485			(45,208)		24,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/12/2023	1	898,847	267.51	32,458			16,787		1,954			(8,059)		4,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/12/2023	1	84,750	267.51	3,162			1,638		184			(786)		431		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	1,017,616	259.92	38,466			13,017		3,185			(9,564)		4,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2021	03/03/2023	1	2,401,300	259.92	88,044			29,835		7,517			(21,981)		9,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/03/2023	1	90,910	259.92	3,487			1,183		285			(872)		373		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/03/2023	1	80,333	259.92	3,350			1,146		251			(845)		330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	1	633,192	256.92		23,955		21,191		10,663			(2,789)		4,209		0001
Purchased Call/S&P 500 INDEX/SPXA00JSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2023	1	2,781,000	3692.7	342,063			100,551		265,641			(84,581)		10,672		0001
Purchased Call/S&P 500 INDEX/SPX905MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4R0TD8PU41	10/04/2021	10/04/2023	1	2,141,000	4966.6	89,708			56,684		24,900			(22,243)		12,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1611$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	01/12/2023	1	642,351	261.63		9,281		5,638		1,005			(3,649)		2,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	291,985	265.72		10,862		8,296		1,838			(2,596)		1,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024	1	125,553	265.72		4,489		3,433		790			(1,059)		773		0001
Purchased Call/S&P 500 INDEX/SPX621PSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2021	05/04/2023	1	1,876,000	4826.84	63,596			26,819		12,958			(15,768)		8,617		0001
Purchased Call/S&P 500 INDEX/SPXC00YSA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/19/2022	01/19/2024	1	1,452,000	5265.71		65,485		51,003		13,812			(14,532)		9,057		0001
Purchased Call/S&P 500 INDEX/SPX905M$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	1,325,000	4779.96	75,658			47,806		22,958			(18,759)		7,445		0001
Purchased Call/S&P 500 INDEX/SPXB17LSL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/19/2023	1	2,071,407	4254	252,821			134,114		87,586			(63,031)		10,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/26/2022	1	313,532	260.75	11,883			914		36			(2,946)		620		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/26/2022	1	220,662	260.75	7,743			598		25			(1,923)		436		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/26/2022	1	270,087	260.75	10,255			793		31			(2,550)		534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/14/2023	1	12,086,557	261.49	458,081			161,083		30,509			(113,269)		50,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/05/2023	1	4,348,311	268.65	164,366			76,644		6,130			(40,698)		20,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023	1	1,115,516	266.23	41,832			28,099		5,230			(10,372)		6,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/02/2023	1	159,538	266.23	6,052			4,071		748			(1,503)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	06/29/2023	1	117,509	274.8	4,182			2,126		1,437			(1,057)		587		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,531,845	5653		48,921		42,975		8,991			(6,115)		10,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/31/2023	1	12,633,170	267.55	478,797			219,668		20,262			(118,230)		60,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/31/2023	1	432,024	267.55	17,358			7,986		693			(4,316)		2,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2020	07/07/2022	1	1,678,823	257.38	65,358			539					(16,227)		1,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/07/2022	1	106,983	257.38	4,290			36					(1,067)		74		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/07/2022	1	114,055	257.38	4,334			36					(1,083)		79		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2022	1	5,002,496	261.66	189,595			41,409		5,422			(47,009)		16,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/07/2022	1	756,585	261.66	29,233			6,393		820			(7,258)		2,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/07/2022	1	516,878	261.66	18,845			4,127		560			(4,685)		1,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/07/2022	1	241,517	261.66	9,138			2,010		262			(2,275)		800		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/07/2022	1	119,707	261.66	4,584			1,010		130			(1,143)		396		0001
Purchased Call/S&P 500 INDEX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2024	1	2,158,000	4414.02		309,889		279,708		113,638			(30,523)		14,498		0001
Purchased Call/S&P 500 INDEX/SPXG130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/18/2022	02/21/2024	1	1,578,000	4328.87		202,457		166,860		89,541			(36,459)		10,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/12/2023	1	120,960	267.51	4,445			2,312		263			(1,107)		615		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/12/2023	1	182,626	267.51	6,711			3,539		397			(1,699)		928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/13/2024	1	2,748,028	259.14		100,853		85,912		37,414			(15,272)		17,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/13/2024	1	656,630	259.14		22,678		19,372		8,940			(3,329)		4,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1	3,496,458	251.65		125,523		120,695		91,897			(4,987)		24,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	05/31/2024	1	56,128	251.65		2,019		1,952		1,475			(75)		389		0001
Purchased Call/S&P 500 INDEX/SPXD13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/17/2021	03/17/2023	1	1,737,000	3920.87	203,403			72,364		112,466			(50,433)		7,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/16/2024	1	60,000	251.74		1,926		1,815		1,534			(114)		411		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	1	5,261,515	252.5		188,888		175,396		127,796			(14,192)		35,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/16/2022	1	2,814,887	263.26	106,403			24,656		2,368			(26,418)		9,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/16/2022	1	357,067	263.26	13,129			3,047		300			(3,264)		1,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	371,618	263.26	13,001			3,021		313			(3,246)		1,264		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/16/2022	1	85,509	263.26	3,056			716		72			(766)		291		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/16/2022	1	180,997	263.26	6,738			1,583		152			(1,701)		616		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2023	1	8,167,110	259.92	309,533			105,871		25,916			(76,538)		33,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	10/03/2022	1	3,663,268	258.57	138,838			17,952		3,266			(34,377)		9,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024	1	1,548,890	252.59		55,915		53,154		37,876			(2,830)		10,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	321,527	252.59		11,622		11,124		7,863			(558)		2,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	1	1,985,142	261.65		73,847		58,124		19,574			(15,781)		12,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/25/2024	1	362,576	261.65		12,305		9,699		3,575			(2,616)		2,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/25/2024	1	51,757	261.65		1,638		1,296		510			(346)		325		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	1,996,000	5223.91		114,171		101,642		26,103			(12,928)		13,318		0001
Purchased Call/S&P 500 INDEX/SPX621MS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/29/2021	01/31/2023	1	1,557,000	4619.77	46,243			13,593		11,037			(11,434)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXF13SS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2024	1	1,904,431	4624		244,079		187,676		56,955			(56,583)		11,795		0001
Purchased Call/S&P 500 INDEX/SPX6211SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2020	11/15/2022	1	1,552,000	4303.61	50,906			9,580		17,017			(12,587)		4,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1	1,828,960	260.31		67,489		54,325		20,794			(13,220)		11,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2024	1	774,932	260.31		28,519		22,988		8,811			(5,555)		4,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/07/2024	1	299,362	260.31		11,581		9,348		3,404			(2,243)		1,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2023	1	1,294,237	265.22	48,534			32,200		6,602			(12,034)		7,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023	1	410,611	265.22	16,008			10,665		2,095			(3,975)		2,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	1	205,463	265.22	7,770			5,184		1,048			(1,932)		1,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2022	1	3,326,178	259.15	126,062			19,394		3,582			(31,257)		9,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	1	312,470	259.15	11,648			1,802		337			(2,896)		869		0001
Purchased Call/S&P 500 INDEX/SPX715ASD	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/06/2023	1	1,598,589	4974	32,480			12,465		4,781			(8,064)		7,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621Y$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2023	1	1,693,000	5191.35	61,456			35,877		9,277			(15,238)		9,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1	615,749	265.58	23,029			16,031		3,266			(5,726)		3,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	1	232,101	265.58	8,198			5,714		1,231			(2,047)		1,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2023	1	86,364	265.58	3,099			2,166		458			(775)		508		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/17/2023	1	186,480	265.58	6,656			4,673		989			(1,666)		1,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2024	1	3,133,409	258.32		113,116		100,703		47,832			(12,809)		20,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024	1	390,637	258.32		14,820		13,230		5,963			(1,606)		2,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/10/2024	1	82,285	258.32		2,593		2,354		1,256			(249)		549		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	1	5,581,178	268.55	210,969			123,162		14,274			(52,309)		30,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/30/2023	1	851,755	268.55	32,319			18,894		2,178			(8,024)		4,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/30/2023	1	178,223	268.55	7,134			4,176		456			(1,774)		963		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2024	1	1,040,315	262.35		38,700		30,407		9,587			(8,323)		6,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2024	1	672,621	262.35		24,023		18,901		6,198			(5,141)		4,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/24/2024	1	74,161	262.35		2,442		1,935		683			(515)		465		0001
Purchased Call/S&P 500 INDEX/SPX905U$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	1	3,149,000	5512.74		94,155		73,332		20,133			(20,895)		19,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/09/2022	1	5,400,211	258.5	204,668			19,761		2,850			(50,816)		11,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/09/2022	1	242,987	258.5	9,607			929		128			(2,388)		536		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/09/2022	1	140,893	258.5	5,837			565		74			(1,457)		311		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/09/2022	1	71,884	258.5	2,720			266		38			(686)		159		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/28/2023	1	4,739,058	266.01	179,136			74,372		7,781			(44,477)		21,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	1	485,333	266.01	17,880			7,434		797			(4,445)		2,207		0001
Purchased Call/S&P 500 INDEX/SPX621K$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2023	1	3,058,000	3729.4	340,967			87,115		251,490			(84,195)		10,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2023	1	872,119	262.74	32,879			20,820		5,389			(8,152)		4,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/05/2023	1	107,240	262.74	4,049			2,567		663			(1,005)		603		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/05/2023	1	232,772	262.74	8,700			5,555		1,438			(2,166)		1,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/05/2023	1	642,294	262.74	25,913			16,707		3,969			(6,541)		3,613		0001
Purchased Call/S&P 500 INDEX/SPX7152$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2020	10/06/2022	1	1,808,747	4322	47,947			6,433		10,911			(11,921)		4,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	1	2,258,062	276.96	71,129			51,197		30,699			(17,636)		13,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/07/2023	1	1,891,150	276.96	56,948			41,047		25,711			(14,139)		11,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/06/2023	1	5,666,303	263.33	214,753			64,987		7,633			(53,174)		22,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2022	1	2,096,522	261.03	79,668			4,268		39			(19,699)		3,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2023	1	3,322,183	268.43	125,579			70,897		7,986			(31,137)		17,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2023	1	1,574,758	268.43	57,023			32,237		3,786			(14,158)		8,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/16/2023	1	621,410	268.43	21,715			12,293		1,494			(5,399)		3,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/16/2023	1	174,799	268.43	6,050			3,444		420			(1,508)		929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/16/2023	1	75,955	268.43	3,087			1,792		183			(784)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/05/2024	1	1,456,233	278.15		42,512		37,867		23,293			(4,691)		9,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/05/2024	1	119,056	278.15		3,655		3,260		1,904			(399)		791		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/05/2024	1	66,347	278.15		2,166		1,935		1,061			(234)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2021	04/13/2023	1	1,866,366	269.55	59,537			23,390		34,241			(14,762)		8,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/13/2023	1	2,029,576	269.55	65,054			25,592		37,236			(16,152)		8,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	04/13/2023	1	722,969	269.55	24,273			9,588		13,264			(6,035)		3,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/13/2023	1	90,570	269.55	3,074			1,216		1,662			(765)		402		0001
Purchased Call/S&P 500 INDEX/SPX9008$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/30/2020	07/28/2022	1	1,498,607	4446	13,901			518		256			(3,456)		2,075		0001
Purchased Call/S&P 500 INDEX/SPX905N$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	09/28/2023	1	1,572,283	5441	33,852			21,465		6,908			(8,498)		8,777		0001
Purchased Call/S&P 500 INDEX/SPX721P$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2024	1	1,722,000	4282.97		243,663		224,920		116,311			(19,026)		11,691		0001
Purchased Call/S&P 500 INDEX/SPX900M$R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/18/2020	09/20/2022	1	1,514,000	4138.05	40,575			4,515		18,389			(10,033)		3,588		0001
Purchased Call/S&P 500 INDEX/SPX621I$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2020	11/15/2022	1	1,907,000	3545.35	220,640			41,522		207,918			(54,557)		5,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2020	12/16/2022	1	4,024,666	262.58	152,535			35,200		3,978			(37,820)		13,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2020	12/16/2022	1	1,082,893	262.58	42,478			9,843		1,070			(10,547)		3,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	1	4,711,100	267.55	177,608			80,820		7,325			(44,158)		22,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2021	05/26/2023	1	1,194,442	267.55	46,429			21,157		1,857			(11,607)		5,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	1	1,418,485	263.13	53,761			15,951		1,958			(13,330)		5,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	02/02/2023	1	1,749,338	263.13	65,684			19,516		2,415			(16,308)		6,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	02/02/2023	1	443,545	263.13	16,368			4,883		612			(4,069)		1,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/02/2023	1	246,340	263.13	9,390			2,805		340			(2,338)		950		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/06/2023	1	10,280,184	268.65	389,619			181,965		14,359			(96,340)		49,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1616SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2023	1	1,756,712	268.29	66,404			36,394		3,915			(16,464)		9,195		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023	1	191,210	268.29	6,806			3,756		426			(1,699)		1,001		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	1	434,751	268.29	16,528			9,096		969			(4,104)		2,276		0001
Purchased Call/S&P 500 INDEX/SPX905HS6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	1	1,833,387	5027	56,019			28,242		11,203			(14,005)		9,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	1	557,537	259.14		20,462		17,422		7,563			(3,107)		3,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/11/2024	1	450,144	259.14		15,564		13,270		6,106			(2,309)		2,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	1	582,574	252.5		20,914		19,418		13,994			(1,574)		3,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/15/2023	1	421,462	265.89	16,184			11,942		2,422			(4,052)		2,547		0001
Purchased Call/S&P 500 INDEX/SPX721BSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024	1	1,652,000	4627.96		209,143		159,526		46,893			(50,206)		10,176		0001
Purchased Call/S&P 500 INDEX/SPX721QSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2024	1	1,904,000	3962.32		282,554		265,500		209,650			(17,394)		13,051		0001
Purchased Call/S&P 500 INDEX/SPXB141$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/09/2022	1	1,612,000	3271.52	200,855			10,760		255,170			(49,665)		2,668		0001
Purchased Call/S&P 500 INDEX/SPXE13NSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023	1	1,491,000	5101.12	49,949			26,758		8,630			(12,384)		7,716		0001
Purchased Call/S&P 500 INDEX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	1,543,546	5189		84,192		76,412		22,151			(8,084)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXC13BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	09/02/2022	1	2,344,759	3489	266,317			23,174		242,140			(66,123)		4,909		0001
Purchased Call/S&P 500 INDEX/SPX7150S7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2024	1	2,755,000	5525.41		83,201		66,287		19,577			(16,982)		17,379		0001
Purchased Call/S&P 500 INDEX/SPX721BS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/27/2023	1	1,800,452	4788	203,322			153,196		36,377			(50,690)		11,000		0001
Purchased Call/S&P 500 INDEX/SPX721GSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,513,407	4349		176,269		145,263		82,111			(31,164)		9,669		0001
Purchased Call/S&P 500 INDEX/SPXA054S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,429,000	3715.09		221,209		218,782		222,715			(2,724)		10,049		0001
Purchased Call/S&P 500 INDEX/SPX621FSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2020	08/15/2022	1	1,379,000	4050.79	45,507			2,817		11,935			(11,268)		2,448		0001
Purchased Call/S&P 500 INDEX/SPXF130SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	1	2,248,000	4350.78	270,434			167,766		91,448			(66,961)		12,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023	1	9,062,389	265.08	338,933			246,158		55,341			(83,922)		54,550		0001
Purchased Call/S&P 500 INDEX/SPX9051SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2020	07/29/2022	1	1,440,899	4142	30,481			1,180		3,548			(7,610)		2,031		0001
Purchased Call/S&P 500 INDEX/SPX905XS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	1,775,000	4264.07		244,418		201,146		109,332			(44,317)		11,341		0001
Purchased Call/S&P 500 INDEX/SPXA00RSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2021	03/03/2023	1	1,453,000	4320.17	75,556			25,533		34,770			(18,759)		5,964		0001
Purchased Call/S&P 500 INDEX/SPX721ASZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/14/2023	1	1,467,554	5921	31,543			23,624		3,121			(8,007)		8,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	61,636	259.15	2,250			349		66			(562)		171		0001
Purchased Call/S&P 500 INDEX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	1	2,102,000	4083.39		307,312		295,087		194,046			(12,612)		14,565		0001
Purchased Call/S&P 500 INDEX/SPX621E$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2020	07/12/2022	1	2,114,000	3859.95	61,517			930		18,302			(15,211)		1,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2021	09/14/2022	1	67,807	257.42	3,219			407		2,969			(979)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	10/14/2022	1	1,424,993	258.9	45,457			6,556		56,124			(11,271)		3,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/14/2022	1	1,178,760	258.9	37,608			5,447		46,426			(9,337)		3,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2020	10/14/2022	1	733,266	258.9	23,338			3,385		28,880			(5,802)		1,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2020	10/14/2022	1	170,782	258.9	5,304			770		6,726			(1,324)		460		0001
Purchased Call/S&P 500 INDEX/SPXE13N$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023	1	2,071,571	4729	132,229			70,327		29,823			(33,057)		10,638		0001
Purchased Call/S&P 500 INDEX/SPXE139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	05/12/2023	1	1,507,855	4539	86,762			38,064		25,739			(21,751)		7,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	12/16/2022	1	82,981	262.58	3,012			700		82			(752)		282		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/16/2022	1	312,142	262.58	11,590			2,716		309			(2,906)		1,062		0001
Purchased Call/S&P 500 INDEX/SPX900I$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/03/2020	09/02/2022	1	1,739,458	4559	24,517			2,133		848			(6,087)		3,642		0001
Purchased Call/S&P 500 INDEX/SPX721A$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,532,000	5599.71	51,628			38,225		6,520			(12,801)		9,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023	1	1,813,450	263.59	68,548			26,271		3,754			(16,996)		7,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	1	1,811,530	263.59	68,382			26,243		3,750			(16,978)		7,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	1	134,231	263.59	5,118			1,972		278			(1,272)		588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/06/2024	1	126,235	252.5	4,364			4,058		3,032			(312)		859		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/06/2024	1	174,932	252.5	5,806			5,405		4,202			(407)		1,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/06/2024	1	67,342	252.5	2,243			2,100		1,618			(152)		458		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621RS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2021	05/26/2023	1	2,122,000	4168.38	212,837			96,851		94,509			(52,917)		10,088		0001
Purchased Call/S&P 500 INDEX/SPXC00XS0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024	1	1,529,858	6071		23,056		17,826		4,453			(5,321)		9,475		0001
Purchased Call/S&P 500 INDEX/SPX721GD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,560,753	4375		175,269		144,440		80,598			(30,987)		9,972		0001
Purchased Call/S&P 500 INDEX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/07/2023	1	1,745,563	5617	44,774			30,635		2,000			(11,147)		10,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/07/2023	1	945,776	276.96	28,173			20,390		12,858			(7,005)		5,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2023	1	158,787	276.96	4,868			3,528		2,159			(1,212)		952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/07/2023	1	107,705	276.96	3,111			2,261		1,464			(779)		646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/07/2023	1	64,691	276.96	1,946			1,416		879			(488)		388		0001
Purchased Call/S&P 500 INDEX/SPXC00IS8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	2,035,000	4658.03	237,078			165,037		48,749			(58,944)		11,968		0001
Purchased Call/S&P 500 INDEX/SPX721BS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023	1	1,711,745	5561	68,697			51,807		7,937			(17,080)		10,477		0001
Purchased Call/S&P 500 INDEX/SPX621ESA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2020	07/12/2022	1	2,483,000	4080.35	41,963			634		455			(10,376)		2,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/30/2023	1	5,974,933	278.17	188,808			126,218		69,066			(46,750)		34,508		0001
Purchased Call/S&P 500 INDEX/SPX621TSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023	1	2,743,000	4327.16	274,849			144,220		97,015			(67,961)		14,049		0001
Purchased Call/S&P 500 INDEX/SPXC13IS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2020	08/12/2022	1	1,305,000	4110.52	35,888			2,079		7,182			(8,910)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXE132S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	1	1,819,000	4162.03	185,174			73,866		72,557			(45,850)		8,121		0001
Purchased Call/S&P 500 INDEX/SPX715HSK	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023	1	1,833,000	5135.72	58,473			31,967		6,917			(14,498)		9,582		0001
Purchased Call/S&P 500 INDEX/SPXB00BS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/31/2023	1	2,265,000	4848.6	72,933			33,461		18,288			(18,009)		10,850		0001
Purchased Call/S&P 500 INDEX/SPX715ESH	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2021	05/26/2023	1	2,320,000	4993.64	54,984			25,020		9,282			(13,670)		11,030		0001
Purchased Call/S&P 500 INDEX/SPX621TSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/17/2023	1	1,555,000	4246.24	173,072			90,702		65,162			(42,854)		7,954		0001
Purchased Call/S&P 500 INDEX/SPX621KSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2023	1	1,791,000	4637.62	36,895			9,426		8,546			(9,110)		6,410		0001
Purchased Call/S&P 500 INDEX/SPX905Y9X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	1	2,404,000	4360.49		331,752		285,078		130,665			(47,783)		15,716		0001
Purchased Call/S&P 500 INDEX/SPX900BS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2020	08/05/2022	1	2,879,000	3240.58	363,330			17,468		482,470			(90,086)		4,521		0001
Purchased Call/S&P 500 INDEX/SPX7219SM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2023	1	1,533,213	5684	46,316			33,986		5,356			(11,499)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXD13CS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2021	02/09/2023	1	1,919,000	4431.42	101,899			31,214		27,015			(25,265)		7,517		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB001S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2021	04/12/2023	1	1,492,000	4761.22	53,712			21,027		11,048			(13,318)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXC00FS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2021	11/07/2023	1	1,742,966	5546	50,938			34,852		7,226			(12,682)		10,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/25/2022	1	403,002	260.38	15,274			1,154		51			(3,787)		789		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/25/2022	1	140,834	260.38	5,441			412		18			(1,351)		276		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/25/2022	1	736,821	260.38	26,374			2,004		94			(6,557)		1,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/25/2022	1	238,302	260.38	9,418			718		30			(2,358)		467		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/20/2022	1	2,432,767	258.18	92,202			2,406		7			(22,861)		2,847		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2020	07/20/2022	1	597,085	258.18	23,427			612		2			(5,817)		699		0001
Purchased Call/S&P 500 INDEX/SPX9051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2020	08/03/2022	1	1,254,000	4248.4	20,566			932		1,512			(5,099)		1,914		0001
Purchased Call/S&P 500 INDEX/SPX621T$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023	1	2,232,000	5038.55	70,754			37,127		13,639			(17,495)		11,432		0001
Purchased Call/S&P 500 INDEX/SPXB1755$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2020	09/08/2022	1	1,265,000	4306.4	27,704			2,626		4,486			(6,869)		2,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	1	430,992	255.75		13,482		12,383		8,192			(1,148)		2,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/26/2024	1	255,599	255.75		7,186		6,609		4,858			(585)		1,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	04/26/2024	1	63,487	255.75		1,847		1,711		1,207			(143)		429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	1,768,621	262.2		65,616		51,387		16,324			(14,421)		11,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2023	1	2,447,594	267.69	92,519			52,360		6,557			(22,940)		13,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/17/2023	1	214,628	267.69	7,809			4,426		575			(1,939)		1,142		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/17/2023	1	488,864	267.69	17,568			9,997		1,310			(4,368)		2,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/17/2023	1	69,372	267.69	2,503			1,427		186			(623)		369		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/04/2022	1	4,178,384	259.98	158,361			27,409		4,482			(39,265)		12,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/04/2022	1	147,281	259.98	5,926			1,030		158			(1,471)		434		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	1	149,910	259.98	5,956			1,037		161			(1,481)		442		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023	1	198,749	265.54	7,515			4,947		947			(1,876)		1,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2023	1	3,943,911	265.89	147,897			108,891		23,043			(36,570)		23,919		0001
Purchased Call/S&P 500 INDEX/SPX905H$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	1	1,412,856	4832	62,248			31,383		13,861			(15,562)		7,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2021	04/28/2023	1	5,433,219	270.73	173,320			71,958		91,685			(43,033)		24,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	04/28/2023	1	1,485,104	270.73	45,531			18,929		25,061			(11,320)		6,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	04/28/2023	1	988,039	270.73	30,766			12,809		16,673			(7,681)		4,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	04/28/2023	1	212,682	270.73	7,094			3,016		3,589			(1,808)		967		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1	164,550	264.43	6,073			1,703		151			(1,510)		615		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/20/2023	1	134,471	264.43	4,267			1,208		124			(1,071)		503		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023	1	3,691,895	267.24	139,554			74,761		9,019			(34,602)		19,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/26/2023	1	1,255,763	267.24	47,507			25,485		3,068			(11,795)		6,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/26/2023	1	269,242	267.24	10,256			5,510		658			(2,550)		1,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	1	636,792	266.17	24,007			12,087		1,584			(5,969)		3,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023	1	252,454	266.17	9,466			4,772		628			(2,366)		1,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1	1,109,488	265.26	41,828			16,581		1,817			(10,399)		4,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023	1	988,308	265.26	37,184			14,760		1,619			(9,283)		4,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/14/2023	1	89,467	265.26	3,299			1,311		147			(825)		397		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/14/2023	1	287,064	265.26	10,919			4,347		470			(2,734)		1,275		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/14/2023	1	134,940	265.26	5,051			2,019		221			(1,266)		599		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/13/2023	1	5,012,920	261.49	189,990			66,640		12,610			(47,043)		20,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2021	02/09/2023	1	4,164,019	264.31	157,816			48,342		4,793			(39,130)		16,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/10/2023	1	272,211	266.79	10,591			5,900		780			(2,630)		1,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2021	08/10/2023	1	94,212	266.79	3,623			2,027		270			(901)		497		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/10/2023	1	258,608	266.79	9,693			5,475		741			(2,433)		1,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/08/2023	1	3,309,136	266.73	125,416			53,651		5,155			(31,054)		15,297		0001
Purchased Call/S&P 500 INDEX/SPX621JSP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2020	12/06/2022	1	1,598,000	3674.34	175,940			38,185		139,012			(43,504)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX7156SR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2021	01/23/2023	1	1,822,000	4745.75	46,097			13,062		6,488			(11,414)		6,861		0001
Purchased Call/S&P 500 INDEX/SPX715CSO	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/05/2021	05/05/2023	1	1,598,000	4116.75	169,068			71,529		74,632			(41,920)		7,352		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	2,301,000	5437.1		96,412		85,832		21,518			(10,917)		15,353		0001
Purchased Call/S&P 500 INDEX/SPX6211S1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	10/25/2022	1	1,881,000	3424.84	224,591			35,787		250,630			(55,534)		5,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024	1	1,840,096	278.94		56,491		48,742		26,791			(7,805)		12,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/21/2024	1	4,821,918	278.94		142,268		122,921		70,204			(19,489)		31,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024	1	857,470	278.94		26,498		22,926		12,484			(3,598)		5,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/21/2024	1	140,868	278.94		4,560		3,962		2,051			(614)		925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/21/2024	1	140,447	278.94		4,547		3,955		2,045			(607)		923		0001
Purchased Call/S&P 500 INDEX/SPX715ASC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/05/2023	1	1,858,759	4734	62,141			23,795		13,199			(15,450)		8,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2022	1	851,760	260.41	32,282			3,414		274			(8,004)		1,969		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	1	393,774	260.41	14,214			1,512		126			(3,534)		910		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/16/2022	1	50,504	260.41	1,730			184		16			(432)		117		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	09/01/2023	1	3,272,509	269.72	123,701			72,555		7,228			(30,671)		17,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	09/01/2023	1	289,450	269.72	11,161			6,582		639			(2,771)		1,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	55,821	269.72	2,152			1,271		123			(535)		302		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/01/2023	1	227,589	265.72	8,856			5,953		1,112			(2,202)		1,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	1	1,498,605	258.57	56,647			7,120		1,302			(14,084)		3,762		0001
Purchased Call/S&P 500 INDEX/SPX7213SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2023	1	1,623,000	4255.74	188,755			119,268		81,611			(46,801)		9,120		0001
Purchased Call/S&P 500 INDEX/SPXA053SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	1	2,598,000	3630.01		407,107		402,081		449,071			(7,210)		18,257		0001
Purchased Call/S&P 500 INDEX/SPX621GSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2020	09/20/2022	1	2,377,000	3862.2	115,760			12,880		97,685			(28,624)		5,633		0001
Purchased Call/S&P 500 INDEX/SPX621GSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2020	09/09/2022	1	1,548,009	4015	59,664			5,761		28,627			(14,814)		3,414		0001
Purchased Call/S&P 500 INDEX/SPX9059SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	1	1,464,600	4449	71,691			26,449		26,008			(17,947)		6,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/06/2023	1	64,397	262.64	2,440			1,561		401			(610)		363		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/06/2023	1	407,615	262.64	15,892			10,183		2,536			(3,979)		2,295		0001
Purchased Call/S&P 500 INDEX/SPX621VSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023	1	1,988,000	4906.6	94,231			51,517		18,728			(23,364)		10,393		0001
Purchased Call/S&P 500 INDEX/SPX715ESI	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/28/2021	05/31/2023	1	1,523,000	5229.91	21,322			9,782		2,427			(5,265)		7,295		0001
Purchased Call/S&P 500 INDEX/SPXB17MS7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	1	1,357,000	4356.87	141,128			77,349		47,224			(34,992)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXB172SE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2020	07/20/2022	1	1,590,800	3376	137,289			3,608		205,302			(34,181)		1,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	1,314,445	265.08	49,029			35,553		7,979			(12,190)		7,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/14/2023	1	1,688,360	269.37	62,239			29,793		2,290			(15,453)		8,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	1	1,908,000	258.19		70,214		57,965		26,780			(12,312)		12,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/22/2024	1	265,066	258.19		9,363		7,740		3,720			(1,631)		1,702		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/22/2024	1	231,392	258.19		8,353		6,934		3,248			(1,446)		1,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/14/2023	1	1,577,730	265.94	59,165			40,716		8,014			(14,630)		9,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	1	3,009,764	260.11		110,759		92,654		37,010			(18,207)		19,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	431,551	260.11		16,359		13,741		5,307			(2,670)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXC00IWST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/12/2022	01/11/2024	1	1,494,780	5513		59,468		45,726		8,645			(13,786)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXD137SX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	1	2,434,000	4557.14	86,164			24,415		19,768			(21,335)		9,165		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	1	1,378,000	4411.25	158,057			95,746		46,859			(39,189)		7,582		0001
Purchased Call/S&P 500 INDEX/SPX9007SK	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/28/2020	07/22/2022	1	1,553,197	3198	184,042			5,353		283,979			(46,010)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXC00KS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/24/2021	11/17/2023	1	2,055,354	5165	128,702			90,342		18,179			(32,220)		12,088		0001
Purchased Call/S&P 500 INDEX/SPX905LSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2023	1	4,850,000	5129.5	186,240			112,563		35,442			(46,177)		26,655		0001
Purchased Call/S&P 500 INDEX/SPX621NSI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/07/2023	1	2,191,000	3813.51	257,443			88,054		175,528			(63,657)		9,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/16/2022	1	50,803	262.75	1,870			438		48			(469)		173		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023	1	5,002,950	262.64	188,611			120,805		31,568			(46,701)		28,265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2023	1	5,209,677	259.92	197,447			67,355		16,329			(48,889)		21,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/06/2023	1	145,706	259.92	6,094			2,102		457			(1,530)		602		0001
Purchased Call/S&P 500 INDEX/SPXC00FS3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/08/2023	1	1,947,194	5398	73,260			50,157		10,540			(18,214)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXE132SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023	1	1,841,000	4847.7	59,280			23,777		10,769			(14,698)		8,247		0001
Purchased Call/S&P 500 INDEX/SPXC13AS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2020	09/09/2022	1	1,630,644	4186	46,728			4,512		11,454			(11,602)		3,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2023	1	2,175,466	265.54	81,798			53,932		10,462			(20,226)		12,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2023	1	467,542	265.54	17,871			11,816		2,248			(4,443)		2,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/11/2023	1	6,657,805	263.85	252,331			98,437		13,549			(62,393)		29,416		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2023	1	5,202,343	267.29	196,649			109,129		13,898			(48,758)		27,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2021	08/09/2023	1	2,123,157	267.29	77,923			43,303		5,672			(19,347)		11,182		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/09/2023	1	107,269	267.29	4,061			2,260		287			(1,010)		565		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/09/2023	1	62,760	267.29	2,484			1,390		168			(619)		331		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2020	12/19/2022	1	3,431,726	262.75	130,062			30,592		3,316			(32,204)		11,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	12/19/2022	1	59,082	262.75		834		465		57			(373)		203		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/21/2023	1	9,866,335	261.5	373,934			135,089		26,078			(92,462)		41,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	03/21/2023	1	70,568	261.5	3,246			1,234		187			(847)		300		0001
Purchased Call/S&P 500 INDEX/SPX9051$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/03/2020	07/28/2022	1	1,401,214	3778	66,914			2,502		49,916			(16,729)		1,940		0001
Purchased Call/S&P 500 INDEX/SPX905HS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	1	1,943,859	5335	31,961			16,113		6,044			(7,990)		9,719		0001
Purchased Call/S&P 500 INDEX/SPX721US$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,552,000	4468.24		84,429		83,384		99,315			(1,499)		10,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1	3,135,224	268.99	118,198			70,756		7,849			(29,347)		17,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023	1	202,711	268.99	7,242			4,341		507			(1,801)		1,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023	1	138,379	268.99	5,103			3,063		346			(1,274)		755		0001
Purchased Call/S&P 500 INDEX/SPXF130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024	1	2,254,124	4780		239,607		182,684		49,373			(57,598)		13,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	1	2,272,189	267.99	85,662			52,106		6,805			(21,269)		12,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	1	146,609	267.99	5,104			3,109		439			(1,269)		807		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	136,804	267.99	4,656			2,840		410			(1,162)		753		0001
Purchased Call/S&P 500 INDEX/SPX905X$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	3,409,000	4315.82		445,215		366,394		193,991			(80,726)		21,781		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	04/05/2023	1	3,053,745	263.74	115,432			44,080		6,085			(28,621)		13,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/05/2023	1	1,279,806	263.74	47,943			18,333		2,550			(11,904)		5,595		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/05/2023	1	206,063	263.74	7,704			2,950		411			(1,915)		901		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/05/2023	1	135,504	263.74	5,138			1,978		270			(1,281)		592		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721A$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023	1	2,724,000	4708.03	329,876			248,774		64,585			(82,016)		16,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/05/2023	1	55,507	263.74	2,252			876		111			(567)		243		0001
Purchased Call/S&P 500 INDEX/SPXD132$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2020	01/03/2023	1	1,930,000	4469.72	59,444			15,188		17,698			(14,679)		6,907		0001
Purchased Call/S&P 500 INDEX/SPX7153$T	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/13/2020	11/15/2022	1	2,190,000	4457.78	54,750			10,303		11,588			(13,538)		6,733		0001
Purchased Call/S&P 500 INDEX/SPX905X$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	1,969,000	5226.84		72,065		59,494		23,432			(12,636)		12,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/14/2022	1	2,884,129	260.33	109,308			20,448		3,201			(27,065)		8,835		0001
Purchased Call/S&P 500 INDEX/SPXB17W$7	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	2,919,000	4094.2		441,937		409,630		259,131			(33,948)		19,818		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/17/2021	12/19/2023	1	2,184,000	4575.36	270,598			199,231		67,314			(66,910)		13,245		0001
Purchased Call/S&P 500 INDEX/SPXD13K$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2021	03/09/2023	1	2,119,207	3770	282,504			97,536		185,196			(70,142)		8,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/20/2022	1	286,446	258.18	11,295			296		1			(2,808)		335		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/20/2022	1	156,679	258.18	6,141			161					(1,529)		183		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/20/2022	1	67,499	258.18	2,719			72					(681)		79		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2020	10/14/2022	1	136,519	258.9	4,171			607		5,377			(1,043)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113X$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	10/14/2022	1	134,943	258.9	6,427			1,146		5,315			(1,968)		364		0001
Purchased Call/S&P 500 INDEX/SPXC00S$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/23/2021	12/22/2023	1	1,505,000	4584.02	199,262			148,141		45,137			(49,474)		9,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	1,089,782	260.12		40,213		32,270		12,439			(8,065)		6,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2021	03/24/2023	1	2,172,514	265.68	69,303			25,322		54,509			(17,183)		9,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2021	03/24/2023	1	1,037,152	265.68	33,064			12,131		26,022			(8,209)		4,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	1	587,048	265.68	20,240			7,436		14,729			(5,032)		2,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/24/2023	1	53,466	265.68	1,819			671		1,341			(455)		229		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	03/24/2023	1	73,866	265.68	3,014			1,139		1,853			(770)		316		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024	1	3,504,297	265.72		130,710		100,008		22,320			(31,070)		21,664		0001
Purchased Call/S&P 500 INDEX/SPX721A$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024	1	2,184,000	4735.2	257,712			194,700		49,595			(63,724)		13,417		0001
Purchased Call/S&P 500 INDEX/SPXB17ESL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/10/2023	1	1,517,053	4306	107,689			33,411		32,755			(26,922)		5,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/30/2023	1	5,913,459	265.4	221,755			148,243		29,790			(54,908)		34,153		0001
Purchased Call/S&P 500 INDEX/SPX7211$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2023	1	2,080,000	4845.78	114,816			70,498		29,135			(28,468)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXA002$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2022	1	1,988,000	4501	45,128			9,311		11,411			(11,174)		6,393		0001
Purchased Call/S&P 500 INDEX/SPX905V$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024	1	2,207,627	5276		99,527		79,732		21,668			(20,097)		13,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2020	08/04/2022	1	303,959	262.07	11,587			542		1			(2,877)		471		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/04/2022	1	52,283	262.07	1,861			88					(463)		81		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/21/2024	1	120,344	278.94		3,753		3,279		1,752			(478)		791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	03/21/2024	1	67,300	278.94		1,962		1,740		980			(228)		442		0001
Purchased Call/S&P 500 INDEX/SPX721U$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,710,000	4723.64		61,902		61,136		73,453			(1,099)		12,000		0001
Purchased Call/S&P 500 INDEX/SPX7152$N	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2020	10/04/2022	1	1,530,000	4319.46	31,518			4,113		8,629			(7,793)		3,923		0001
Purchased Call/S&P 500 INDEX/SPXE13B$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	05/24/2023	1	1,800,629	4627	89,886			40,486		27,097			(22,348)		8,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	1	2,560,643	267.05	96,536			50,332		6,018			(23,969)		13,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	1	885,463	267.05	32,726			17,086		2,081			(8,137)		4,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024	1	204,752	262.2		7,645		5,995		1,890			(1,656)		1,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024	1	78,665	262.2		2,820		2,215		726			(608)		491		0001
Purchased Call/S&P 500 INDEX/SPXA002$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	1	1,665,000	3638.35	177,323			36,780		155,588			(43,846)		5,372		0001
Purchased Call/S&P 500 INDEX/SPX6210$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	1	1,635,000	4741.11	68,834			29,242		14,565			(17,090)		7,522		0001
Purchased Call/S&P 500 INDEX/SPXG13P$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	1	1,319,000	3695.88		210,117		205,793		209,151			(4,599)		9,230		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905V\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2022	02/01/2024	1	1,986,838	4529		236,557		189,507		74,221			(47,766)		12,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/05/2023	1	6,460,174	270.15	244,195			144,770		13,577			(60,381)		35,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/04/2022	1	142,294	262.07	5,033			237		1			(1,258)		220		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	3,342,565	258.2		121,001		105,855		50,441			(15,270)		22,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	137,946	258.2		4,963		4,360		2,082			(620)		911		0001
Purchased Call/S&P 500 INDEX/SPX9050\$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	1	1,354,000	4462.18	159,230			104,687		45,589			(39,589)		7,739		0001
Purchased Call/S&P 500 INDEX/SPX9050\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2023	1	1,939,000	4494.45	220,658			145,489		61,746			(54,562)		11,129		0001
Purchased Call/S&P 500 INDEX/SPX900L\$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/11/2020	09/13/2022	1	1,526,000	3296.87	188,156			19,126		243,613			(46,525)		3,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	1	1,274,508	258.89		47,157		37,335		15,964			(9,962)		7,998		0001
Purchased Call/S&P 500 INDEX/SPX9050\$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/19/2021	11/21/2023	1	2,929,000	4644.87	347,379			242,402		71,792			(85,896)		17,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2022	1	2,037,161	260.94	77,208			4,242		48			(19,143)		3,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2020	08/10/2022	1	1,071,493	260.94	35,725			1,966		25			(8,870)		1,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/10/2022	1	390,849	260.94	13,451			741		9			(3,344)		655		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/10/2022	1	56,614	260.94	1,916			106		1			(477)		95		0001
Purchased Call/S&P 500 INDEX/SPXC00S\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2021	12/22/2023	1	1,506,000	4666.97	180,118			133,356		39,012			(44,659)		9,159		0001
Purchased Call/S&P 500 INDEX/SPXF13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	1	2,796,000	5536.77	97,021			71,700		14,972			(24,056)		16,989		0001
Purchased Call/S&P 500 INDEX/SPX905NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/06/2023	1	1,883,000	4274.97	233,492			149,202		90,329			(58,052)		10,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023	1	2,375,713	279.51	75,548			42,755		20,487			(18,732)		12,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/17/2023	1	808,014	279.51	24,717			14,007		6,968			(6,137)		4,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/17/2023	1	1,053,129	279.51	30,670			17,453		9,082			(7,625)		5,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023	1	1,814,332	269.32	68,582			40,885		4,345			(17,005)		9,903		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1	512,311	269.32	18,984			11,364		1,227			(4,714)		2,796		0001
Purchased Call/S&P 500 INDEX/SPX715HSZ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023	1	2,906,000	5128.64	100,838			57,068		12,352			(25,002)		15,456		0001
Purchased Call/S&P 500 INDEX/SPXE002SG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/29/2022	06/28/2024	1	1,571,416	4607		86,578		86,578		80,384			(119)		11,104		0001
Purchased Call/S&P 500 INDEX/SPX715NSR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2022	01/04/2024	1	1,478,902	5778		36,927		28,311		1,345			(8,644)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXF130SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023	1	2,286,000	4429.64	251,689			156,268		80,080			(62,234)		12,734		0001
Purchased Call/S&P 500 INDEX/SPX7152SE	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2020	09/28/2022	1	1,956,575	4128	59,061			7,230		28,027			(14,664)		4,858		0001
Purchased Call/S&P 500 INDEX/SPX7156S5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2021	01/12/2023	1	1,327,000	3771.54	151,278			40,521		102,471			(37,509)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXC13NSF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2020	10/28/2022	1	2,312,000	3302.5	276,746			45,425		394,724			(68,712)		6,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2024	1	627,327	251.29		22,458		21,750		17,082			(737)		4,365		0001
Purchased Call/S&P 500 INDEX/SPX621ES8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2020	07/12/2022	1	2,624,000	3123.57	328,262			4,960		545,262			(81,169)		2,379		0001
Purchased Call/S&P 500 INDEX/SPXF130SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	1	2,567,000	4634.47		314,971		240,987		74,973			(74,870)		15,870		0001
Purchased Call/S&P 500 INDEX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2024	1	1,830,000	5510.04		71,004		62,530		14,161			(8,718)		12,145		0001
Purchased Call/S&P 500 INDEX/SPX621HS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2020	09/27/2022	1	1,639,000	4077.56	50,645			6,122		28,340			(12,523)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX7153S3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2020	10/18/2022	1	1,745,825	4130	63,802			9,566		30,156			(15,841)		4,792		0001
Purchased Call/S&P 500 INDEX/SPX7213SX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	1	1,778,000	5053.72	68,453			44,100		17,719			(16,973)		10,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	04/03/2023	1	7,244,202	263.08	274,555			104,090		16,001			(67,889)		31,554		0001
Purchased Call/S&P 500 INDEX/SPXG13PSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	1	1,601,000	3694.51		257,281		251,634		253,354			(5,983)		11,196		0001
Purchased Call/S&P 500 INDEX/SPX621RS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2021	05/31/2023	1	3,015,000	4204.11	287,631			131,963		125,408			(71,025)		14,442		0001
Purchased Call/S&P 500 INDEX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2020	07/27/2022	1	1,602,330	4152	24,958			893		1,739			(6,197)		2,179		0001
Purchased Call/S&P 500 INDEX/SPX7219SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2023	1	1,452,000	5482.85	54,740			40,303		7,779			(13,536)		8,806		0001
Purchased Call/S&P 500 INDEX/SPX7211SW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,728,000	5075.34		120,850		103,112		46,581			(17,855)		17,820		0001
Purchased Call/S&P 500 INDEX/SPXA051SH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	2,367,000	4352.62		338,481		304,169		141,968			(35,508)		15,878		0001
Purchased Call/S&P 500 INDEX/SPX621HSO	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2020	10/13/2022	1	1,561,952	3465	180,832			25,869		187,042			(44,898)		4,189		0001
Purchased Call/S&P 500 INDEX/SPXB0008F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/26/2021	07/26/2023	1	1,741,000	4367.46	184,720			98,957		56,686			(45,800)		9,010		0001
Purchased Call/S&P 500 INDEX/SPXC138SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	08/31/2022	1	1,459,416	3995	74,512			6,295		26,118			(18,551)		3,007		0001
Purchased Call/S&P 500 INDEX/SPXE132S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023	1	1,551,000	4646.29	73,983			29,573		16,307			(18,294)		6,936		0001
Purchased Call/S&P 500 INDEX/SPX6210SZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2021	05/26/2023	1	2,095,000	4143.33	218,509			99,295		98,461			(54,252)		9,960		0001
Purchased Call/S&P 500 INDEX/SPX905MSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	1	1,545,000	4876.97	92,855			57,651		20,218			(22,960)		8,606		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ESH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/08/2024	1	2,597,100	252.5		93,496		86,827		62,690			(7,015)		17,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	1	2,223,116	264.71	83,145			59,846		13,974			(20,615)		13,331		0001
Purchased Call/S&P 500 INDEX/SPX9053S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/23/2020	10/25/2022	1	1,484,000	4201.44	46,894			7,472		20,611			(11,595)		4,201		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/11/2022	1	2,518,605	260.33	95,203			17,489		2,739			(23,670)		7,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/11/2022	1	634,112	260.33	24,334			4,476		690			(6,075)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX621RSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2023	1	2,224,000	4881.88	72,947			34,971		17,176			(18,087)		10,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/11/2022	1	56,718	260.33	2,198			405		62			(550)		172		0001
Purchased Call/S&P 500 INDEX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/15/2024	1	1,996,000	4327.14		291,815		262,153		120,495			(30,696)		13,369		0001
Purchased Call/S&P 500 INDEX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	1,463,000	4321.19		220,474		196,582		86,931			(24,128)		9,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/07/2023	1	455,145	264.71	17,263			12,443		2,861			(4,286)		2,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/07/2023	1	526,789	264.71	20,020			14,510		3,311			(4,984)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXC136SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/25/2022	1	1,501,134	4173	47,572			3,599		8,117			(11,811)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX621FS0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2020	07/26/2022	1	2,869,000	4443.36	21,804			749		79			(5,392)		3,829		0001
Purchased Call/S&P 500 INDEX/SPXD13FS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2021	02/17/2023	1	1,538,000	4567.73	67,980			21,690		14,342			(16,902)		6,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2022	1	1,268,200	259.23	48,065			7,329		1,306			(11,917)		3,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/20/2022	1	173,536	259.23	6,306			967		179			(1,568)		481		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2024	1	648,298	251.29		22,755		22,097		17,653			(687)		4,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/06/2024	1	95,814	251.29		2,211		2,165		2,609			(49)		667		0001
Purchased Call/S&P 500 INDEX/SPXC001S8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/27/2021	09/27/2023	1	2,792,000	5130.46	105,538			65,671		22,058			(26,168)		15,569		0001
Purchased Call/S&P 500 INDEX/SPXA051SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	2,730,000	4357.89		386,841		347,357		155,777			(40,860)		18,244		0001
Purchased Call/S&P 500 INDEX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	1,675,013	3972		273,823		263,189		182,378			(10,983)		11,548		0001
Purchased Call/S&P 500 INDEX/SPX621VSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	1	1,994,000	4918.74	87,138			47,399		18,050			(21,546)		10,398		0001
Purchased Call/S&P 500 INDEX/SPX621ESX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2020	07/26/2022	1	1,569,000	3770.65	59,308			2,037		52,284			(14,665)		2,094		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	02/09/2023	1	605,370	264.31	23,156			7,103		697			(5,749)		2,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2021	02/09/2023	1	129,187	264.31	4,961			1,530		149			(1,233)		506		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/09/2023	1	66,326	264.31	2,552			788		76			(635)		260		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/09/2023	1	368,794	264.31	13,423			4,157		424			(3,365)		1,445		0001
Purchased Call/S&P 500 INDEX/SPX715HSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023	1	1,500,000	4924.02	74,550			42,190		12,486			(18,484)		7,978		0001
Purchased Call/S&P 500 INDEX/SPX721BSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024	1	2,075,000	4689.96		249,830		192,177		53,156			(57,837)		12,862		0001
Purchased Call/S&P 500 INDEX/SPXE002SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2022	06/27/2024	1	1,622,764	3846		229,072		229,072		218,904			(314)		11,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/04/2022	1	53,252	259.98	1,970			346		57			(494)		157		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1	943,914	257.46		34,358		29,645		14,934			(4,747)		6,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/21/2024	1	952,164	257.46		34,098		29,461		15,064			(4,671)		6,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/21/2024	1	68,943	257.46		2,407		2,097		1,091			(313)		453		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/03/2023	1	5,882,408	266.17	222,355			112,403		14,622			(55,056)		29,533		0001
Purchased Call/S&P 500 INDEX/SPX621GSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2020	09/20/2022	1	2,714,000	3283.29	339,521			37,776		448,017			(83,953)		6,432		0001
Purchased Call/S&P 500 INDEX/SPXG13DSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	2,674,000	4347.97		386,660		350,928		155,155			(37,128)		17,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	1	1,757,144	262.18		65,014		51,886		16,772			(13,181)		11,094		0001
Purchased Call/S&P 500 INDEX/SPXB000SV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/28/2021	07/28/2023	1	1,550,000	5044.89	55,335			29,796		10,761			(13,720)		8,042		0001
Purchased Call/S&P 500 INDEX/SPX900T9H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/28/2020	07/28/2022	1	1,857,000	3169.2	223,026			8,272		359,079			(55,298)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXE13BSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	1	2,489,000	4143.38	255,869			112,119		115,848			(63,268)		11,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	1	1,074,831	262.18		37,880		30,356		10,259			(7,638)		6,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	174,486	262.18		5,730		4,598		1,665			(1,149)		1,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/30/2022	1	3,280,378	260.85	124,654			10,274		430			(30,823)		6,705		0001
Purchased Call/S&P 500 INDEX/SPX621Y$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2023	1	2,566,000	5231.66	86,218			50,570		13,003			(21,377)		13,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/30/2022	1	1,976,967	258.57	74,240			9,344		1,718			(18,535)		4,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	09/30/2022	1	463,489	258.57	17,226			2,171		403			(4,307)		1,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	09/30/2022	1	69,082	258.57	2,805			357		60			(704)		173		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	09/30/2022	1	102,143	258.57	3,852			499		89			(986)		256		0001
Purchased Call/Merrill Lynch RPM Index/MLR16198E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/31/2023	1	3,484,931	265.4	131,033			87,656		17,605			(32,400)		20,148		0001
Purchased Call/S&P 500 INDEX/SPXG1398S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	1	1,579,000	4463.13		227,376		200,166		72,059			(27,994)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX6210S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2021	05/19/2023	1	2,212,936	4102	241,007			107,040		112,356			(59,838)		10,409		0001
Purchased Call/S&P 500 INDEX/SPXC0QJSN	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/23/2021	11/22/2023	1	1,706,000	5603.51	54,592			38,275		6,941			(13,554)		10,083		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/11/2022	1	4,184,159	259.23	158,580			28,971		5,981			(39,319)		12,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/11/2022	1	914,641	259.23	35,495			6,511		1,307			(8,813)		2,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/11/2022	1	187,835	259.23	7,528			1,383		268			(1,872)		569		0001
Purchased Call/S&P 500 INDEX/SPXB17LSB	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023	1	2,088,000	4319.44	219,866			116,757		75,987			(54,590)		10,736		0001
Purchased Call/S&P 500 INDEX/SPX715DSG	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2021	05/16/2023	1	2,118,000	4903.44	61,846			27,100		10,815			(15,292)		9,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	08/30/2022	1	370,057	260.85	13,619			1,133		48			(3,395)		756		0001
Purchased Call/S&P 500 INDEX/SPX7212SZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	1	1,594,000	4993.73	61,210			38,414		17,056			(15,197)		8,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	91,200	262.28		3,369		2,639		836			(741)		569		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024	1	123,049	262.28		4,391		3,449		1,128			(946)		767		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	1	1,221,920	262.51	46,189			17,257		2,912			(11,452)		5,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	1	559,224	266.33		20,859		15,845		3,311			(5,029)		3,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	1	137,490	266.33		4,951		3,776		814			(1,188)		847		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023	1	266,650	263.59	10,237			3,967		552			(2,566)		1,168		0001
Purchased Call/S&P 500 INDEX/SPX905LSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2023	1	2,680,000	4942.89	140,700			85,038		28,891			(34,886)		14,729		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13M$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	1	1,505,000	4078.67		216,269		207,950		140,802			(8,591)		10,428		0001
Purchased Call/S&P 500 INDEX/SPX9050SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	1	2,091,000	4501.72	235,865			155,405		65,384			(58,402)		11,989		0001
Purchased Call/S&P 500 INDEX/SPX621ESZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2020	07/26/2022	1	3,638,000	4125.97	60,391			2,074		5,994			(14,933)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXB00WSR	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	1	3,329,000	4490.08	356,869			210,765		91,711			(88,727)		18,024		0001
Purchased Call/S&P 500 INDEX/SPXB00WST	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/05/2023	1	1,589,000	4521.37	164,462			97,501		41,190			(40,666)		8,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	10/27/2023	1	54,730	278.17	2,015			1,357		627			(506)		315		0001
Purchased Call/S&P 500 INDEX/SPXC00WSZ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	1,901,000	4611.04		231,732		179,240		57,635			(53,403)		11,784		0001
Purchased Call/S&P 500 INDEX/SPX721WS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/26/2024	1	1,610,394	4790		65,768		65,768		59,583			(90)		11,364		0001
Purchased Call/S&P 500 INDEX/SPX905MSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	1	1,894,000	4414.94	212,128			131,262		66,180			(52,741)		10,503		0001
Purchased Call/S&P 500 INDEX/SPXD137$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	1	1,784,000	3814.58	204,982			58,083		128,466			(50,755)		6,717		0001
Purchased Call/S&P 500 INDEX/SPXB00GS9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/20/2023	1	2,245,000	4143.95	229,439			111,568		113,635			(56,733)		11,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/27/2022	1	10,491,038	255.12	335,713			40,581		547,269			(83,011)		25,902		0001
Purchased Call/S&P 500 INDEX/SPX715HSJ	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023	1	1,544,000	5049.03	57,128			31,232		7,906			(14,165)		8,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	1	230,492	261.24		7,076		5,763		2,451			(1,319)		1,464		0001
Purchased Call/S&P 500 INDEX/SPX6210SR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2021	05/12/2023	1	1,664,386	4055	194,326			85,255		92,882			(48,716)		7,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023	1	1,112,507	268	41,942			25,142		3,177			(10,428)		6,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023	1	159,597	268	6,199			3,721		456			(1,548)		871		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/22/2022	1	7,680,771	260.99	291,101			57,580		8,153			(71,980)		24,205		0001
Purchased Call/S&P 500 INDEX/SPX621NSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2021	03/07/2023	1	1,778,873	4176	135,204			46,436		64,070			(33,662)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXB172SD	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2020	07/21/2022	1	1,644,492	3188	194,133			5,363		305,305			(48,266)		1,972		0001
Purchased Call/S&P 500 INDEX/SPX9054SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/21/2022	1	1,277,000	4460.8	29,882			5,878		7,892			(7,399)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX715NS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2021	12/22/2023	1	2,820,000	4678.53	344,322			255,986		68,116			(85,490)		17,150		0001
Purchased Call/S&P 500 INDEX/SPX621PSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2021	04/14/2023	1	1,496,154	4895	43,125			17,238		7,074			(10,811)		6,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	4,431,100	270.15	167,052			98,660		9,222			(41,534)		23,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	514,779	270.15	18,274			10,807		1,071			(4,569)		2,787		0001
Purchased Call/S&P 500 INDEX/SPX905NS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	1,790,000	5006.93	79,834			50,944		18,961			(19,822)		10,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024	1	108,363	260.12		4,012		3,228		1,237			(787)		684		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/02/2024	1	62,663	260.12		2,024		1,642		715			(383)		396		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1	3,563,909	263.11	134,716			39,021		4,687			(33,448)		13,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	1	878,245	263.11	30,208			8,762		1,155			(7,511)		3,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	1	2,736,774	272.37		84,840		69,723		57,305			(15,478)		17,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	1	2,161,646	272.37		66,190		54,472		45,263			(12,002)		13,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024	1	1,410,588	272.37		43,711		36,022		29,536			(7,728)		9,013		0001
Purchased Call/S&P 500 INDEX/SPX621V$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	1	2,279,000	4398.34	222,203			120,868		70,989			(54,944)		11,884		0001
Purchased Call/S&P 500 INDEX/SPXD13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	1	1,414,000	4456.58	68,155			24,348		23,333			(16,922)		5,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/27/2022	1	1,557,239	255.12	55,486			6,726		81,234			(13,795)		3,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2020	09/27/2022	1	662,070	255.12	22,578			2,741		34,537			(5,621)		1,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/27/2022	1	130,599	255.12	4,623			563		6,813			(1,152)		322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/27/2022	1	73,787	255.12	2,482			303		3,849			(620)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	09/27/2022	1	116,195	255.12	4,568			564		6,061			(1,156)		287		0001
Purchased Call/S&P 500 INDEX/SPX7150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2020	07/27/2022	1	1,777,177	3931	49,141			1,757		19,809			(12,201)		2,417		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/17/2021	12/18/2023	1	2,521,000	4579.52	311,344			229,118		76,861			(77,091)		15,275		0001
Purchased Call/S&P 500 INDEX/SPX621HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2020	09/27/2022	1	2,006,000	3884.27	88,665			10,718		81,012			(21,924)		4,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC136G3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	08/26/2022	1	1,814,000	3427.24	214,415			16,493		213,246			(53,163)		3,584		0001
Purchased Call/S&P 500 INDEX/SPX721LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024	1	2,004,864	5312		106,756		94,291		22,007			(12,577)		13,315		0001
Purchased Call/S&P 500 INDEX/SPXA051SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	1	2,600,000	4353.94		370,760		333,073		149,531			(39,001)		17,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/11/2022	1	105,079	259.23	4,179			771		150			(1,046)		318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/08/2023	1	149,585	265.08	5,807			4,228		908			(1,454)		898		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	1	749,206	265.4	28,020			18,693		3,745			(6,967)		4,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2023	1	177,064	265.4	6,725			4,493		885			(1,679)		1,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023	1	90,069	265.4	3,512			2,350		450			(878)		519		0001
Purchased Call/S&P 500 INDEX/SPX905LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	1	2,832,000	5012.54	118,661			72,859		27,845			(29,421)		15,688		0001
Purchased Call/S&P 500 INDEX/SPXG13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	1	1,672,000	4125.73		243,945		236,583		151,426			(7,675)		11,643		0001
Purchased Call/S&P 500 INDEX/SPXC00DSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	1	1,468,000	4628.48	170,141			115,151		35,803			(42,302)		8,513		0001
Purchased Call/S&P 500 INDEX/SPX9059SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	1	1,893,636	4250	131,077			48,358		59,714			(32,814)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX9059SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	1	1,634,081	4561	64,993			23,978		20,403			(16,271)		6,988		0001
Purchased Call/S&P 500 INDEX/SPX7212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2023	1	1,852,000	5184.84	66,487			41,280		12,316			(16,440)		10,316		0001
Purchased Call/S&P 500 INDEX/SPX7211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,791,835	5137		70,503		60,140		26,928			(10,431)		11,695		0001
Purchased Call/S&P 500 INDEX/SPXA051SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	1,606,000	4313.96		237,367		213,139		97,792			(25,072)		10,732		0001
Purchased Call/S&P 500 INDEX/SPX7153S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2020	10/18/2022	1	1,725,170	4298	44,371			6,653		13,352			(11,017)		4,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024	1	5,274,816	262.2		196,223		153,848		48,690			(42,949)		32,987		0001
Purchased Call/S&P 500 INDEX/SPXB170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023	1	1,522,000	4322.34	172,595			111,191		67,878			(42,794)		8,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/12/2023	1	4,318,674	265.08	161,950			117,681		26,847			(40,045)		26,020		0001
Purchased Call/S&P 500 INDEX/SPX715AS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2021	04/04/2023	1	1,612,000	4709.47	55,936			21,437		12,588			(13,869)		7,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/29/2022	1	1,924,328	260.85	72,932			5,919		227			(18,058)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXD00IWSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	1,651,149	5385		35,366		34,006		21,057			(1,405)		11,441		0001
Purchased Call/S&P 500 INDEX/SPXC00ESN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2023	1	1,759,000	5491.11	59,806			40,803		8,120			(14,829)		10,263		0001
Purchased Call/S&P 500 INDEX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024	1	2,304,000	4508.08		309,427		269,474		96,843			(41,003)		15,195		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	09/27/2022	1	346,685	255.12	11,306			1,427		18,085			(2,928)		856		0001
Purchased Call/S&P 500 INDEX/SPX621FSQ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2020	08/17/2022	1	1,548,944	4008	56,838			3,675		19,111			(14,112)		2,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2020	07/15/2022	1	4,994,032	251.27	159,809			3,086		338,641			(39,678)		5,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2020	07/15/2022	1	929,540	251.27	29,780			576		63,031			(7,404)		942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2020	07/15/2022	1	1,576,903	251.27	52,152			1,010		106,928			(13,020)		1,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2020	07/15/2022	1	278,565	251.27	9,712			188		18,889			(2,428)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/15/2022	1	149,082	251.27	5,506			107		10,109			(1,378)		151		0001
Purchased Call/S&P 500 INDEX/SPXG13A$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	1,680,000	5566.99		64,008		56,457		12,506			(7,618)		11,158		0001
Purchased Call/S&P 500 INDEX/SPX7217$G	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/24/2023	1	2,766,000	4654.45	329,431			232,192		66,947			(81,681)		16,380		0001
Purchased Call/S&P 500 INDEX/SPX7213$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	1	1,788,000	4818.51	101,737			65,542		29,191			(25,225)		10,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	621,072	263.06	23,228			16,619		4,530			(5,775)		3,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/01/2023	1	347,534	263.06	13,528			9,692		2,535			(3,377)		2,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2023	1	72,589	263.06	2,944			2,112		529			(736)		433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/01/2023	1	302,256	263.06	12,444			8,940		2,205			(3,115)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2023	1	1,964,801	4465	210,232			127,124		60,733			(52,269)		10,786		0001
Purchased Call/S&P 500 INDEX/SPX905V$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	1	2,054,000	4421.02		265,171		212,503		93,885			(53,471)		12,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2023	1	3,761,897	279.23	119,628			74,439		36,955			(29,661)		20,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/27/2023	1	5,655,295	279.23	166,276			103,608		55,554			(41,284)		31,536		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/27/2023	1	2,544,418	279.23	69,525			43,382		24,995			(17,286)		14,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/27/2023	1	809,566	279.23	22,469			14,078		7,953			(5,594)		4,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	09/27/2023	1	65,327	279.23	1,542			971		642			(387)		364		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	75,077	269.72	2,728			1,613		166			(682)		406		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/18/2023	1	7,718,789	265.89	288,683			212,442		44,940			(71,480)		46,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/20/2023	1	3,154,655	261.5	119,561			43,088		8,256			(29,604)		13,389		0001
Purchased Call/S&P 500 INDEX/SPXG13BSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	2,493,000	4450.58		351,762		313,054		118,790			(39,940)		16,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2023	1	3,688,309	265.49	139,418			56,303		6,202			(34,568)		16,579		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2021	04/21/2023	1	1,524,154	265.49	56,778			23,024		2,563			(14,097)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXG13M$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	1,499,234	4871		91,887		88,196		44,348			(3,807)		10,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024	1	145,815	260.11		5,892		4,956		1,793			(955)		943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	1	1,066,894	247.18		38,088		38,088		38,865					7,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/10/2023	1	6,339,227	262.64	238,989			153,190		40,247			(59,094)		35,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/10/2023	1	222,256	262.64	8,445			5,421		1,411			(2,100)		1,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	1	5,292,347	260.63	200,051			38,630		5,905			(49,670)		16,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/18/2022	1	433,748	260.63	16,709			3,231		484			(4,154)		1,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/18/2022	1	86,328	260.63	3,210			622		96			(801)		268		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1	666,635	270.14	25,146			14,851		1,389			(6,252)		3,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023	1	464,727	270.14	16,515			9,767		969			(4,129)		2,516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX900L$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2020	09/13/2022	1	2,127,000	3946.69	89,972			9,146		58,733			(22,247)		4,821		0001
Purchased Call/S&P 500 INDEX/SPX715P$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024	1	3,535,000	4486.73		484,649		421,984		153,696			(64,310)		23,295		0001
Purchased Call/S&P 500 INDEX/SPXE13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/12/2023	1	1,626,000	4663.56	64,390			27,861		19,707			(15,965)		7,565		0001
Purchased Call/S&P 500 INDEX/SPXD13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/03/2023	1	2,120,646	4732	68,547			23,620		12,863			(17,353)		8,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2020	08/31/2022	1	3,177,255	257.85	101,672			8,519		133,742			(25,209)		6,547		0001
Purchased Call/S&P 500 INDEX/SPX721L$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024	1	1,491,000	4473.99		211,275		186,640		68,837			(24,856)		9,910		0001
Purchased Call/S&P 500 INDEX/SPX7215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2023	1	1,497,000	5290.27	54,790			36,201		9,184			(13,585)		8,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2023	1	1,947,129	261.02	73,601			26,893		5,744			(18,249)		8,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	1	664,740	261.02	25,951			9,521		1,961			(6,443)		2,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/24/2023	1	130,768	261.02	5,646			2,098		386			(1,423)		559		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2024	1	1,720,973	260.12		63,676		51,168		19,846			(12,700)		10,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024	1	113,298	260.12		4,208		3,390		1,307			(821)		718		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2021	06/16/2023	1	4,316,960	266.58	162,749			78,569		9,203			(40,408)		21,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	1	1,613,859	266.58	55,091			26,632		3,440			(13,697)		7,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/16/2023	1	88,270	266.58	3,252			1,574		188			(812)		433		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023	1	180,555	266.58	6,617			3,208		385			(1,654)		885		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/12/2023	1	3,829,423	268	144,752			87,090		11,212			(35,793)		20,999		0001
Purchased Call/S&P 500 INDEX/SPX721P$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024	1	1,836,924	4167		265,200		244,435		148,744			(21,071)		12,462		0001
Purchased Call/S&P 500 INDEX/SPX621E$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2020	07/26/2022	1	2,390,000	3163.86	289,429			9,939		466,179			(71,566)		3,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/14/2023	1	64,653	267.05	2,455			1,294		152			(616)		329		0001
Purchased Call/S&P 500 INDEX/SPXC000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	2,128,000	4572.59	263,659			193,739		65,442			(65,553)		12,858		0001
Purchased Call/S&P 500 INDEX/SPX7217$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/22/2023	1	2,624,182	4645	314,054			221,097		64,564			(78,082)		15,510		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/18/2022	1	2,815,654	260.99	106,432			20,581		2,876			(26,462)		8,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/18/2022	1	829,505	260.99	30,257			5,859		847			(7,554)		2,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/18/2022	1	282,289	260.99	10,394			2,018		288			(2,599)		877		0001
Purchased Call/S&P 500 INDEX/SPX715OS7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2020	07/06/2022	1	2,033,327	4069	40,638			282		15			(10,173)		1,303		0001
Purchased Call/S&P 500 INDEX/SPX621HS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2020	09/27/2022	1	1,716,000	3246.67	218,104			26,364		304,598			(53,930)		4,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2023	1	3,243,558	262.22	122,606			43,620		7,487			(30,400)		13,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	1	544,668	262.22	19,712			7,042		1,257			(4,894)		2,298		0001
Purchased Call/S&P 500 INDEX/SPXG13KSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024	1	2,099,363	5073		60,289		57,307		44,487			(3,056)		14,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	1	170,721	262.22	6,309			2,260		394			(1,575)		720		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/17/2023	1	124,332	262.22	4,372			1,570		287			(1,094)		525		0001
Purchased Call/S&P 500 INDEX/SPX715QSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2020	10/13/2022	1	1,505,814	4533	26,152			3,741		2,949			(6,493)		4,038		0001
Purchased Call/S&P 500 INDEX/SPX9059SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	1	1,520,000	4540.22	60,800			22,800		21,099			(15,075)		6,585		0001
Purchased Call/S&P 500 INDEX/SPXC0OJSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/22/2023	1	1,679,000	5459.04	68,167			47,792		8,705			(16,925)		9,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	1	5,725,153	260.07	210,113			177,788		71,470			(32,524)		37,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	80,884	260.07	2,930			2,489		1,010			(450)		526		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024	1	95,498	260.07	3,121			2,659		1,192			(465)		621		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/26/2022	1	1,701,184	260.85	64,305			4,974		185			(15,988)		3,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/26/2022	1	117,521	260.85	4,298			333		13			(1,073)		232		0001
Purchased Call/S&P 500 INDEX/SPX621NS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2021	02/24/2023	1	1,799,000	3842.6	225,055			73,576		130,719			(55,801)		7,279		0001
Purchased Call/S&P 500 INDEX/SPXE138S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/11/2023	1	1,526,785	4164	137,338			59,318		67,411			(34,099)		7,092		0001
Purchased Call/S&P 500 INDEX/SPX905DSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	1	1,505,000	5181.53	26,338			11,714		4,789			(6,548)		7,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2023	1	2,437,938	275.93	76,795			55,610		36,157			(19,067)		14,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023	1	1,913,899	275.93	62,079			45,016		28,385			(15,435)		11,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/08/2023	1	3,424,724	275.93	104,506			75,991		50,793			(26,127)		20,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/08/2023	1	104,309	275.93	3,315			2,414		1,547			(830)		626		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/26/2022	1	1,359,162	260.85	52,418			4,066		148			(13,104)		2,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/26/2022	1	96,963	260.85	3,821			297		11			(957)		192		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2021	08/26/2022	1	299,122	260.85	11,811			1,181		33			(3,804)		591		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	08/26/2022	1	271,649	260.85	10,831			1,543		30			(4,963)		537		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/05/2022	1	8,279,561	260.93	313,795			67,766		10,299			(77,698)		27,237		0001
Purchased Call/S&P 500 INDEX/SPX721S$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2024	1	1,476,334	5092		60,362		58,041		30,347			(2,398)		10,230		0001
Purchased Call/S&P 500 INDEX/SPX621M$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2021	01/27/2023	1	2,123,723	4711	54,355			15,788		10,279			(13,570)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXD13M$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/10/2023	1	2,174,609	4545	96,410			33,838		25,707			(24,169)		9,052		0001
Purchased Call/S&P 500 INDEX/SPX621N$Q	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/11/2021	03/10/2023	1	1,440,000	3908.22	163,872			56,960		95,065			(40,687)		5,994		0001
Purchased Call/S&P 500 INDEX/SPX7214$R	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	1,587,000	5113.96	73,478			47,942		13,844			(18,219)		9,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2022	1	4,590,606	253.9	146,899			4,237		260,623			(36,423)		5,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2020	07/22/2022	1	1,741,825	253.9	55,980			1,621		98,889			(13,899)		2,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/22/2022	1	1,250,802	253.9	39,313			1,140		71,012			(9,774)		1,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/22/2022	1	598,379	253.9	20,103			584		33,972			(5,019)		735		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	1	1,417,019	257.88		52,146		43,299		20,430			(9,013)		9,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1	277,071	257.88		10,884		9,050		3,995			(1,869)		1,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/18/2023	1	1,841,143	264.29	69,227			45,074		10,186			(17,164)		10,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/22/2023	1	3,555,966	261.89	134,416			48,744		8,907			(33,328)		15,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/22/2023	1	1,308,560	261.89	48,167			17,491		3,278			(11,959)		5,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/22/2023	1	450,377	261.89	16,200			5,891		1,128			(4,028)		1,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/22/2023	1	119,938	261.89	4,758			1,740		300			(1,186)		511		0001
Purchased Call/S&P 500 INDEX/SPX7153S8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2020	10/25/2022	1	1,386,000	4498.42	23,562			3,754		4,198			(5,826)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXB174SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2022	1	1,941,000	3458.9	234,473			19,029		212,910			(58,057)		3,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/17/2023	1	54,840	279.51	1,782			1,018		473			(446)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/17/2023	1	71,361	279.51	2,351			1,357		615			(594)		380		0001
Purchased Call/S&P 500 INDEX/SPX715ES0	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2021	05/12/2023	1	1,598,215	5039	37,017			16,240		4,921			(9,280)		7,435		0001
Purchased Call/S&P 500 INDEX/SPX715IS5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2021	09/01/2023	1	1,727,000	4453.51	188,416			110,513		51,252			(46,717)		9,351		0001
Purchased Call/S&P 500 INDEXE132SA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	1	2,412,000	5116.32	48,722			19,314		6,315			(12,114)		10,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2023	1	2,904,135	266.53	108,615			80,417		16,011			(26,930)		17,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	1	360,261	266.53	13,476			10,019		1,986			(3,346)		2,191		0001
Purchased Call/S&P 500 INDEX/SPXB179SU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2020	11/04/2022	1	1,653,391	3378	243,408			42,537		247,104			(60,936)		4,876		0001
Purchased Call/S&P 500 INDEX/SPX7150SC	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2024	1	1,610,000	5483.72		50,876		41,022		5,842			(9,896)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXB174SL	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2020	08/25/2022	1	1,856,925	3403	241,092			18,315		231,858			(59,942)		3,637		0001
Purchased Call/S&P 500 INDEX/SPXG13AS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	3,299,000	4534.06		458,891		404,756		134,423			(54,615)		21,910		0001
Purchased Call/S&P 500 INDEX/SPX7217SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/17/2023	1	1,867,429	4667	216,799			152,182		43,404			(54,275)		10,983		0001
Purchased Call/S&P 500 INDEX/SPXG1319S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024	1	1,686,500	4473		165,149		136,099		73,375			(29,198)		10,775		0001
Purchased Call/S&P 500 INDEXPXC000SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/16/2021	12/15/2023	1	2,726,000	4606.11	336,661			247,040		77,998			(83,588)		16,471		0001
Purchased Call/S&P 500 INDEX/SPX7210SB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024	1	2,036,000	5218.5		95,081		86,603		29,667			(8,585)		13,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	1	881,870	260.7	33,423			4,775		517			(8,287)		2,365		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/13/2022	1	159,697	260.7	5,942			850		94			(1,475)		428		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/13/2022	1	118,032	260.7	4,251			611		69			(1,057)		317		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/13/2022	1	369,091	260.7	13,322			1,916		216			(3,317)		990		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/26/2023	1	3,412,958	265.84	129,010			52,986		5,560			(31,987)		15,471		0001
Purchased Call/S&P 500 INDEX/SPXA00BS\$	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/27/2022	1	1,959,000	4568.84	42,119			10,356		11,565			(10,400)		6,879		0001
Purchased Call/S&P 500 INDEX/SPX6210\$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2021	05/10/2023	1	1,676,459	4642	69,185			29,827		20,084			(17,201)		7,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/26/2023	1	2,500,948	265.84	93,607			38,499		4,074			(23,241)		11,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/26/2023	1	339,470	265.84	12,744			5,249		553			(3,169)		1,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/26/2023	1	71,293	265.84	2,711			1,121		116			(675)		323		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	1	3,291,427	263.13	124,745			35,984		4,311			(30,930)		12,513		0001
Purchased Call/S&P 500 INDEX/SPXD0QJ\$J	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	1	2,215,000	4456.41		311,429		277,253		106,061			(35,264)		14,779		0001
Purchased Call/S&P 500 INDEX/SPX905N\$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	1,505,000	4918.74	78,411			50,260		19,414			(19,388)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXC00W\$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/09/2024	1	1,527,823	5307		83,553		64,192		12,465			(19,423)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX9007\$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2020	07/29/2022	1	2,222,000	3203.7	269,084			10,349		401,761			(66,718)		3,132		0001
Purchased Call/S&P 500 INDEX/SPXD137\$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/12/2023	1	1,600,379	4611	48,098			13,081		9,345			(12,075)		5,864		0001
Purchased Call/S&P 500 INDEX/SPX7215\$H	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/27/2023	1	3,188,000	4551.83	360,882			240,422		89,772			(89,602)		18,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024	1	7,006,076	259.14		257,123		218,978		95,178			(38,990)		45,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E\$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	09/27/2023	1	90,168	279.23	2,209			1,401		886			(558)		503		0001
Purchased Call/S&P 500 INDEX/SPXD13NS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/20/2023	1	2,546,000	3873.97	293,045			105,609		184,874			(72,560)		10,806		0001
Purchased Call/S&P 500 INDEX/SPXB00W\$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023	1	1,555,000	5046.12	75,418			44,753		12,934			(18,623)		8,468		0001
Purchased Call/S&P 500 INDEX/SPX6210\$V	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2021	05/23/2023	1	1,902,000	4908.07	55,919			25,041		11,702			(13,827)		9,001		0001
Purchased Call/S&P 500 INDEX/SPX905N\$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	2,223,000	4376.88	245,642			156,749		87,932			(60,989)		12,519		0001
Purchased Call/S&P 500 INDEX/SPX9050\$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	1,477,000	5337.54	44,605			29,043		8,626			(11,060)		8,425		0001
Purchased Call/S&P 500 INDEX/SPX621P\$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	1	1,759,000	4566.63	90,764			36,530		24,043			(22,505)		7,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061W\$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/13/2022	1	2,581,136	257.52	97,825			1,613		1			(24,255)		2,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W\$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2020	07/13/2022	1	2,453,221	257.52	95,359			1,574		1			(23,676)		2,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W\$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/13/2022	1	106,387	257.52	4,772			156					(2,334)		100		0001
Purchased Call/S&P 500 INDEX/SPX621W\$I	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	07/28/2023	1	3,154,000	4325.81	337,793			182,894		114,471			(83,984)		16,364		0001
Purchased Call/S&P 500 INDEX/SPXB13RS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2022	1	2,486,000	3115.1	309,507			2,976		525,291			(76,741)		1,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z\$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/25/2022	1	10,798,134	258.9	409,249			65,210		13,006			(101,194)		30,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/14/2023	1	8,545,957	264.68	323,892			101,578		9,582			(80,088)		33,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	1	9,228,431	263.08	349,758			132,898		20,590			(86,366)		40,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	10/05/2022	1	2,983,727	258.49	113,083			14,912		2,871			(28,038)		7,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	10/05/2022	1	1,438,282	258.49	53,972			7,127		1,384			(13,401)		3,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2020	10/05/2022	1	522,150	258.49	19,614			2,594		502			(4,877)		1,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/05/2022	1	56,165	258.49	2,225			296		54			(554)		145		0001
Purchased Call/S&P 500 INDEX/SPXC13HS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	10/07/2022	1	1,355,000	3371.92	168,020			22,618		194,450			(41,660)		3,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y\$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/05/2022	1	80,271	258.49	3,407			454		77			(853)		207		0001
Purchased Call/S&P 500 INDEX/SPXC001S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	1,559,000	4594.6	194,096			135,116		42,209			(48,257)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024	1	1,994,235	5288		61,800		59,293		28,847			(2,586)		13,680		0001
Purchased Call/S&P 500 INDEX/SPX90598C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2023	1	1,847,000	3918.06	202,985			76,119		125,928			(50,329)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXE132S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023	1	1,422,000	4840.08	47,779			19,099		8,363			(11,814)		6,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D\$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/18/2024	1	1,860,387	258.75		67,160		60,527		27,938			(6,707)		12,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D\$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/18/2024	1	698,302	258.75		24,289		21,920		10,487			(2,396)		4,688		0001
Purchased Call/S&P 500 INDEX/SPX721I\$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,483,199	4927		80,294		68,492		32,018			(11,879)		9,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S\$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2020	07/15/2022	1	99,223	251.27	3,692			72		6,728			(926)		101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/15/2022	1	87,966	251.27	3,417			67		5,965			(861)		89		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/15/2022	1	190,810	251.27	7,526			147		12,939			(1,900)		193		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	1	4,017,148	265.5	150,241			102,993		21,424			(37,303)		23,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2023	1	155,915	265.5	5,966			4,096		832			(1,483)		911		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023	1	95,880	265.5	3,698			2,542		511			(923)		560		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/27/2022	1	6,213,768	257.48	236,123			28,542		6,847			(58,386)		15,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1	768,471	263.13	29,030			8,409		1,007			(7,208)		2,921		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	1	93,948	263.13	3,228			936		123			(802)		357		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	01/27/2023	1	178,068	263.13	6,700			1,949		233			(1,675)		677		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	01/27/2023	1	64,759	263.13	2,417			704		85			(605)		246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1	2,293,839	264.33	85,790			62,124		15,039			(21,300)		13,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	649,131	264.33	25,221			18,288		4,256			(6,271)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXD13E$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2021	02/09/2023	1	1,624,630	4792	49,320			15,339		6,447			(12,381)		6,364		0001
Purchased Call/S&P 500 INDEX/SPXG13B$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	1,845,000	4378.55		263,651		235,079		100,659			(28,854)		12,320		0001
Purchased Call/S&P 500 INDEX/SPXB00W$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	1	2,282,000	4421.14	265,168			156,607		72,684			(65,928)		12,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/06/2023	1	6,369,199	266.34	203,177			69,310		148,342			(50,308)		26,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2021	03/06/2023	1	107,490	266.34	3,826			1,322		2,504			(962)		444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2021	03/06/2023	1	325,963	266.34	10,672			3,717		7,592			(2,705)		1,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1	1,198,824	264.56	45,076			29,159		6,210			(11,192)		6,802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7151S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2020	09/22/2022	1	1,880,148	4267	36,210			4,134		11,894			(8,990)		4,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y5K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/27/2022	1	136,730	257.48	5,528			670		151			(1,374)		338		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y5K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/27/2022	1	100,399	257.48	4,063			493		111			(1,012)		248		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y5K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/27/2022	1	133,681	257.48	5,348			653		147			(1,335)		330		0001
Purchased Call/S&P 500 INDEX/SPX905N5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/04/2023	1	1,522,833	5318	41,460			26,415		8,853			(10,322)		8,557		0001
Purchased Call/S&P 500 INDEX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024	1	2,158,187	4414		294,794		265,558		112,367			(29,560)		14,456		0001
Purchased Call/S&P 500 INDEX/SPX900B5H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/07/2020	08/09/2022	1	2,362,000	4262.16	38,264			2,050		2,835			(9,462)		3,910		0001
Purchased Call/S&P 500 INDEX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	1	2,247,000	4500.53		275,482		221,370		91,472			(54,946)		14,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	1	3,954,596	265.72		147,506		112,811		25,576			(35,111)		24,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1	2,453,177	269.17	92,730			43,690		3,280			(22,992)		11,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/09/2023	1	911,132	269.17	35,305			16,703		1,218			(8,766)		4,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	353,864	269.17	13,475			6,384		473			(3,350)		1,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	87,362	269.17	3,323			1,577		117			(830)		424		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/09/2023	1	87,362	269.17	3,239			1,539		117			(810)		424		0001
Purchased Call/S&P 500 INDEX/SPX9052SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2020	10/10/2022	1	1,376,788	3910	76,030			10,680		54,540			(19,087)		3,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024	1	6,892,572	260.12		254,336		204,308		79,343			(50,798)		43,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	314,654	250.32		11,296		10,688		8,841			(651)		2,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024	1	150,014	250.32	5,478			5,190		4,215			(308)		1,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/17/2024	1	74,405	250.32	2,794			2,651		2,091			(146)		510		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/17/2024	1	350,849	250.32	14,240			13,530		9,858			(728)		2,407		0001
Purchased Call/S&P 500 INDEX/SPX621PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	1	3,109,000	4775.03	113,789			45,797		22,626			(28,214)		13,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	1	2,168,319	265.73	81,962			40,193		5,478			(20,322)		10,737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/20/2022	1	107,199	259.23	3,986			614		110			(998)		297		0001
Purchased Call/S&P 500 INDEX/SPXB00W$S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	1	1,673,000	4534.98	170,144			100,486		41,875			(42,302)		9,058		0001
Purchased Call/S&P 500 INDEX/SPX905XSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	2,046,000	4287.75		282,757		235,307		121,574			(48,351)		13,182		0001
Purchased Call/S&P 500 INDEX/SPX900K$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2020	09/09/2022	1	1,507,000	3343.56	188,827			18,156		217,727			(46,819)		3,323		0001
Purchased Call/S&P 500 INDEX/SPX905LSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	1	2,135,000	4422.3	239,334			145,581		71,652			(59,423)		11,747		0001
Purchased Call/S&P 500 INDEX/SPX905LSN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	1	1,721,000	5142.58	67,635			41,141		12,257			(16,793)		9,469		0001
Purchased Call/S&P 500 INDEX/SPXF135$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2023	1	1,642,227	4300	191,482			123,265		77,636			(47,542)		9,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	10/05/2022	1	128,886	258.49	5,490			816		124			(1,526)		332		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	1	2,494,133	266.8	94,278			58,017		8,994			(23,376)		13,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2023	1	433,737	266.8	15,997			9,885		1,564			(3,972)		2,405		0001
Purchased Call/S&P 500 INDEX/SPX7156$9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2021	01/12/2023	1	1,477,443	4866	23,850			6,432		2,722			(5,930)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXA051$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/17/2024	1	2,030,488	5145		115,782		104,331		31,143			(11,578)		13,621		0001
Purchased Call/S&P 500 INDEX/SPX905Z$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	2,294,000	4392.16		321,619		276,937		117,582			(45,757)		15,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	10/11/2023	1	1,899,890	262.27	71,626			45,947		12,600			(17,759)		10,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	1	825,414	264.56	30,981			20,069		4,276			(7,703)		4,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	1	314,133	264.56	11,589			7,518		1,627			(2,893)		1,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2023	1	3,137,257	265.75	117,961			77,938		14,803			(29,248)		18,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/25/2023	1	332,262	265.75	12,565			8,314		1,568			(3,120)		1,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	10/25/2023	1	90,379	265.75	3,292			2,181		426			(819)		519		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	1	939,805	262.87	35,525			13,052		2,032			(8,832)		4,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/24/2023	1	1,201,965	262.87	44,902			16,520		2,599			(11,210)		5,140		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	1	104,278	265.73	3,987			1,963		263			(990)		516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/16/2022	1	4,032,395	260.66	152,828			28,970		4,285			(37,893)		12,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/16/2022	1	567,201	260.66	21,695			4,118		603			(5,387)		1,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/16/2022	1	231,641	260.66	8,727			1,666		246			(2,173)		715		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/16/2022	1	66,192	260.66	2,542			486		70			(634)		204		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/16/2022	1	198,070	260.66	7,333			1,413		210			(1,841)		611		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1	1,543,175	260.69		57,097		47,699		18,092			(9,451)		9,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2020	11/18/2022	1	158,888	260.63	6,383			1,275		177			(1,643)		494		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023	1	6,780,046	266.17	256,286			129,903		17,298			(63,285)		34,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	1	3,213,193	262.9	121,137			75,711		19,042			(30,035)		17,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2023	1	190,907	262.9	7,007			4,398		1,131			(1,740)		1,067		0001
Purchased Call/S&P 500 INDEX/SPX621KSR	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2023	1	1,211,000	4307.46	50,499			12,902		19,902			(12,470)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXC00FS1	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/10/2023	1	2,151,000	4609.07	245,644			168,393		56,228			(60,906)		12,563		0001
Purchased Call/S&P 500 INDEX/SPX721BSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2022	01/10/2024	1	2,029,766	4677		247,923		190,552		53,469			(57,553)		12,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1	1,669,296	268.35	62,265			46,892		7,859			(15,459)		10,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	301,781	268.35	11,403			8,600		1,421			(2,835)		1,847		0001
Purchased Call/S&P 500 INDEX/SPX6210S0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023	1	1,244,000	4592.21	58,344			25,726		18,551			(14,466)		5,842		0001
Purchased Call/S&P 500 INDEX/SPX6210SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023	1	2,792,000	4777.96	93,811			41,365		24,681			(23,260)		13,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	1	5,441,250	253.92		194,797		179,812		118,077			(15,210)		36,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	1	313,769	253.92		10,219		9,472		6,809			(785)		2,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/10/2022	1	4,664,898	260.02	176,800			24,596		3,093			(43,777)		12,330		0001
Purchased Call/S&P 500 INDEX/SPX7158SS	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/01/2021	03/01/2023	1	1,825,000	4449.25	92,345			30,824		27,483			(22,897)		7,461		0001
Purchased Call/S&P 500 INDEX/SPX7156S8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2023	1	1,618,000	4598.3	45,628			12,352		9,640			(11,329)		5,943		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2021	11/15/2023	1	1,446,000	5509.31	47,573			32,805		6,975			(11,796)		8,487		0001
Purchased Call/S&P 500 INDEX/SPX905NSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/29/2023	1	1,493,599	5105	58,437			37,083		12,681			(14,650)		8,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/28/2023	1	11,884,611	262.87	450,427			167,054		25,724			(111,376)		51,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/28/2023	1	96,468	262.87	3,791			1,422		209			(950)		416		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	1	1,900,422	258.16		69,746		56,908		26,380			(12,898)		12,132		0001
Purchased Call/S&P 500 INDEX/SPX7213$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/10/2023	1	1,650,290	5407	32,440			20,851		7,446			(8,077)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXD13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/10/2023	1	2,004,866	4885	49,536			17,386		7,751			(12,418)		8,346		0001
Purchased Call/S&P 500 INDEX/SPX9050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023	1	2,471,000	5187.69	96,369			62,746		18,960			(23,894)		14,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	1	5,182,791	251.41		186,062		173,539		134,171			(12,744)		35,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	171,758	251.41		6,108		5,720		4,446			(411)		1,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024	1	197,065	251.41		6,992		6,557		5,102			(461)		1,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/10/2024	1	119,659	251.41		3,889		3,662		3,098			(231)		817		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	1	7,369,307	266.26	278,560			135,836		16,783			(69,068)		36,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/21/2023	1	1,503,400	266.26	56,294			27,489		3,424			(13,977)		7,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023	1	1,789,392	265.97	67,102			44,704		8,384			(16,660)		10,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	1	1,053,225	265.97	38,253			25,520		4,935			(9,511)		6,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023	1	51,697	265.97	1,957			1,309		242			(489)		298		0001
Purchased Call/S&P 500 INDEX/SPXB17W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	1	1,598,914	4865		80,074		75,227		47,494			(4,943)		10,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	1	1,753,215	267.82	66,096			38,343		4,826			(16,433)		9,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	1	1,389,631	261.5	52,528			18,791		3,631			(13,060)		5,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	1	1,166,219	261.5	44,820			16,056		3,047			(11,190)		4,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/17/2023	1	322,581	261.5	12,064			4,328		843			(3,016)		1,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	03/17/2023	1	134,021	261.5	6,488			2,873		350			(1,994)		566		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/18/2023	1	478,664	264.29	18,492			12,056		2,648			(4,591)		2,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/18/2023	1	1,630,836	264.29	65,532			42,785		9,023			(16,293)		9,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	03/17/2023	1	131,490	261.5	5,124			2,628		344			(1,829)		555		0001
Purchased Call/S&P 500 INDEX/SPXC00FS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/10/2021	11/07/2023	1	1,518,790	5258	71,808			49,132		10,695			(17,878)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXE13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/19/2023	1	1,882,034	4892	91,209			48,451		17,276			(22,834)		9,652		0001
Purchased Call/S&P 500 INDEX/SPX621FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2020	08/16/2022	1	1,481,000	4256.54	32,286			2,040		2,814			(7,983)		2,657		0001
Purchased Call/S&P 500 INDEX/SPX7219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/14/2023	1	1,806,103	5243	108,608			79,656		15,215			(27,003)		10,902		0001
Purchased Call/S&P 500 INDEX/SPXB130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2020	07/01/2022	1	1,637,000	3039.83	213,301					391,609			(52,887)		428		0001
Purchased Call/S&P 500 INDEX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	1	2,002,000	4250.15		298,498		271,883		137,811			(26,951)		13,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	1	3,082,708	262.67	115,293			82,375		23,376			(28,626)		18,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	74,469	266.33		2,679		2,046		441			(640)		459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/05/2024	1	56,441	266.33		1,318		1,035		334			(287)		348		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/30/2023	1	1,325,613	262.51	49,286			18,440		3,160			(12,237)		5,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/30/2023	1	76,180	262.51	2,963			1,113		182			(737)		329		0001
Purchased Call/S&P 500 INDEX/SPXF13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023	1	1,735,000	4711.14	203,863			151,848		43,144			(50,340)		10,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	03/30/2023	1	253,191	262.51	11,140			4,366		603			(2,897)		1,095		0001
Purchased Call/S&P 500 INDEX/SPX721IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,920,000	4141.85		272,640		230,005		149,940			(42,891)		12,471		0001
Purchased Call/S&P 500 INDEX/SPX7215SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2021	10/31/2023	1	1,966,000	4525.71	233,954			156,505		58,609			(57,849)		11,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/19/2022	1	4,236,483	259.09	160,563			24,261		4,425			(39,811)		11,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/19/2022	1	388,127	259.09	14,816			2,242		405			(3,679)		1,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/19/2022	1	354,860	259.09	13,464			2,040		371			(3,347)		978		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/19/2022	1	82,077	259.09	3,003			457		86			(748)		226		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/19/2022	1	59,728	259.09	1,874			288		62			(471)		165		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	1	2,870,995	266.9	108,237			57,477		7,292			(26,874)		14,762		0001
Purchased Call/S&P 500 INDEX/SPXC13K$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/19/2020	10/14/2022	1	2,004,717	3440	228,614			33,201		255,006			(57,075)		5,402		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	1	2,279,000	5029.59	110,076			66,680		20,061			(27,293)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXA051$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2024	1	2,386,000	5340.95		98,780		88,767		26,977			(10,363)		16,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/18/2024	1	181,790	258.75		6,653		6,013		2,730			(648)		1,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/18/2024	1	55,634	258.75		1,724		1,567		835			(164)		373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024	1	2,006,122	246.87		71,619		71,324		69,630			(586)		14,156		0001
Purchased Call/S&P 500 INDEX/SPXD131$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/24/2020	12/23/2022	1	2,751,000	3669.73	309,212			74,741		252,770			(76,773)		9,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/11/2023	1	172,888	262.27	6,711			4,311		1,147			(1,666)		979		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/11/2023	1	327,279	262.27	13,078			8,412		2,170			(3,251)		1,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/11/2023	1	101,415	262.27	4,292			2,772		673			(1,069)		574		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	10/11/2023	1	55,627	262.27		2,284		1,680		369			(606)		315		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1	5,017,872	264.62	189,676			58,684		5,498			(47,094)		19,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	1	540,682	264.62	20,494			6,349		592			(5,095)		2,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	1	60,484	264.62	2,192			680		66			(548)		237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024	1	717,383	258.16		26,184		22,547		10,652			(3,725)		4,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/18/2024	1	524,739	258.16		18,314		15,791		7,791			(2,541)		3,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	1	4,846,234	259		175,434		157,626		70,891			(18,429)		32,485		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061W$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2020	07/01/2022	1	9,422,906	256.63	357,128								(88,670)		2,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2020	07/01/2022	1	950,247	256.63	37,065								(9,253)		249		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2020	07/01/2022	1	266,382	256.63	11,055								(2,771)		70		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	07/01/2022	1	73,542	256.63		974							(964)		19		0001
Purchased Call/S&P 500 INDEX/SPXD137$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/20/2023	1	1,464,185	4815	30,255			8,472		4,373			(7,512)		5,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/15/2022	1	9,617,213	260.33	364,492			68,593		10,882			(90,127)		29,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2020	11/15/2022	1	742,151	260.33	28,879			5,450		840			(7,180)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXE13B$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	05/19/2023	1	1,556,265	4164	157,671			70,416		68,902			(39,472)		7,320		0001
Purchased Call/S&P 500 INDEX/SPX905PS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2023	1	2,074,000	4632.23	241,206			163,676		50,132			(59,643)		12,076		0001
Purchased Call/S&P 500 INDEX/SPX721Z$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	1	2,643,000	4264.46	304,738			191,249		129,231			(75,662)		14,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/09/2023	1	3,020,620	269.65	114,179			54,019		3,723			(28,349)		14,662		0001
Purchased Call/S&P 500 INDEX/SPX6210$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2023	1	2,034,000	4801.9	71,393			30,793		15,924			(17,702)		9,448		0001
Purchased Call/S&P 500 INDEX/SPXG139$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	1,846,000	4496.76		258,255		227,435		80,224			(31,709)		12,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/11/2023	1	5,909,363	268	223,374			134,270		17,194			(55,309)		32,367		0001
Purchased Call/S&P 500 INDEX/SPX9003$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/14/2020	07/13/2022	1	1,520,229	4066	27,831			459		1,548			(6,910)		1,435		0001
Purchased Call/S&P 500 INDEX/SPX621P$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2021	04/14/2023	1	1,549,372	4117	158,120			63,204		69,159			(39,639)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXD135$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/13/2023	1	1,414,000	3802.6	156,106			42,028		102,765			(38,706)		5,194		0001
Purchased Call/S&P 500 INDEX/SPX721$I	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2022	03/08/2024	1	3,516,000	4213.52		497,514		422,715		245,461			(76,436)		22,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/11/2022	1	6,365,008	260.02	241,234			33,846		4,345			(59,649)		16,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/11/2022	1	174,226	260.02	6,211			880		119			(1,557)		463		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	10/11/2022	1	82,273	260.02	3,648			599		56			(1,060)		219		0001
Purchased Call/S&P 500 INDEX/SPXE13N$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	1	1,492,000	5044.88	49,087			26,067		9,660			(12,188)		7,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	1	2,253,335	265.39		83,824		64,365		15,025			(19,521)		13,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2024	1	82,093	265.39		3,096		2,381		547			(718)		508		0001
Purchased Call/S&P 500 INDEX/SPXC0QJSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/22/2021	11/22/2023	1	1,697,000	5530.55	59,056			41,290		7,792			(14,643)		10,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	1	2,565,951	272.24		80,115		65,840		54,226			(14,616)		16,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	1	2,292,089	272.24		70,638		58,132		48,439			(12,808)		14,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024	1	4,410,841	272.24		137,554		113,358		93,214			(24,319)		28,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/16/2024	1	121,749	272.24		3,609		2,995		2,573			(626)		778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/16/2024	1	420,965	272.24		16,406		13,672		8,896			(2,750)		2,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/20/2024	1	615,183	250.6		22,147		20,989		17,110			(1,242)		4,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	1	2,390,549	266	90,124			44,378		5,796			(22,376)		11,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	1	2,022,951	266	78,104			38,513		4,905			(19,419)		10,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023	1	262,087	266	9,932			4,904		635			(2,480)		1,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/23/2023	1	85,487	266	3,214			1,605		207			(811)		423		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	06/23/2023	1	51,287	266	2,003			1,082		124			(545)		254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	627,079	269.65	23,279			11,028		773			(5,788)		3,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	90,451	269.65	3,354			1,591		112			(837)		439		0001
Purchased Call/S&P 500 INDEX/SPX7150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/04/2024	1	2,295,187	4574		298,496		263,644		86,873			(35,165)		15,244		0001
Purchased Call/S&P 500 INDEX/SPXB00RS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/09/2021	08/09/2023	1	1,665,000	5088.34	58,109			32,247		11,113			(14,408)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXB17V8V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	09/30/2022	1	3,187,500	4000		134,348		81,504		224,130			(54,088)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXA00B8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/24/2020	12/27/2022	1	2,616,000	4365.91	85,020			20,905		33,837			(20,994)		9,185		0001
Purchased Call/S&P 500 INDEX/SPXD13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/30/2023	1	1,679,992	3948	182,388			68,239		107,412			(45,284)		7,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/05/2023	1	1,670,623	5252	22,423			9,579		3,816			(5,613)		7,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024	1	3,682,520	258.16		134,412		115,764		54,898			(19,097)		24,152		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	1,254,590	266.9	48,369			25,721		3,187			(12,026)		6,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023	1	200,589	266.9	7,681			4,090		509			(1,918)		1,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/21/2023	1	149,814	266.9	5,742			3,062		381			(1,436)		770		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/21/2023	1	53,177	266.9	2,080			1,117		135			(522)		273		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	07/21/2023	1	184,252	266.9	7,442			4,030		468			(1,884)		947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	1	3,174,131	250.98		113,634		110,356		87,624			(3,425)		22,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024	1	185,356	250.98		5,753		5,618		5,117			(158)		1,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	1	2,745,682	261.31	104,061			27,731		4,538			(25,802)		10,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/11/2023	1	1,964,322	261.31	75,548			20,160		3,247			(18,757)		7,179		0001
Purchased Call/S&P 500 INDEX/SPX905$NB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/29/2023	1	1,435,006	4291	180,028			114,244		66,504			(45,132)		8,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024	1	4,392,158	250.6		158,118		149,864		121,603			(8,856)		30,216		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	1	3,710,889	265.75	140,272			59,591		6,667			(34,827)		17,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1	646,044	265.75	25,672			10,921		1,161			(6,383)		2,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/05/2023	1	201,221	265.75	7,852			3,345		362			(1,960)		926		0001
Purchased Call/S&P 500 INDEX/SPX721F$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,842,000	4445.17		239,276		192,016		80,731			(47,987)		11,630		0001
Purchased Call/S&P 500 INDEX/SPXD13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	1	1,734,000	4682.45	67,453			21,091		10,862			(16,702)		6,852		0001
Purchased Call/S&P 500 INDEX/SPXC137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2020	08/26/2022	1	1,672,000	4283	45,499			3,524		4,289			(11,359)		3,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/17/2023	1	5,473,545	271.7	174,606			76,750		86,695			(43,293)		25,665		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/17/2023	1	3,477,002	271.7	111,080			48,894		55,072			(27,580)		16,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2021	05/17/2023	1	1,240,914	271.7	34,939			15,400		19,655			(8,687)		5,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2021	05/17/2023	1	61,279	271.7	1,777			787		971			(442)		287		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/13/2023	1	6,133,302	264.68	232,452			72,681		6,748			(57,557)		24,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/26/2022	1	3,594,882	257.48	136,246			16,305		3,859			(33,735)		8,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	1	3,310,106	248.68		118,171		115,415		105,929			(3,224)		23,132		0001
Purchased Call/S&P 500 INDEX/SPXA051$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,766,000	4365.35	249,183			222,521		99,540			(26,929)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXA050$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024	1	1,414,691	4927		112,599		97,273		29,879			(15,440)		9,241		0001
Purchased Call/S&P 500 INDEX/SPX7153$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2020	11/10/2022	1	1,620,174	4513	34,744			6,308		6,238			(8,626)		4,890		0001
Purchased Call/S&P 500 INDEX/SPX621F$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2020	08/16/2022	1	1,784,830	3280	231,075			14,621		278,936			(57,373)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXA051$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,877,000	4363.6		406,808		365,513		163,440			(42,734)		19,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/21/2022	1	5,590,703	260.99	211,888			41,678		5,820			(52,465)		17,558		0001
Purchased Call/S&P 500 INDEX/SPX7158$S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2021	02/21/2023	1	2,511,000	3893.43	296,800			95,808		163,679			(73,389)		10,095		0001
Purchased Call/S&P 500 INDEX/SPX715P$Z	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024	1	1,350,000	4486.27		185,355		161,455		58,914			(24,529)		8,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/07/2022	1	3,504,138	260.02	132,456			17,954		2,257			(32,932)		9,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/07/2022	1	1,310,576	260.02	51,310			6,955		844			(12,810)		3,413		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/07/2022	1	330,563	260.02	12,916			1,753		213			(3,229)		861		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/07/2022	1	72,928	260.02	2,589			354		47			(653)		190		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	2,180,477	267.32	82,204			43,713		5,218			(20,438)		11,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023	1	661,336	267.32	24,764			13,187		1,583			(6,183)		3,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/21/2023	1	141,543	267.32	5,337			2,850		339			(1,336)		728		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00B$5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2023	1	1,668,000	5292.96	67,721			45,302		10,819			(16,745)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX905Z$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	1,976,000	5423.14		76,274		65,706		17,815			(10,822)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXC13Q$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/11/2022	1	1,687,000	3500.14	199,741			36,491		199,902			(49,525)		5,111		0001
Purchased Call/S&P 500 INDEX/SPXC13C$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2020	09/16/2022	1	1,999,000	3983.7	77,161			8,206		48,679			(19,184)		4,620		0001
Purchased Call/S&P 500 INDEX/SPX715D$Z	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2021	05/19/2023	1	2,112,000	4829.99	71,808			31,893		14,590			(17,829)		9,934		0001
Purchased Call/S&P 500 INDEX/SPXB00G$H	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2023	1	2,764,000	4841.61	97,016			47,309		25,699			(24,055)		13,649		0001
Purchased Call/S&P 500 INDEX/SPXA054$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/14/2024	1	1,531,845	3630		263,594		260,673		264,640			(3,277)		10,720		0001
Purchased Call/S&P 500 INDEX/SPX7152$F	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2020	09/28/2022	1	2,535,321	3891	123,054			15,064		99,665			(30,552)		6,295		0001
Purchased Call/S&P 500 INDEX/SPX621J$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2020	11/29/2022	1	2,664,000	4295.44	91,642			19,008		34,302			(22,660)		8,596		0001
Purchased Call/S&P 500 INDEX/SPX905M$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	1	2,250,000	4407.12	251,100			156,248		81,022			(62,259)		12,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	07/21/2023	1	157,668	267.32	5,644			3,122		377			(1,460)		811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1	248,446	252.43		8,919		8,612		6,215			(343)		1,722		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2024	1	662,510	252.43		22,125		21,421		16,574			(732)		4,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023	1	3,874,072	267.32	146,440			76,036		8,754			(36,309)		19,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	1	382,190	267.32	14,211			7,409		864			(3,528)		1,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/14/2023	1	114,384	267.32	4,253			2,245		258			(1,072)		583		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/14/2023	1	74,352	267.32	2,767			1,463		168			(699)		379		0001
Purchased Call/S&P 500 INDEX/SPXA00B$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/24/2020	12/23/2022	1	1,997,000	4369.61	64,104			15,495		25,050			(15,916)		6,934		0001
Purchased Call/S&P 500 INDEX/SPXE13A$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/23/2023	1	2,504,000	4128.43	260,416			116,615		121,732			(64,392)		11,850		0001
Purchased Call/S&P 500 INDEX/SPX7214$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	3,547,000	5222.43	137,269			89,564		24,564			(34,035)		20,253		0001
Purchased Call/S&P 500 INDEX/SPX905O$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023	1	1,510,638	4993	80,333			52,266		16,997			(19,945)		8,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/24/2022	1	4,392,931	258.9	166,492			26,336		5,181			(41,224)		12,382		0001
Purchased Call/S&P 500 INDEX/SPX905Z$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	2,073,000	4422.06		282,757		243,582		101,858			(40,118)		13,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024	1	1,782,522	259		64,527		57,986		26,271			(6,769)		11,958		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/29/2020	07/22/2022	1	62,058	253.9	2,190			64		3,523			(548)		76		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/30/2020	07/22/2022	1	399,132	253.9	14,258			417		22,660			(3,574)		490		0001
Purchased Call/S&P 500 INDEX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	1,645,000	5608.23		54,121		41,408		8,489			(12,865)		10,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	1	3,945,674	244.47		139,677		136,803		160,684			(3,057)		27,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	1	114,160	244.47		4,254		4,172		4,649			(87)		799		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024	1	268,839	244.47		10,029		9,904		10,948			(179)		1,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2020	07/01/2022	1	219,831	255.98	8,631								(2,143)		58		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2024	1	168,455	258.16		6,382		5,243		2,338			(1,166)		1,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/15/2024	1	54,743	258.16		2,076		1,708		760			(377)		349		0001
Purchased Call/S&P 500 INDEX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024	1	2,344,000	5335.03		97,745		88,091		26,824			(9,761)		15,736		0001
Purchased Call/S&P 500 INDEX/SPX905PSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	2,246,000	4590.64	248,408			166,061		58,732			(61,507)		12,972		0001
Purchased Call/S&P 500 INDEX/SPXC13D$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/24/2020	09/23/2022	1	1,835,326	3256	211,610			24,518		321,672			(52,540)		4,428		0001
Purchased Call/S&P 500 INDEX/SPX621XSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2021	08/18/2023	1	1,523,000	4359.54	165,550			94,306		54,437			(41,104)		8,110		0001
Purchased Call/S&P 500 INDEX/SPX715PSM	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024	1	1,769,000	4445.99		234,393		202,840		83,493			(31,787)		11,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/10/2024	1	369,688	251.41		13,969		13,285		9,570			(702)		2,523		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2024	1	1,812,300	245.65		64,337		62,925		69,207			(1,496)		12,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/13/2024	1	97,643	245.65		3,216		3,149		3,729			(70)		683		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/13/2024	1	189,885	245.65		6,686		6,594		7,251			(129)		1,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/13/2024	1	120,626	245.65		4,454		4,411		4,606			(49)		844		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2023	1	4,318,059	267.32	163,223			87,216		10,660			(40,360)		22,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	642,390	251.22		23,126		21,659		16,836			(1,554)		4,384		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024	1	79,386	251.22		2,847		2,670		2,081			(188)		542		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/10/2024	1	132,968	251.22		4,907		4,608		3,485			(305)		907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024	1	6,494,522	248.68		231,854		226,440		207,147			(6,335)		45,353		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	09/01/2022	1	105,235	261.29	3,988			340		13			(989)		219		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	09/01/2022	1	665,848	261.29	25,763			2,197		81			(6,397)		1,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/01/2022	1	150,017	261.29	4,915			422		18			(1,224)		312		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	09/01/2022	1	53,491	261.29	1,695			146		7			(424)		111		0001
Purchased Call/S&P 500 INDEX/SPX900LSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/14/2020	09/09/2022	1	1,567,455	3295	209,357			20,270		251,212			(52,267)		3,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	1	1,449,925	265.62	54,372			37,273		7,633			(13,481)		8,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	1	1,156,417	265.62	43,014			29,487		6,088			(10,680)		6,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023	1	206,660	265.62	7,920			5,445		1,088			(1,977)		1,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2020	07/05/2022	1	3,459,866	256.63	131,475			721					(32,465)		2,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/05/2022	1	100,111	256.63	3,956			22					(992)		59		0001
Purchased Call/S&P 500 INDEX/SPX621MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/12/2021	02/15/2023	1	1,396,000	4551.02	67,008			21,078		13,592			(16,546)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXB170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023	1	1,642,868	4381	172,553			110,995		64,922			(42,901)		9,301		0001
Purchased Call/S&P 500 INDEX/SPXG139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024	1	2,258,000	4510.86		311,152		273,968		95,704			(38,256)		14,973		0001
Purchased Call/S&P 500 INDEX/SPX721ISV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,185,000	4130.13		313,766		267,713		175,638			(46,357)		14,273		0001
Purchased Call/S&P 500 INDEX/SPX715QS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/28/2024	1	2,151,000	4588.64		284,147		248,580		78,153			(35,859)		14,208		0001
Purchased Call/S&P 500 INDEX/SPX621IS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/27/2022	1	1,757,445	3370	188,753			30,764		260,518			(46,929)		5,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2024	1	2,980,621	262.2		110,879		86,967		27,672			(24,236)		18,656		0001
Purchased Call/S&P 500 INDEX/SPXC13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/23/2022	1	1,255,000	3581.24	146,333			29,226		129,535			(36,332)		3,969		0001
Purchased Call/S&P 500 INDEX/SPX905FSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	1	2,242,000	4778.5	79,143			38,484		24,185			(19,569)		11,055		0001
Purchased Call/S&P 500 INDEX/SPX721GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024	1	2,393,000	4250.96		315,397		261,889		154,256			(54,513)		15,379		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/12/2023	1	1,644,381	5229	44,665			28,753		11,139			(11,090)		9,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/04/2023	1	6,545,275	263.06	245,448			175,899		48,187			(60,774)		39,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/05/2023	1	2,153,546	263.06	80,758			57,906		15,798			(19,969)		12,889		0001
Purchased Call/S&P 500 INDEX/SPX900L$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/11/2020	09/13/2022	1	1,621,000	4117.08	49,603			5,042		19,657			(12,265)		3,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/07/2023	1	11,086,780	266.34	353,668			120,966		259,326			(87,451)		45,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024	1	260,447	250.98		6,590		6,444		7,190			(155)		1,814		0001
Purchased Call/S&P 500 INDEX/SPXG136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024	1	1,740,035	5148		101,061		87,438		26,012			(13,724)		11,430		0001
Purchased Call/S&P 500 INDEX/SPX715G$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/27/2023	1	1,693,000	4858.77	86,512			46,465		15,468			(21,450)		8,773		0001
Purchased Call/S&P 500 INDEX/SPX621K$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2020	12/22/2022	1	1,800,653	3668	204,965			49,260		165,816			(50,890)		6,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023	1	3,601,992	278.65	114,543			71,118		36,954			(28,323)		20,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/26/2023	1	2,142,246	278.65	64,964			40,446		21,978			(16,152)		11,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/26/2023	1	409,536	278.65	11,552			7,202		4,202			(2,876)		2,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	1	3,800,586	265.51	143,662			71,831		10,407			(35,620)		19,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023	1	573,297	265.51	21,873			10,997		1,570			(5,431)		2,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	1	681,198	245.56		24,114		23,781		26,097			(463)		4,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024	1	365,477	245.56		13,574		13,442		14,002			(150)		2,558		0001
Purchased Call/S&P 500 INDEX/SPX721I$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,296,000	4182.61		176,904		149,240		95,684			(27,830)		8,418		0001
Purchased Call/S&P 500 INDEX/SPX905J$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1	1,404,000	5143.77	45,490			25,913		8,749			(11,294)		7,476		0001
Purchased Call/S&P 500 INDEX/SPXC00B$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/29/2021	10/27/2023	1	2,366,000	4531.69	277,295			184,991		69,785			(68,943)		13,623		0001
Purchased Call/S&P 500 INDEX/SPX621J$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2022	1	1,757,000	3527.3	199,947			39,329		202,127			(49,508)		5,518		0001
Purchased Call/S&P 500 INDEX/SPX905M$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	1	1,530,000	5081.47	65,637			40,753		12,789			(16,230)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXE138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	1	2,291,000	4615.44	114,321			50,094		31,533			(28,268)		10,726		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	1	3,216,000	5079.16	103,555			56,329		19,408			(25,606)		16,770		0001
Purchased Call/S&P 500 INDEX/SPX9050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	1,481,000	4975.48	81,603			53,132		17,262			(20,233)		8,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/23/2022	1	1,584,467	255.12	50,544			5,864		82,654			(12,567)		3,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/23/2022	1	762,208	255.12	26,083			3,030		39,761			(6,512)		1,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/09/2023	1	55,893	269.65	2,019			959		69			(505)		271		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2022	1	4,379,186	261.03	165,971			36,705		5,682			(41,152)		14,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2020	12/09/2022	1	156,613	261.03	6,144			1,364		203			(1,525)		522		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1	64,707	261.03	2,571			572		84			(639)		216		0001
Purchased Call/S&P 500 INDEX/SPXC13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2020	11/23/2022	1	1,726,000	4650.42	28,479			5,688		4,857			(7,071)		5,458		0001
Purchased Call/S&P 500 INDEX/SPXD13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2021	02/03/2023	1	1,693,923	4626	67,242			20,523		11,395			(17,022)		6,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/03/2023	1	3,680,061	266.34	117,394			39,726		85,711			(29,187)		15,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	310,628	262.67	11,861			8,486		2,355			(2,949)		1,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/01/2023	1	122,943	262.67	5,167			3,712		932			(1,294)		733		0001
Purchased Call/S&P 500 INDEX/SPX621JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2022	1	1,526,000	4299.29	47,153			9,275		18,464			(11,675)		4,792		0001
Purchased Call/S&P 500 INDEX/SPX900TSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/19/2020	10/14/2022	1	1,735,177	4525	26,344			3,826		4,310			(6,577)		4,675		0001
Purchased Call/S&P 500 INDEX/SPXF13IWSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/31/2024	1	2,708,971	4446		354,649		284,014		119,382			(71,710)		17,074		0001
Purchased Call/S&P 500 INDEX/SPX621NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/07/2023	1	1,579,000	4498.91	65,371			22,359		21,404			(16,164)		6,534		0001
Purchased Call/S&P 500 INDEX/SPX7214SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	1,587,000	4955.77	94,268			61,507		19,288			(23,373)		9,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	1	2,575,217	263.08	97,343			36,655		5,583			(24,169)		11,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2021	03/31/2023	1	1,348,619	263.08	52,544			19,840		2,924			(13,118)		5,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	03/31/2023	1	63,313	263.08	2,467			938		137			(618)		274		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1613SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	03/31/2023	1	304,765	263.08	11,909			4,534		661			(2,990)		1,320		0001
Purchased Call/S&P 500 INDEX/SPXC132SL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/17/2022	1	1,640,234	4191	39,009			2,522		5,649			(9,685)		2,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/27/2022	1	4,709,946	262.37	178,507			43,891		5,376			(44,079)		16,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/27/2022	1	477,697	262.37	18,862			4,651		545			(4,690)		1,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/31/2022	1	384,243	257.85	12,800			1,074		16,174			(3,178)		792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	08/31/2022	1	922,651	257.85	33,671			2,829		38,838			(8,371)		1,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	08/31/2022	1	1,020,375	257.85	33,913			2,865		42,951			(8,443)		2,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/04/2020	08/31/2022	1	66,343	257.85	2,022			171		2,793			(504)		137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	08/31/2022	1	625,238	257.85	18,016			1,526		26,318			(4,517)		1,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/23/2022	1	5,634,225	262.37	212,974			51,478		6,321			(52,878)		19,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/23/2022	1	903,948	262.01	34,846			8,423		1,100			(8,652)		3,139		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	191,136	258.89		7,641		6,058		2,394			(1,606)		1,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024	1	118,660	258.89	4,996			3,966		1,486			(1,034)		745		0001
Purchased Call/S&P 500 INDEX/SPXG13BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/04/2024	1	1,529,253	5896		28,264		25,172		7,337			(3,123)		10,157		0001
Purchased Call/S&P 500 INDEX/SPX715JS2	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2021	09/14/2023	1	1,635,244	5454	34,076			20,709		2,510			(8,472)		8,987		0001
Purchased Call/S&P 500 INDEX/SPX905ZS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/18/2022	03/18/2024	1	2,917,000	4427.42		395,254		340,342		141,432			(56,233)		19,116		0001
Purchased Call/S&P 500 INDEX/SPX721FS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024	1	1,761,000	5392.08		64,453		51,792		14,123			(12,855)		11,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	1	1,116,313	267.72	42,085			22,786		2,672			(10,463)		5,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/22/2022	1	1,382,488	260.99	51,064			10,142		1,468			(12,696)		4,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/22/2022	1	139,609	260.99	5,108			1,019		148			(1,272)		440		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2021	03/29/2023	1	5,912,892	262.74	223,507			83,201		13,346			(55,418)		25,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	03/29/2023	1	1,474,920	262.74	55,070			20,528		3,329			(13,673)		6,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/29/2023	1	247,761	262.74	9,090			3,393		559			(2,260)		1,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2021	03/29/2023	1	284,626	262.74	11,808			5,008		642			(3,324)		1,229		0001
Purchased Call/S&P 500 INDEX/SPXB17FS0	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/02/2023	1	2,113,872	3869	203,346			68,531		151,118			(50,557)		8,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/23/2022	1	105,074	262.01	4,355			1,062		128			(1,090)		365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	1	4,583,366	260.54	173,251			56,874		12,263			(43,016)		18,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1	1,458,917	260.54	51,852			17,045		3,903			(12,892)		5,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	1	221,279	260.54	8,400			2,765		592			(2,097)		895		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	02/24/2023	1	123,506	260.54	4,641			1,530		330			(1,160)		500		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2023	1	5,773,959	267.32	218,256			116,483		13,914			(54,041)		29,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	02/03/2023	1	2,983,552	263	113,077			33,706		4,290			(28,037)		11,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023	1	890,456	267.82	34,778			20,203		2,451			(8,682)		4,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A5F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	1	3,044,069	265	113,848			82,102		18,632			(28,228)		18,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A5F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1	1,555,208	265	55,987			40,543		9,519			(13,901)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXB00XSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2023	1	2,644,000	5227.29	94,920			56,587		15,235			(23,535)		14,432		0001
Purchased Call/S&P 500 INDEX/SPXE13JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/29/2023	1	1,619,548	4263	162,793			81,285		65,004			(40,419)		8,087		0001
Purchased Call/S&P 500 INDEX/SPX721B8K	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024	1	1,722,000	5712.24		48,733		37,420		6,396			(11,349)		10,665		0001
Purchased Call/S&P 500 INDEX/SPX621RS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/06/2023	1	1,591,000	4971.81	44,389			20,731		8,977			(10,976)		7,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	1	718,317	267.72	27,770			15,056		1,719			(6,933)		3,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	1	5,853,202	266.95	221,251			99,381		10,001			(54,858)		27,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/24/2023	1	2,783,554	266.95	106,149			47,745		4,756			(26,355)		13,194		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/27/2022	1	2,074,061	259.43	78,607			2,807		19			(19,490)		2,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/27/2022	1	1,441,730	259.43	55,462			1,984		13			(13,770)		1,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/27/2022	1	74,018	259.43	2,953			106		1			(736)		101		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	07/27/2022	1	54,047	259.43	2,194			80		1			(555)		74		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	1,932,082	264.46		71,680		55,520		14,130			(16,443)		11,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2024	1	216,297	264.46		7,418		5,762		1,582			(1,662)		1,341		0001
Purchased Call/S&P 500 INDEX/SPX9055$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2020	12/06/2022	1	1,384,086	4222	58,669			12,839		26,090			(14,627)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXF13G$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1	1,521,000	5270.77	68,445			48,607		11,769			(16,971)		9,060		0001
Purchased Call/S&P 500 INDEX/SPXB17P$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023	1	1,448,000	4781.16	85,577			54,191		25,142			(21,218)		8,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	1	3,372,952	266.08	126,486			87,567		16,940			(31,362)		19,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1	262,461	266.08	9,805			6,816		1,318			(2,434)		1,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/27/2022	1	222,377	262.37	9,077			2,251		254			(2,260)		781		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/27/2022	1	310,284	262.37	13,163			3,272		354			(3,300)		1,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	1	3,270,583	257.61		119,049		103,023		51,057			(16,145)		21,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	479,108	257.61		17,836		15,499		7,479			(2,398)		3,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	1,403,498	252.66		50,526		48,363		34,165			(2,426)		9,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	119,928	252.66		4,191		4,023		2,919			(174)		827		0001
Purchased Call/S&P 500 INDEX/SPX905Z$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	2,365,000	4415.81		324,242		279,257		117,074			(46,067)		15,511		0001
Purchased Call/S&P 500 INDEX/SPXC132$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/12/2022	1	1,694,554	4323	30,421			1,770		1,819			(7,605)		2,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/16/2024	1	57,549	272.37		1,798		1,484		1,205			(316)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/16/2024	1	251,314	272.37		8,184		6,782		5,262			(1,428)		1,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	02/16/2024	1	62,688	272.37		2,806		2,361		1,313			(447)		401		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	01/27/2023	1	57,600	263.11	2,156			626		76			(538)		219		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	01/27/2023	1	99,582	263.11	3,720			1,084		131			(931)		379		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	1	1,349,406	245.67		47,904		47,378		51,668			(590)		9,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$V	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2023	1	295,083	266.08	10,303			7,202		1,482			(2,576)		1,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	09/02/2022	1	334,155	261.69	12,664			1,096		36			(3,140)		700		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	09/02/2022	1	96,412	261.69	3,397			296		10			(843)		202		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/02/2022	1	258,887	261.69	8,290			722		28			(2,061)		542		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/09/2023	1	3,728,572	262.69	141,313			37,321		4,440			(34,990)		13,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2022	1	3,844,238	256.48	145,697			23,816		8,876			(36,125)		11,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	1	540,116	256.48	19,858			3,260		1,247			(4,931)		1,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/25/2022	1	1,208,427	261.08	45,679			9,275		1,308			(11,357)		3,847		0001
Purchased Call/S&P 500 INDEX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	1,829,125	4113		202,657		191,756		161,550			(11,676)		12,547		0001
Purchased Call/S&P 500 INDEX/SPXG13PSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/07/2024	1	1,661,600	3863		186,652		184,049		211,207			(3,619)		11,571		0001
Purchased Call/S&P 500 INDEX/SPX71538F	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/17/2022	1	2,170,360	4232	66,966			10,230		23,692			(17,048)		5,930		0001
Purchased Call/S&P 500 INDEX/SPX9005$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/22/2020	07/22/2022	1	2,710,000	3215.41	326,013			9,404		475,292			(80,833)		3,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	1	2,040,792	266.46	76,938			37,938		4,611			(19,129)		10,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023	1	389,245	266.46	14,389			7,105		880			(3,592)		1,927		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2021	08/23/2023	1	1,562,922	267.47	59,078			33,921		4,359			(14,648)		8,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/23/2023	1	1,381,467	267.47	51,701			29,726		3,853			(12,837)		7,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/23/2023	1	55,829	267.47	1,993			1,152		156			(496)		299		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	08/23/2023	1	53,638	267.47	2,304			1,349		150			(580)		287		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2023	1	2,419,282	267.82	91,449			53,261		6,755			(22,612)		13,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	1	1,224,327	261.36	45,178			38,113		13,761			(7,107)		7,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2024	1	919,658	261.36	32,759			27,675		10,336			(5,116)		5,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	1	275,046	248.68	9,792			9,563		8,763			(268)		1,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2023	1	1,822,958	279.01	57,605			40,276		20,343			(14,283)		10,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/22/2023	1	2,796,592	279.01	82,892			58,116		31,208			(20,581)		16,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2023	1	1,854,791	279.01	53,049			37,347		20,698			(13,189)		10,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/22/2023	1	399,216	279.01	10,474			7,384		4,455			(2,611)		2,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/22/2023	1	62,995	279.01	1,474			1,042		703			(370)		372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/22/2023	1	50,504	279.01	1,196			851		564			(301)		298		0001
Purchased Call/S&P 500 INDEX/SPXC137ST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2020	08/25/2022	1	1,495,029	.3647	139,202			10,604		104,312			(34,800)		2,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	1	9,507,715	278.65	302,345			187,562		97,543			(74,863)		52,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/25/2023	1	312,743	278.65	8,934			5,588		3,209			(2,230)		1,740		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905M$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2023	1	1,498,000	4316.07	172,719			107,712		65,970			(42,825)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXC135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2020	08/19/2022	1	1,266,147	4399	20,110			1,363		1,075			(5,021)		2,343		0001
Purchased Call/S&P 500 INDEX/SPX7153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	09/30/2022	1	1,816,404	4020	87,697			11,566		44,685			(22,872)		4,560		0001
Purchased Call/S&P 500 INDEX/SPX7153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/11/2022	1	1,974,443	4297	52,332			7,615		13,947			(13,436)		5,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/23/2023	1	74,787	266.46	2,664			1,319		169			(667)		370		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2023	1	2,045,080	266.16	77,304			39,289		5,181			(19,167)		10,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2021	07/06/2023	1	773,323	266.16	29,868			15,201		1,959			(7,416)		3,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/06/2023	1	630,144	266.16	23,581			12,051		1,596			(5,863)		3,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/06/2023	1	253,696	266.16	10,085			5,161		643			(2,511)		1,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	02/01/2023	1	8,056,476	263.05	305,340			90,176		11,167			(75,708)		30,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2021	02/01/2023	1	2,437,608	263.05	92,574			27,378		3,379			(22,985)		9,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	92,883	245.67		3,497		3,478		3,556			(34)		653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2024	1	239,457	245.67		8,977		8,952		9,169			(37)		1,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024	1	152,694	245.67		5,644		5,636		5,847			(16)		1,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/15/2023	1	5,072,975	264.68	192,266			60,479		5,647			(47,476)		20,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/15/2023	1	1,214,815	264.68	44,108			13,894		1,352			(10,951)		4,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/15/2023	1	172,291	264.68	6,184			1,951		192			(1,537)		684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/15/2023	1	256,507	264.68	8,974			2,846		286			(2,237)		1,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/17/2023	1	177,596	271.7	5,595			2,483		2,813			(1,401)		833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	05/17/2023	1	59,527	271.7	2,149			974		943			(549)		279		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7153SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/28/2022	1	2,332,295	3921	144,715			23,985		105,555			(36,279)		6,686		0001
Purchased Call/S&P 500 INDEX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,592,000	4587.14		217,149		189,707		57,630			(27,664)		10,516		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2023	1	1,988,083	266.13	74,553			51,409		9,953			(18,485)		11,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2023	1	958,800	266.13	35,271			24,355		4,800			(8,757)		5,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/15/2023	1	157,754	266.13	5,886			4,070		790			(1,463)		926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/26/2023	1	216,782	278.65	6,201			3,882		2,224			(1,546)		1,208		0001
Purchased Call/S&P 500 INDEX/SPX9052S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2020	08/19/2022	1	1,734,082	4149	46,013			3,118		9,122			(11,487)		3,209		0001
Purchased Call/S&P 500 INDEX/SPX7153SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/21/2022	1	2,584,480	4219	83,642			13,176		32,743			(21,174)		7,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/26/2023	1	50,588	278.65	1,374			863		519			(345)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/26/2023	1	149,770	278.65	4,112			2,585		1,537			(1,032)		834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	09/26/2023	1	64,671	278.65	1,578			994		663			(397)		360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	09/26/2023	1	56,359	278.65	1,440			913		578			(363)		314		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	1	4,841,721	261.39	183,017			63,614		12,285			(45,440)		20,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	1	807,439	261.39	30,643			10,666		2,049			(7,619)		3,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/10/2023	1	51,726	261.39	1,951			686		131			(490)		215		0001
Purchased Call/S&P 500 INDEX/SPX9058SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2021	03/08/2023	1	1,601,014	4318	98,861			34,043		38,763			(24,580)		6,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023	1	3,157,584	270.15	119,672			71,014		6,811			(29,551)		17,196		0001
Purchased Call/S&P 500 INDEX/SPXB178SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2022	1	1,389,000	3230.14	177,931			29,085		266,548			(44,117)		3,982		0001
Purchased Call/S&P 500 INDEX/SPX6210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2023	1	1,522,000	4588.89	58,597			21,169		16,620			(14,489)		6,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	09/26/2023	1	58,900	278.65	1,494			949		604			(379)		328		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA006SP	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2020	12/09/2022	1	1,874,000	3646.09	208,389			46,277		176,026			(51,740)		6,242		0001
Purchased Call/S&P 500 INDEX/SPX9055S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/03/2020	11/30/2022	1	2,200,892	4513	54,426			11,442		11,565			(13,550)		7,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1	1,109,798	262.69	41,950			10,951		1,311			(10,430)		4,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	01/06/2023	1	795,777	262.69	27,749			7,254		940			(6,928)		2,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	01/06/2023	1	317,154	262.69	11,252			2,946		375			(2,813)		1,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2021	01/06/2023	1	88,340	262.69	3,279			860		104			(821)		319		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	1	187,973	267.38	7,466			4,193		502			(1,864)		992		0001
Purchased Call/S&P 500 INDEX/SPXD13DSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/15/2023	1	1,610,000	4415.67	96,117			30,235		25,470			(23,734)		6,390		0001
Purchased Call/S&P 500 INDEX/SPX9056SD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/28/2020	12/28/2022	1	1,316,000	4805.91	20,135			4,978		3,158			(4,992)		4,634		0001
Purchased Call/S&P 500 INDEX/SPX721HSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,417,000	4373.69		179,676		149,565		74,366			(30,682)		9,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023	1	10,531,477	267.51	393,877			294,326		54,016			(97,660)		64,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/27/2023	1	55,064	267.51	2,089			1,563		282			(519)		336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/27/2023	1	1,498,029	267.51	58,015			43,471		7,683			(14,424)		9,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2023	1	1,494,666	267.28	56,498			30,345		3,740			(14,009)		7,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/27/2023	1	1,261,115	267.28	47,985			25,808		3,155			(11,914)		6,535		0001
Purchased Call/S&P 500 INDEX/SPX7157SR	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2021	02/14/2023	1	1,407,000	4885.88	38,270			12,002		3,475			(9,463)		5,572		0001
Purchased Call/S&P 500 INDEX/SPX6215SM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2021	06/27/2023	1	1,531,613	4757	70,952			35,329		17,504			(17,665)		7,627		0001
Purchased Call/S&P 500 INDEX/SPX7151S5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2020	08/12/2022	1	1,532,660	4165	41,040			2,384		5,532			(10,246)		2,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	12/02/2022	1	2,761,005	260.05	104,642			22,136		4,138			(25,946)		8,996		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	12/02/2022	1	1,240,054	260.05	49,163			10,443		1,858			(12,207)		4,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/20/2024	1	256,233	250.6		10,276		9,766		7,127			(523)		1,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/20/2024	1	434,205	250.6		17,309		16,473		12,077			(858)		2,985		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB171SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/12/2023	1	1,601,865	4206	145,945			57,292		58,024			(36,286)		7,090		0001
Purchased Call/S&P 500 INDEX/SPX9055$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2020	12/09/2022	1	2,212,000	4487.92	56,627			12,575		15,360			(14,060)		7,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/04/2022	1	3,974,594	261.13	150,240			26,111		3,145			(37,302)		11,722		0001
Purchased Call/S&P 500 INDEX/SPXB00XSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	1	1,518,000	5183	57,077			34,167		9,651			(14,171)		8,286		0001
Purchased Call/S&P 500 INDEX/SPX621GS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2020	09/07/2022	1	1,734,000	3395.77	223,859			20,910		223,080			(55,278)		3,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/08/2023	1	63,005	269.32	2,290			1,377		151			(573)		344		0001
Purchased Call/S&P 500 INDEX/SPX6210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2023	1	1,442,000	4630.01	67,918			29,294		18,529			(16,840)		6,698		0001
Purchased Call/S&P 500 INDEX/SPXG139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	1	2,374,000	4509.04		327,375		288,198		100,670			(40,306)		15,730		0001
Purchased Call/S&P 500 INDEX/SPXE13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2021	05/24/2023	1	2,025,000	4854.31	66,623			29,925		14,960			(16,519)		9,598		0001
Purchased Call/S&P 500 INDEX/SPXC001SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023	1	2,135,000	4950.07	110,166			68,551		24,633			(27,315)		11,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	1	7,369,438	246.87		263,089		262,005		270,680			(2,156)		51,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	1	97,270	246.87		3,463		3,449		1,730			(28)		685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2021	03/07/2023	1	2,520,751	266.34	82,342			28,241		58,962			(20,472)		10,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2021	03/07/2023	1	130,358	266.34	4,366			1,499		3,049			(1,087)		539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/07/2023	1	57,774	266.34	1,928			673		1,351			(486)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2021	03/07/2023	1	208,439	266.34	6,777			2,397		4,876			(1,738)		863		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2023	1	205,695	263.06	8,374			6,021		1,509			(2,082)		1,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2020	08/11/2022	1	734,736	258.74	28,595			1,613		91			(7,100)		1,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2020	08/11/2022	1	301,411	258.74	11,544			654		37			(2,870)		511		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2020	07/01/2022	1	122,732	255.98	4,962								(1,239)		32		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/28/2022	1	3,656,986	261.08	138,600			28,597		4,022			(34,318)		11,761		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	11/28/2022	1	190,957	261.08	8,009			2,097		210			(2,512)		614		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	11/28/2022	1	67,502	261.08	2,751			893		74			(1,069)		217		0001
Purchased Call/S&P 500 INDEX/SPXC13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/02/2020	10/04/2022	1	2,556,000	3324.98	315,410			41,159		400,896			(77,991)		6,554		0001
Purchased Call/S&P 500 INDEX/SPX905X5K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	2,155,000	4338.17		282,736		235,093		118,472			(48,547)		13,849		0001
Purchased Call/S&P 500 INDEX/SPX9054S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/18/2022	1	1,334,000	4276.75	43,755			8,449		17,894			(10,864)		4,146		0001
Purchased Call/S&P 500 INDEX/SPX6210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2023	1	1,859,000	4567.54	73,616			27,303		22,820			(18,203)		8,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/17/2021	12/19/2023	1	2,973,089	275.93	93,950			69,172		44,689			(23,231)		18,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2021	12/19/2023	1	211,980	275.93	6,261			4,616		3,186			(1,555)		1,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/21/2021	12/19/2023	1	3,496,225	275.93	106,181			78,392		52,552			(26,399)		21,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/22/2021	12/19/2023	1	1,234,257	275.93	38,782			28,672		18,552			(9,655)		7,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/27/2021	12/19/2023	1	50,625	275.93	1,670			1,243		761			(419)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/29/2021	12/19/2023	1	76,228	275.93	2,417			1,805		1,146			(608)		462		0001
Purchased Call/S&P 500 INDEX/SPXD13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/25/2021	02/23/2023	1	2,012,099	3867	231,037			75,630		139,371			(57,442)		8,124		0001
Purchased Call/S&P 500 INDEX/SPX7153SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/26/2022	1	1,699,162	4056	77,741			12,703		44,070			(19,543)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX7219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023	1	2,709,000	4596.55	333,478			243,237		78,217			(82,684)		16,353		0001
Purchased Call/S&P 500 INDEX/SPXD13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/23/2021	02/23/2023	1	2,146,000	4441.45	110,519			35,979		32,292			(27,403)		8,664		0001
Purchased Call/S&P 500 INDEX/SPX621SSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023	1	1,555,000	4762.61	68,265			34,038		17,727			(16,926)		7,764		0001
Purchased Call/S&P 500 INDEX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2022	05/09/2024	1	1,402,000	3929.77		217,731		202,498		158,554			(15,488)		9,561		0001
Purchased Call/S&P 500 INDEX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/18/2024	1	1,629,418	4372		246,863		223,094		92,674			(24,043)		10,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/26/2024	1	73,785	246.87		2,597		2,597		2,561			(4)		521		0001
Purchased Call/S&P 500 INDEX/SPX905NSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023	1	1,559,144	4355	181,753			115,338		63,911			(45,564)		8,713		0001
Purchased Call/S&P 500 INDEX/SPX621PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	04/28/2023	1	1,507,000	4981.03	39,333			16,352		6,138			(9,779)		6,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX6211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2020	11/09/2022	1	1,630,792	4170	65,814			11,875		29,650			(16,363)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXD13D8B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	1	1,413,000	3888.4	171,680			53,679		90,493			(42,509)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXB17GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/10/2023	1	1,491,674	3868	183,112			64,268		107,762			(45,905)		6,210		0001
Purchased Call/S&P 500 INDEX/SPX7159SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2021	03/27/2023	1	2,099,000	4839.8	48,907			18,096		9,447			(12,110)		9,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	1	1,454,012	257.48	54,962			6,377		1,517			(13,665)		3,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/23/2022	1	244,135	257.48	9,842			1,147		255			(2,464)		589		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/23/2022	1	271,780	257.48	10,830			1,269		284			(2,719)		656		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/15/2022	1	998,279	260.55	37,835			3,950		289			(9,381)		2,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/15/2022	1	184,678	260.55	6,819			716		53			(1,695)		424		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/15/2022	1	141,380	260.55	5,057			532		41			(1,259)		325		0001
Purchased Call/S&P 500 INDEX/SPX905VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1	3,377,000	4376.9		446,777		354,213		165,704			(93,897)		21,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	12/19/2023	1	136,831	275.93		3,461		2,624		2,057			(847)		830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	12/19/2023	1	59,802	275.93		1,363		1,075		899			(293)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	12/19/2023	1	50,244	275.93		1,105		874		755			(232)		305		0001
Purchased Call/S&P 500 INDEX/SPX7158SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/17/2021	02/17/2023	1	2,007,000	3880.22	250,474			79,477		132,458			(62,104)		8,000		0001
Purchased Call/S&P 500 INDEX/SPX9055SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2020	12/09/2022	1	1,326,000	3618.09	152,357			33,694		131,126			(37,776)		4,417		0001
Purchased Call/S&P 500 INDEX/SPX621LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2023	1	1,867,000	4585.79	53,396			14,156		11,539			(13,203)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXA052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	3,177,000	3988.08		471,785		442,582		335,849			(30,979)		21,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2021	03/03/2023	1	1,383,909	266.34	43,232			14,650		32,232			(10,793)		5,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2021	03/03/2023	1	99,045	266.34	3,466			1,183		2,307			(869)		407		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	03/03/2023	1	74,326	266.34	2,615			894		1,731			(656)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2021	03/03/2023	1	125,955	266.34	4,436			1,518		2,934			(1,118)		517		0001
Purchased Call/S&P 500 INDEX/SPX715I$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023	1	1,561,000	4947.61	80,235			46,290		12,530			(19,894)		8,382		0001
Purchased Call/S&P 500 INDEX/SPXD0DRS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/09/2022	05/07/2024	1	1,693,581	5325		37,452		34,825		22,378			(2,671)		11,533		0001
Purchased Call/S&P 500 INDEX/SPXB17PS$	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023	1	2,027,000	4925.87	94,661			59,943		25,873			(23,471)		11,402		0001
Purchased Call/S&P 500 INDEX/SPX7152$I	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2020	09/29/2022	1	1,912,037	4292	43,016			5,325		11,795			(10,680)		4,774		0001
Purchased Call/S&P 500 INDEX/SPXC138$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	09/01/2022	1	1,775,534	4394	51,460			4,389		2,514			(12,777)		3,688		0001
Purchased Call/S&P 500 INDEX/SPXA00E$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/08/2021	01/06/2023	1	1,476,000	4436.63	58,892			15,374		15,623			(14,642)		5,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/26/2022	1	4,044,383	259.41	153,282			11,840		901			(38,058)		7,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2020	08/26/2022	1	500,267	259.41	20,403			1,578		111			(5,073)		988		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/26/2022	1	62,007	259.41	2,450			190		14			(612)		123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	11/22/2023	1	58,160	279.01	1,580			1,136		649			(402)		344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	11/22/2023	1	135,842	279.01	3,467			2,499		1,516			(886)		803		0001
Purchased Call/S&P 500 INDEX/SPX621E$E	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2020	07/13/2022	1	1,747,053	3121	219,113			3,617		367,999			(54,402)		1,649		0001
Purchased Call/S&P 500 INDEX/SPX9055$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/10/2020	12/08/2022	1	2,265,926	4695	39,290			8,683		6,654			(9,769)		7,525		0001
Purchased Call/S&P 500 INDEX/SPXF13V$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024	1	3,772,000	4399.5		485,834		385,731		182,952			(101,547)		23,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023	1	6,829,473	279.84	217,860			116,711		53,429			(54,017)		35,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/26/2023	1	2,898,451	279.84	90,629			48,618		22,676			(22,502)		15,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	1	5,524,659	257.1	209,385			24,260		6,461			(51,987)		13,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	1	129,797	257.1	5,008			581		152			(1,245)		313		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/23/2022	1	386,997	257.1	15,609			1,814		453			(3,897)		934		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/23/2022	1	450,791	257.1	18,516			2,154		527			(4,629)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXF13GSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1	1,447,000	5466.24	47,172			33,500		8,029			(11,696)		8,619		0001
Purchased Call/S&P 500 INDEX/SPX715HS6	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2023	1	1,507,000	5015.84	55,759			30,407		8,648			(13,825)		7,868		0001
Purchased Call/Merrill Lynch RPM Index/MLR16192	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	1	1,487,674	264.81	55,937			36,497		7,625			(13,869)		8,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/11/2024	1	97,255	265.39		3,602		2,785		648			(831)		602		0001
Purchased Call/S&P 500 INDEX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,895,000	4399.72	257,152			206,361		89,650			(51,572)		11,964		0001
Purchased Call/S&P 500 INDEX/SPXF13XS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	1	2,012,000	4475.78	253,311			203,485		85,980			(50,593)		12,736		0001
Purchased Call/S&P 500 INDEX/SPXD13DSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2021	02/14/2023	1	2,497,000	3936.01	286,905			89,979		145,943			(70,942)		9,889		0001
Purchased Call/S&P 500 INDEX/SPX905MSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/27/2023	1	1,920,735	4446	184,438			114,925		63,911			(45,793)		10,711		0001
Purchased Call/S&P 500 INDEX/SPXG132S8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2024	1	2,059,993	4319	250,187			208,890		120,354			(41,526)		13,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR16155E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1	2,966,406	269.11	112,130			52,522		3,885			(27,802)		14,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/22/2022	1	3,478,415	258.81	131,484			3,814		18			(32,690)		4,270		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2020	07/22/2022	1	650,472	258.81	25,359			737		3			(6,331)		798		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2020	07/22/2022	1	108,504	258.81	4,293			125		1			(1,073)		133		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/22/2022	1	55,776	258.81	2,291			67					(575)		68		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	1	3,340,253	265.76	126,262			52,204		5,723			(31,306)		15,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/28/2023	1	150,962	265.76	5,777			2,398		259			(1,434)		687		0001
Purchased Call/S&P 500 INDEX/SPXE13IWSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023	1	3,571,000	5249.76	122,842			72,895		19,846			(30,334)		19,447		0001
Purchased Call/S&P 500 INDEX/SPX7215S9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2023	1	1,403,000	5223.95	58,645			38,828		9,965			(14,541)		8,070		0001
Purchased Call/S&P 500 INDEX/SPX905GS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2020	12/15/2022	1	1,347,105	3650	160,561			37,035		126,950			(39,920)		4,570		0001
Purchased Call/S&P 500 INDEX/SPXE13GSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/14/2023	1	1,613,907	4921	47,242			22,645		11,883			(11,746)		7,891		0001
Purchased Call/S&P 500 INDEX/SPX905PS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023	1	1,529,456	5089	81,803			54,006		14,188			(20,479)		8,742		0001
Purchased Call/S&P 500 INDEX/SPX715ESN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2021	06/02/2023	1	2,608,000	4872.16	80,848			37,314		16,921			(20,046)		12,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023	1	9,489,766	265.83	359,662			147,224		15,314			(88,933)		42,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	1	894,540	252.31		32,025		29,683		21,624			(2,460)		6,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2021	02/01/2023	1	573,199	263.05	21,594			6,395		795			(5,369)		2,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/01/2023	1	63,143	263.05	2,415			719		88			(602)		243		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/01/2023	1	53,368	263.05	2,179			656		74			(549)		205		0001
Purchased Call/S&P 500 INDEX/SPX715FSF	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/25/2021	06/27/2023	1	2,659,000	4993.44	73,388			36,392		12,884			(18,147)		13,240		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2022	1	1,576,354	260.39	59,744			8,617		1,044			(14,813)		4,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1	1,408,345	260.39	51,706			7,488		933			(12,838)		3,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/14/2022	1	121,506	260.39	4,260			619		80			(1,064)		327		0001
Purchased Call/S&P 500 INDEX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,646,000	4369.3		209,371		174,090		86,618			(35,950)		10,578		0001
Purchased Call/S&P 500 INDEX/SPX721HSA	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,693,000	4339.49		222,799		185,462		93,866			(38,046)		10,916		0001
Purchased Call/S&P 500 INDEX/SPX7153$W	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2020	11/11/2022	1	1,620,256	4041	88,491			16,278		50,020			(22,092)		4,909		0001
Purchased Call/S&P 500 INDEX/SPX6210SM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2021	05/17/2023	1	1,865,000	4854.81	58,934			25,905		13,003			(14,612)		8,745		0001
Purchased Call/S&P 500 INDEX/SPX905XSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024	1	1,800,406	5097		82,166		68,603		29,077			(13,638)		11,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/29/2022	1	737,878	260.55	27,867			1,076		5			(6,919)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXC00B$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/20/2021	10/17/2023	1	1,479,525	5507	34,908			22,775		6,169			(8,691)		8,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/30/2022	1	3,836,180	263.84	145,391			36,498		3,260			(36,049)		13,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611S5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/30/2022	1	1,021,306	263.84	40,219			10,124		868			(10,041)		3,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	01/10/2023	1	11,641,524	262.69	441,214			116,970		14,171			(109,098)		42,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2021	01/10/2023	1	96,131	262.69	3,689			990		117			(926)		350		0001
Purchased Call/S&P 500 INDEX/SPX7158SV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2021	02/22/2023	1	1,660,339	4157	129,787			42,541		58,157			(32,537)		6,690		0001
Purchased Call/S&P 500 INDEX/SPX900U$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/22/2020	10/21/2022	1	2,362,250	3414	281,278			43,453		324,018			(69,837)		6,572		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614SB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	04/28/2023	1	83,446	265.76	3,043			1,270		143			(762)		380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	1	2,074,661	258.13		74,688		67,414		32,832			(7,356)		13,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	127,945	258.13		4,848		4,381		2,025			(471)		860		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	156,804	258.13		5,589		5,072		2,481			(537)		1,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	1	1,514,385	260.28		55,881		45,058		17,432			(10,870)		9,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/08/2024	1	261,631	260.28		10,152		8,197		3,012			(1,964)		1,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/08/2024	1	428,554	260.28		14,127		11,454		4,933			(2,717)		2,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/02/2022	1	54,259	260.05	2,147			459		81			(537)		177		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	1	3,784,418	245.4		133,968		131,392		146,301			(2,753)		26,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024	1	117,051	245.4		4,140		4,089		4,525			(74)		819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024	1	149,856	245.4		5,618		5,564		5,793			(62)		1,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/03/2024	1	1,815,943	257.67		65,737		57,892		28,772			(8,071)		12,051		0001
Purchased Call/S&P 500 INDEX/SPXE13C$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023	1	1,508,000	4815.96	49,161			22,622		12,989			(12,189)		7,234		0001
Purchased Call/S&P 500 INDEX/SPX9051$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2020	07/21/2022	1	1,602,911	3777		58,756		1,623		47,322			(14,608)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXB00O$O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/27/2023	1	3,189,000	5088.97	109,064			58,577		19,845			(27,042)		16,524		0001
Purchased Call/S&P 500 INDEX/SPX621KSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2020	12/22/2022	1	1,632,093	4659	28,277			6,796		6,308			(7,021)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXA00J$0	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/28/2021	01/26/2023	1	1,563,644	3802	185,583			53,573		115,044			(46,141)		5,930		0001
Purchased Call/S&P 500 INDEX/SPX715I$Y	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023	1	2,280,701	5531	46,469			27,817		2,395			(11,538)		12,449		0001
Purchased Call/S&P 500 INDEX/SPX621GS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2020	09/07/2022	1	2,817,000	4047.58	127,047			11,867		39,455			(31,372)		6,124		0001
Purchased Call/S&P 500 INDEX/SPX621LS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2023	1	1,458,000	3802.5	162,713			43,137		103,826			(40,234)		5,315		0001
Purchased Call/S&P 500 INDEX/SPXE13GSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/15/2023	1	1,878,168	4668	89,381			42,908		27,571			(22,192)		9,196		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/19/2023	1	210,095	264.81	8,227			5,376		1,077			(2,043)		1,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/19/2023	1	315,897	264.81	12,072			7,920		1,619			(3,002)		1,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	1	2,437,775	266.47	92,148			56,580		9,326			(22,848)		13,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2023	1	828,042	266.47	31,789			19,546		3,168			(7,893)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXG13LSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/24/2024	1	1,863,000	4096.28	273,302			261,962		167,323			(12,764)		12,844		0001
Purchased Call/S&P 500 INDEX/SPXF13HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/01/2021	12/01/2023	1	2,651,000	4463.85	327,399			232,957		97,956			(81,177)		15,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/15/2021	04/14/2023	1	1,529,666	269.66	51,054			20,210		27,759			(12,676)		6,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2024	1	2,357,875	258.16	86,298			74,342		35,165			(12,244)		15,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2024	1	329,273	258.16	11,326			9,784		4,911			(1,554)		2,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024	1	2,144,270	250.6	77,408			73,373		59,401			(4,330)		14,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2024	1	230,976	250.6	9,272			8,813		6,399			(471)		1,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2024	1	95,641	250.6	3,817			3,633		2,649			(189)		658		0001
Purchased Call/S&P 500 INDEX/SPXG13CSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/18/2022	04/18/2024	1	1,335,000	5085.14	80,901			72,911		23,030			(8,079)		8,962		0001
Purchased Call/S&P 500 INDEX/SPXC000S2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023	1	1,580,000	4943.84	76,788			47,043		18,226			(19,039)		8,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/24/2024	1	97,008	246.87	3,509			3,509		1,725					684		0001
Purchased Call/S&P 500 INDEX/SPX721PSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024	1	2,002,000	4124.54	300,700			277,189		171,897			(23,859)		13,592		0001
Purchased Call/S&P 500 INDEX/SPX9050SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	1,542,000	5198	65,227			43,007		11,778			(16,128)		8,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2020	07/06/2022	1	2,487,056	257.24	94,259			647					(23,371)		1,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2020	07/06/2022	1	1,617,674	257.24	61,817			425					(15,348)		1,037		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2020	07/06/2022	1	130,845	257.24	5,132			35					(1,276)		84		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/06/2022	1	50,712	257.24	1,965			14					(490)		33		0001
Purchased Call/S&P 500 INDEX/SPX621R$Y	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2021	06/16/2023	1	1,490,000	4863.17	50,511			24,284		12,287			(12,524)		7,306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	1	1,665,171	261.13	62,174			10,820		1,317			(15,458)		4,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/04/2022	1	142,005	261.13	5,096			895		112			(1,279)		419		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	1	2,661,381	268.7	100,600			54,998		5,632			(24,943)		13,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/03/2023	1	819,360	268.7	30,250			16,560		1,734			(7,511)		4,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2022	1	3,031,127	262.05	114,880			25,248		3,059			(28,484)		10,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2020	12/08/2022	1	362,407	262.05	12,945			2,849		366			(3,214)		1,203		0001
Purchased Call/S&P 500 INDEX/SPX905U$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	3,421,000	4612.95		431,388		329,499		100,927			(103,107)		21,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	1	1,326,327	264.68	50,135			15,533		1,435			(12,465)		5,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	1	866,300	264.68	31,290			9,708		937			(7,823)		3,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/10/2023	1	51,562	264.68	1,794			561		56			(450)		202		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	1	3,258,797	268.75	123,183			56,853		4,399			(30,543)		15,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	1	397,213	268.75	14,440			6,692		536			(3,585)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXG136$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/23/2022	03/21/2024	1	2,105,392	4442		283,770		245,517		102,452			(38,537)		13,830		0001
Purchased Call/S&P 500 INDEX/SPXB17F$N	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	1	1,565,087	3763	175,105			59,173		137,465			(43,476)		6,424		0001
Purchased Call/S&P 500 INDEX/SPX905X$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	4,404,000	4275.69		580,447		484,900		273,726			(96,080)		28,467		0001
Purchased Call/S&P 500 INDEX/SPXG13L$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/25/2022	05/24/2024	1	2,278,025	3914		332,138		316,169		268,817			(16,379)		15,706		0001
Purchased Call/S&P 500 INDEX/SPX621S$J	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023	1	2,287,000	4984.5	65,408			32,614		14,564			(16,218)		11,419		0001
Purchased Call/S&P 500 INDEX/SPXA052$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	2,152,000	3953.87		330,117		309,683		236,823			(21,677)		14,719		0001
Purchased Call/S&P 500 INDEX/SPXC13V$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/02/2020	12/02/2022	1	1,978,000	3624.98	225,096			47,617		189,683			(55,812)		6,445		0001
Purchased Call/S&P 500 INDEX/SPX621P$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2023	1	1,508,000	4873.55	49,764			20,917		8,901			(12,339)		6,915		0001
Purchased Call/S&P 500 INDEX/SPX905$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/16/2022	1	1,695,839	4298	51,694			9,867		19,209			(12,870)		5,233		0001
Purchased Call/S&P 500 INDEX/SPX905H$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	1	2,956,000	5050.81	95,774			49,597		18,167			(23,747)		15,041		0001
Purchased Call/S&P 500 INDEX/SPXA053$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	1,418,000	4106.68		207,595		199,052		126,996			(9,616)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX621X$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023	1	1,255,000	5227.11	36,144			20,356		5,743			(8,937)		6,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17JSY	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2023	1	2,908,000	4210.01	289,346			135,134		120,484			(71,546)		14,054		0001
Purchased Call/S&P 500 INDEX/SPX9006S7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2020	07/20/2022	1	1,828,794	3974	42,400			1,114		10,971			(10,556)		2,140		0001
Purchased Call/S&P 500 INDEX/SPXB00XSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/09/2021	09/08/2023	1	2,605,000	4440.71	292,021			174,810		81,855			(72,504)		14,219		0001
Purchased Call/S&P 500 INDEX/SPXC00A$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2021	10/26/2023	1	1,631,000	5386.82	51,703			34,232		8,704			(12,819)		9,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/26/2023	1	6,069,859	266.46	229,441			113,616		13,896			(56,811)		30,183		0001
Purchased Call/S&P 500 INDEX/SPX715KSV	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023	1	1,716,000	4558.77	195,624			131,133		47,458			(48,504)		9,931		0001
Purchased Call/S&P 500 INDEX/SPX7155S9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2020	12/15/2022	1	1,398,077	4788	20,421			4,710		2,366			(5,077)		4,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	1	3,123,093	265.92	116,804			85,357		17,894			(28,961)		18,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023	1	286,609	265.92	11,220			8,233		1,642			(2,786)		1,732		0001
Purchased Call/S&P 500 INDEX/SPX621GS2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2020	08/30/2022	1	2,650,000	4333.09	67,575			5,569		4,760			(16,709)		5,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/29/2022	1	4,491,377	260.49	170,223			6,574		31			(42,264)		6,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	1	917,550	260.49	34,625			1,339		6			(8,609)		1,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	1	1,408,728	267.9		52,546		39,842		7,189			(12,741)		8,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	01/04/2024	1	963,267	267.9		32,900		24,980		4,915			(7,943)		5,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023	1	4,245,880	280.19	135,019			80,937		36,189			(33,569)		23,176		0001
Purchased Call/S&P 500 INDEX/SPX621GS9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2020	09/07/2022	1	2,801,000	4302.21	74,787			6,986		8,197			(18,467)		6,089		0001
Purchased Call/S&P 500 INDEX/SPXE13I$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023	1	2,563,000	4250.31	255,275			126,585		103,240			(63,121)		12,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/10/2024	1	154,351	248.68		4,221		4,133		4,918			(93)		1,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/10/2024	1	65,632	248.68		1,898		1,861		2,091			(39)		458		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	1	3,374,339	265.47	127,550			55,015		6,647			(31,625)		15,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2021	05/11/2023	1	1,103,368	265.47	38,321			16,551		2,174			(9,515)		5,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/03/2023	1	2,917,927	258.99	110,298			37,273		10,655			(27,385)		11,977		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	516,791	258.99	20,513			6,941		1,887			(5,100)		2,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/11/2023	1	460,877	265.47	16,649			7,221		908			(4,139)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXD137S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2021	01/20/2023	1	1,279,000	3822.19	145,039			40,443		89,882			(35,962)		4,781		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/11/2023	1	66,280	265.47	2,542			1,107		131			(636)		308		0001
Purchased Call/S&P 500 INDEX/SPX621RS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2021	05/31/2023	1	1,928,966	4668	88,512			40,664		24,250			(21,976)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXF13HS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/30/2023	1	1,438,104	4584	167,737			119,285		42,684			(41,647)		8,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/26/2023	1	1,471,215	279.84	47,421			25,474		11,510			(11,790)		7,614		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/05/2023	1	136,915	270.15	4,931			2,932		288			(1,228)		745		0001
Purchased Call/S&P 500 INDEX/SPX621ES7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2020	07/26/2022	1	1,436,000	3939.47	37,049			1,272		15,224			(9,161)		1,916		0001
Purchased Call/S&P 500 INDEX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2022	02/02/2024	1	1,811,660	5607		43,900		35,278		4,194			(8,659)		11,438		0001
Purchased Call/S&P 500 INDEX/SPXB00IWSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/03/2021	09/06/2023	1	1,554,000	4513.66	162,393			96,365		41,145			(40,100)		8,463		0001
Purchased Call/S&P 500 INDEX/SPX6210S5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2021	03/23/2023	1	3,269,000	4497.1	137,298			49,978		49,188			(34,042)		13,953		0001
Purchased Call/S&P 500 INDEX/SPXC000S3	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/20/2021	09/20/2023	1	2,113,000	5050.61	85,577			52,427		19,421			(21,218)		11,692		0001
Purchased Call/S&P 500 INDEX/SPX621NSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2021	03/16/2023	1	1,754,000	3944.88	195,220			69,185		108,551			(48,404)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXA00F5W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/14/2021	01/06/2023	1	1,348,409	4199	82,624			21,780		33,586			(20,713)		4,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2023	1	4,456,339	266.82	168,004			95,704		13,475			(41,713)		23,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	1	308,185	266.82	11,654			6,648		932			(2,898)		1,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	1	1,183,382	255.73		42,602		38,803		22,482			(3,846)		7,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024	1	410,887	255.73		14,589		13,306		7,806			(1,299)		2,773		0001
Purchased Call/S&P 500 INDEX/SPXC130SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/10/2022	1	2,223,179	3525	259,584			47,132		254,143			(64,451)		6,710		0001
Purchased Call/S&P 500 INDEX/SPXA00B5O	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/23/2020	12/16/2022	1	1,583,503	3695	172,402			40,339		135,904			(43,160)		5,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/23/2022	1	626,346	255.12	22,268			2,591		32,674			(5,567)		1,511		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/23/2022	1	62,437	255.12	2,095			245		3,257			(526)		151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2020	09/23/2022	1	253,866	255.12	8,767			1,029		13,243			(2,210)		613		0001
Purchased Call/S&P 500 INDEX/SPX7152$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2020	09/21/2022	1	1,500,095	4061	39,717			4,505		28,212			(9,888)		3,577		0001
Purchased Call/S&P 500 INDEX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	2,296,000	3845.01		350,599		331,739		293,523			(20,199)		15,750		0001
Purchased Call/S&P 500 INDEX/SPX7155$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2020	12/22/2022	1	1,554,785	4798	21,126			5,077		2,829			(5,245)		5,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	09/23/2022	1	58,200	255.12	2,108			249		3,036			(534)		140		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/07/2024	1	326,933	261.36		11,170		9,450		3,674			(1,732)		2,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/07/2024	1	51,694	261.36		1,565		1,335		581			(232)		336		0001
Purchased Call/S&P 500 INDEX/SPX900L$Q	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2020	09/09/2022	1	1,468,551	3819	84,923			8,222		63,567			(21,201)		3,238		0001
Purchased Call/S&P 500 INDEX/SPX905M$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	1	4,632,000	5045.13	182,501			113,812		44,098			(45,250)		25,858		0001
Purchased Call/S&P 500 INDEX/SPX9054$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/11/2022	1	1,610,095	4551	30,689			5,685		6,097			(7,694)		4,878		0001
Purchased Call/S&P 500 INDEX/SPX9055$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2020	12/01/2022	1	1,709,440	4714	29,561			6,247		4,111			(7,350)		5,552		0001
Purchased Call/S&P 500 INDEX/SPXB17E$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2021	01/31/2023	1	1,812,000	4390.97	80,815			23,756		28,139			(19,983)		6,953		0001
Purchased Call/S&P 500 INDEX/SPXC130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/03/2022	1	1,661,425	4321	48,974			8,502		15,994			(12,277)		4,881		0001
Purchased Call/S&P 500 INDEX/SPX6210$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2023	1	1,508,000	4451.88	73,892			27,405		26,448			(18,271)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/13/2024	1	1,559,611	4778		48,116		47,451		56,961			(925)		10,907		0001
Purchased Call/S&P 500 INDEX/SPXB17G$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/16/2023	1	1,525,551	4295	102,163			36,406		40,420			(25,400)		6,425		0001
Purchased Call/S&P 500 INDEX/SPX9052$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2020	08/19/2022	1	1,490,657	3970	59,325			4,021		25,315			(14,811)		2,759		0001
Purchased Call/S&P 500 INDEX/SPXC130$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2020	08/12/2022	1	1,500,000	3319.5	179,100			10,333		217,119			(44,407)		2,574		0001
Purchased Call/S&P 500 INDEX/SPX621P$X	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2021	04/28/2023	1	2,739,961	4159	287,588			119,729		115,189			(71,798)		12,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	02/03/2023	1	988,820	263	36,808			11,017		1,422			(9,139)		3,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	1	52,111	263	2,003			600		75			(498)		201		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023	1	1,877,042	265.59	70,577			46,146		8,892			(17,499)		10,729		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	1	128,822	265.59	4,729			3,105		610			(1,174)		736		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1	579,281	265.59	21,637			14,225		2,744			(5,379)		3,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023	1	2,366,726	275.93	74,552			54,781		35,338			(18,536)		14,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/15/2023	1	578,224	275.93	17,058			12,552		8,634			(4,259)		3,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/15/2023	1	1,368,439	275.93	41,460			30,550		20,432			(10,365)		8,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/15/2023	1	99,895	275.93	3,132			2,311		1,492			(784)		604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/15/2023	1	71,270	275.93	2,257			1,689		1,064			(571)		431		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	1	2,038,641	265.98	77,061			32,391		3,438			(19,107)		9,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	05/03/2023	1	2,020,456	265.98	72,620			30,566		3,407			(18,031)		9,265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/03/2023	1	55,319	265.98	2,167			918		93			(540)		254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	1	4,980,812	264.95	188,275			74,531		8,624			(46,746)		22,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1	715,145	264.95	27,451			10,882		1,238			(6,825)		3,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023	1	58,517	264.95	2,240			889		101			(559)		260		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/14/2023	1	89,656	264.95	3,452			1,395		155			(875)		398		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	09/08/2022	1	530,016	258.25	20,088			1,904		294			(4,981)		1,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/08/2022	1	147,858	258.25	5,668			540		82			(1,409)		324		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/08/2022	1	216,966	258.25	8,687			829		120			(2,163)		475		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/03/2023	1	253,208	265.98	10,767			4,720		427			(2,784)		1,161		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	1	1,438,587	264.19	54,379			21,363		2,842			(13,483)		6,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/13/2023	1	1,325,946	264.19	49,637			19,527		2,619			(12,324)		5,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/13/2023	1	77,807	264.19	3,057			1,208		154			(760)		345		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/13/2023	1	189,924	264.19	7,563			2,996		375			(1,891)		842		0001
Purchased Call/S&P 500 INDEX/SPXC137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/26/2022	1	1,468,000	4507.79	24,956			1,930		860			(6,205)		2,901		0001
Purchased Call/S&P 500 INDEX/SPX715LSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2021	11/10/2023	1	1,719,000	4562.33	206,796			141,762		48,064			(51,344)		10,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/26/2022	1	3,047,025	258.81	115,787			3,976		36			(28,630)		4,066		0001
Purchased Call/S&P 500 INDEX/SPXC13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	10/31/2022	1	1,443,000	3235.3	182,972			30,705		274,451			(45,305)		4,188		0001
Purchased Call/S&P 500 INDEX/SPXD13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2021	03/14/2023	1	2,246,000	3894.05	264,354			92,960		152,763			(65,366)		9,423		0001
Purchased Call/S&P 500 INDEX/SPX721BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024	1	1,476,000	5681.87		42,361		32,469		5,834			(9,923)		9,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	1	5,840,342	257.67		211,420		186,154		91,933			(25,994)		38,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	1	1,175,474	267.84	43,963			32,912		5,810			(10,900)		7,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2020	07/14/2022	1	805,241	257.99	30,401			544					(7,548)		789		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2023	1	2,571,413	261.41	97,199			35,382		7,000			(24,100)		10,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2021	03/23/2023	1	1,482,942	261.41	54,857			19,996		4,037			(13,620)		6,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2021	03/23/2023	1	571,861	261.41	21,810			7,983		1,557			(5,423)		2,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	03/23/2023	1	56,059	261.41	2,376			888		153			(603)		239		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/23/2023	1	176,167	261.41		3,686		2,612		480			(1,092)		752		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	03/23/2023	1	291,232	261.41		2,172		1,822		793			(355)		1,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/08/2022	1	2,756,927	257.71	104,488			1,010					(25,978)		2,041		0001
Purchased Call/S&P 500 INDEX/SPX715NSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024	1	1,570,000	4718.38		193,267		146,278		35,342			(47,125)		9,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR16158	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2021	06/01/2023	1	1,214,366	268.18	45,903			21,123		1,772			(11,381)		5,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR16158	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	06/01/2023	1	1,301,132	268.18	50,652			23,340		1,898			(12,576)		6,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR16158	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	06/01/2023	1	108,181	268.18	4,054			1,876		158			(1,008)		519		0001
Purchased Call/Merrill Lynch RPM Index/MLR16158	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/01/2023	1	253,570	268.18	10,089			4,688		370			(2,526)		1,216		0001
Purchased Call/Merrill Lynch RPM Index/MLR16158	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	06/01/2023	1	67,576	268.18	2,343			1,177		99			(632)		324		0001
Purchased Call/Merrill Lynch RPM Index/MLR16169	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/11/2023	1	5,460,691	267.21	206,414			106,326		12,330			(51,040)		27,712		0001
Purchased Call/S&P 500 INDEX/SPX9056S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2020	12/14/2022	1	1,788,688	4618	37,484			8,606		7,646			(9,332)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXG13HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	07/29/2022	1	2,025,000	4450		23,675		8,391		258			(15,199)		2,854		0001
Purchased Call/S&P 500 INDEX/SPX7158S	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2021	02/24/2023	1	1,632,512	4354	94,486			31,146		32,740			(23,621)		6,605		0001
Purchased Call/S&P 500 INDEX/SPX621N	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2021	03/10/2023	1	1,501,000	4664.18	54,937			19,122		11,927			(13,659)		6,248		0001
Purchased Call/S&P 500 INDEX/SPX905QS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,419,000	4673.96	162,759			113,146		32,755			(40,411)		8,345		0001
Purchased Call/S&P 500 INDEX/SPX161S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	1	2,506,000	100		35,585		33,121		2,222			(2,730)		12,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/21/2022	1	3,053,187	258.7	115,716			13,034		2,034			(28,691)		7,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/21/2022	1	260,570	258.7	9,831			1,109		174			(2,441)		621		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/21/2022	1	583,356	258.7	20,047			2,264		389			(4,984)		1,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/21/2022	1	71,445	258.7	2,519			286		48			(628)		170		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/21/2022	1	53,776	258.7	2,021			230		36			(507)		128		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	1	1,662,370	264.03	65,921			26,095		3,384			(16,367)		7,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2023	1	2,590,964	265.22	97,938			41,435		5,092			(24,283)		11,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/08/2022	1	497,085	258.25	20,865			1,994		275			(5,216)		1,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022	1	2,314,160	259.12	87,707			5,429		275			(21,717)		4,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024	1	3,377,095	261.88		124,615		104,930		35,917			(20,088)		21,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024	1	906,564	261.88		33,452		28,161		9,702			(5,400)		5,874		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/04/2024	1	481,372	261.88		17,205		14,503		5,152			(2,718)		3,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	4,360,977	263.31	164,845			52,596		6,672			(40,985)		17,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/17/2023	1	1,718,398	263.31	63,238			20,205		2,629			(15,788)		6,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	1	374,492	251.2		13,482		12,647		9,898			(885)		2,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2022	05/13/2024	1	275,014	251.2		10,182		9,565		7,269			(629)		1,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/13/2024	1	169,316	251.2		6,107		5,745		4,475			(370)		1,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/13/2024	1	59,130	251.2		1,954		1,840		1,563			(116)		404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	1	1,707,560	261.32		63,180		50,631		17,575			(12,740)		10,781		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024	1	117,753	261.32		4,096		3,292		1,212			(808)		743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024	1	125,151	261.32		4,334		3,488		1,288			(850)		790		0001
Purchased Call/S&P 500 INDEX/SPX9050$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/18/2021	10/17/2023	1	1,417,781	5141	59,199			38,516		11,884			(14,698)		8,078		0001
Purchased Call/S&P 500 INDEX/SPX905Z$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2024	1	1,519,000	5199.98		81,570		70,269		19,632			(11,573)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXD13K$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2021	03/09/2023	1	1,753,626	4434	88,211			30,455		29,944			(21,901)		7,286		0001
Purchased Call/S&P 500 INDEX/SPX7153$J	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	11/02/2022	1	1,912,139	4144	77,169			13,235		38,695			(19,213)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXA052$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2022	05/15/2024	1	2,891,000	3984.05		431,048		404,440		306,767			(28,227)		19,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024	1	9,793,570	251.75		351,589		339,998		268,176			(12,968)		68,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024	1	3,808,668	258.69		140,159		113,939		50,338			(26,651)		24,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	1	4,540,900	257.79		165,743		141,838		68,956			(24,067)		29,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	416,975	257.79		15,835		13,607		6,332			(2,281)		2,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024	1	255,996	257.79		9,513		8,186		3,887			(1,359)		1,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/16/2024	1	7,781,405	264.46		289,468		224,567		57,218			(66,040)		48,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2020	07/06/2022	1	119,184	257.24	4,675			32					(1,172)		76		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	07/06/2022	1	85,162	257.24	3,105			25					(904)		55		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/26/2022	1	5,638,261	255.12	180,424			21,591		294,122			(44,674)		13,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024	1	439,491	252.31		15,921		14,777		10,624			(1,203)		2,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/28/2023	1	6,927,632	267.82	261,864			152,364		19,234			(64,839)		37,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/10/2023	1	7,663,558	267.21	289,683			149,025		16,994			(71,727)		38,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2022	1	5,450,414	260.72	206,571			29,226		3,087			(51,218)		14,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/12/2022	1	826,501	260.72	31,257			4,428		468			(7,761)		2,206		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024	1	95,280	252.31		3,319		3,085		2,303			(238)		647		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/03/2024	1	271,660	252.31		9,077		8,448		6,567			(639)		1,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	294,581	265.92	10,978			8,067		1,688			(2,729)		1,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	1	149,149	265.92	5,452			4,012		855			(1,361)		901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/15/2023	1	56,766	265.92	2,363			1,761		325			(597)		343		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	1	424,017	257.67		15,349		13,513		6,674			(1,890)		2,810		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/01/2024	1	233,081	257.67		8,340		7,352		3,669			(997)		1,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/01/2024	1	400,275	257.67		13,810		12,191		6,300			(1,634)		2,652		0001
Purchased Call/S&P 500 INDEX/SPX161S$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	1	4,497,000	100		43,621		40,600		785			(3,346)		21,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061W8K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2020	07/14/2022	1	143,827	257.99	6,171			113					(1,562)		141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2024	1	2,355,331	261.88		86,912		73,201		25,261			(13,991)		15,287		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A8X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/28/2023	1	258,447	267.84	9,842			7,378		1,277			(2,444)		1,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A8X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/28/2023	1	456,857	267.84	17,501			13,174		2,258			(4,351)		2,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A8X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2022	12/28/2023	1	109,678	267.84		3,730		2,824		542			(909)		671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A8X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	12/28/2023	1	102,085	267.84		1,894		1,545		505			(355)		624		0001
Purchased Call/S&P 500 INDEX/SPXB17V8V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	09/30/2022	1	1,062,500	4000		44,783		27,168		74,710			(18,029)		2,667		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1	2,174,144	267.21	81,965			42,002		4,823			(20,379)		10,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/07/2023	1	1,450,181	267.21	55,357			28,406		3,217			(13,820)		7,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/07/2023	1	105,535	267.21	3,918			2,024		234			(982)		533		0001
Purchased Call/S&P 500 INDEX/SPXA052SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024	1	1,742,889	3980		272,585		256,484		187,680			(16,430)		11,947		0001
Purchased Call/S&P 500 INDEX/SPX9051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2020	07/22/2022	1	2,018,948	4396	17,273			500		188			(4,289)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXB003SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2021	04/14/2023	1	1,597,617	4747	57,611			23,029		12,565			(14,443)		7,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2024	1	4,105,534	251.2		147,799		138,676		108,585			(9,679)		28,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/03/2024	1	80,310	252.31		2,537		2,398		1,941			(149)		545		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2020	10/12/2022	1	50,846	260.72	1,888			268		29			(469)		136		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	10/12/2022	1	96,727	260.72		1,013		516		55			(496)		258		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/30/2023	1	7,903,681	261.46	299,550			87,763		14,744			(74,170)		30,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2021	01/30/2023	1	83,450	261.46	3,508			1,178		156			(998)		319		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	1	2,138,714	261.46	80,843			23,449		3,934			(20,100)		8,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	01/27/2023	1	166,989	261.46	6,834			1,985		307			(1,706)		635		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1616SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/31/2023	1	7,069,459	267.72	267,226			145,191		16,768			(66,167)		36,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/29/2022	1	8,721,549	261.08	330,547			68,561		9,772			(81,734)		28,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/29/2022	1	1,170,422	261.08	41,692			8,671		1,311			(10,366)		3,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/29/2022	1	168,504	261.08	6,009			1,251		189			(1,496)		544		0001
Purchased Call/S&P 500 INDEX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/11/2024	1	2,045,427	4447		266,110		237,598		101,295			(28,798)		13,658		0001
Purchased Call/S&P 500 INDEX/SPX905MSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	1	3,691,000	4923.26	179,752			112,098		45,331			(44,569)		20,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023	1	4,669,468	275.93	147,555			108,586		70,188			(36,536)		28,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024	1	725,558	261.2		26,846		21,388		7,555			(5,479)		4,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/01/2024	1	269,566	261.2		10,011		8,020		2,807			(2,021)		1,701		0001
Purchased Call/S&P 500 INDEX/SPX900GS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2020	07/21/2022	1	1,334,867	3470	96,101			2,655		136,969			(23,893)		1,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023	1	2,610,802	280.19	83,285			50,108		22,514			(20,594)		14,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/12/2023	1	1,759,974	280.19	59,045			35,622		15,177			(14,680)		9,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/12/2023	1	1,355,100	280.19	46,091			27,845		11,686			(11,475)		7,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024	1	2,243,095	258.69		82,546		67,125		29,695			(15,675)		14,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/13/2024	1	394,903	258.69		14,075		11,477		5,228			(2,610)		2,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	1	2,726,546	259.87	103,063			14,947		2,109			(25,624)		7,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2024	1	1,997,095	258.15		73,094		62,365		29,482			(10,799)		13,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024	1	1,045,004	258.15		38,173		32,615		15,427			(5,595)		6,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/14/2024	1	57,000	258.15		1,994		1,722		841			(273)		372		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2021	01/27/2023	1	1,424,000	3696.01	179,139			51,675		133,363			(44,417)		5,413		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	1	5,564,006	264.83	210,876			60,250		4,897			(52,286)		21,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/25/2023	1	851,267	264.83	32,080			9,178		749			(7,965)		3,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/25/2023	1	487,920	264.83	16,766			4,803		429			(4,168)		1,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2021	01/25/2023	1	188,864	264.83	6,418			1,852		166			(1,607)		715		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	01/25/2023	1	69,976	264.83	2,309			686		62			(595)		265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2021	01/25/2023	1	57,301	264.83	2,278			794		50			(686)		217		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023	1	3,204,936	265.83	121,147			49,492		5,148			(29,997)		14,479		0001
Purchased Call/S&P 500 INDEX/SPXA052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,641,000	4076.75		247,627		229,964		151,111			(18,580)		11,183		0001
Purchased Call/S&P 500 INDEX/SPXG13L$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	1	2,751,000	4097.95		403,297		386,654		255,661			(18,732)		19,021		0001
Purchased Call/S&P 500 INDEX/SPXF13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2023	1	1,536,116	5278	71,035			50,487		11,507			(17,661)		9,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2023	1	1,084,036	268.92	40,977			19,644		1,555			(10,160)		5,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/15/2023	1	2,213,257	268.92	77,940			37,415		3,175			(19,351)		10,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/29/2022	1	2,473,579	256.11	78,907			3,052		118,982			(19,618)		3,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/29/2022	1	1,339,975	256.11	43,845			1,698		64,455			(10,946)		1,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/24/2022	1	2,440,602	260.35	92,499			6,861		291			(22,935)		4,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/24/2022	1	906,794	260.35	34,412			2,556		108			(8,544)		1,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/24/2022	1	552,083	260.35	21,333			1,587		66			(5,304)		1,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2020	08/24/2022	1	170,725	260.35	6,112			456		20			(1,522)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	11,215,235	278.17		252,343		191,360		83,255			(62,392)		48,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	1	1,351,750	278.17		32,364		24,611		10,035			(7,800)		5,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/31/2023	1	397,483	278.17		8,988		6,854		2,951			(2,147)		1,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/26/2023	1	169,023	279.84	5,587			3,018		1,322			(1,393)		875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/26/2023	1	52,761	279.84	1,770			958		413			(443)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	07/26/2023	1	184,425	279.84	5,727			3,137		1,443			(1,452)		954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/26/2023	1	117,835	279.84	3,327			1,848		922			(853)		610		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2023	1	2,857,120	262.01	107,999			38,274		6,715			(26,778)		12,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	03/16/2023	1	821,941	262.01	31,402			11,144		1,932			(7,797)		3,462		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	5200		35,583		34,818		26,533			(785)		4,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/26/2022	1	600,360	255.12	21,368			2,564		31,318			(5,320)		1,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2020	09/26/2022	1	209,239	255.12	7,135			857		10,915			(1,779)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	09/26/2022	1	79,321	255.12	2,808			339		4,138			(701)		195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2020	09/26/2022	1	128,869	255.12	4,460			540		6,723			(1,120)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	09/26/2022	1	61,256	255.12	2,221			271		3,195			(560)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2020	09/26/2022	1	61,621	255.12	2,162			269		3,214			(559)		151		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2021	03/17/2023	1	3,140,502	268.4	100,182			35,642		61,814			(24,840)		13,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2020	08/18/2022	1	667,545	260.61	23,873			1,576		47			(5,927)		1,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/18/2022	1	455,135	260.61	16,539			1,096		32			(4,112)		834		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/21/2020	08/18/2022	1	194,697	260.61	7,090			471		14			(1,765)		357		0001
Purchased Call/S&P 500 INDEX/SPX621XS3	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023	1	1,801,000	5124.35	62,315			35,095		10,492			(15,408)		9,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611SX	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2021	01/31/2023	1	12,954,011	261.46	490,957			144,320		24,378			(121,398)		49,710		0001
Purchased Call/S&P 500 INDEX/SPX721RSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	1	3,048,000	100		28,651		26,283		238			(2,647)		14,578		0001
Purchased Call/S&P 500 INDEX/SPX150C$R	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/13/2021	08/12/2022	1	3,404,000	100	29,274			3,415					(14,557)		5,842		0001
Purchased Call/S&P 500 INDEX/SPX1610SA	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2023	1	5,175,000	100		57,960		45,186		9,413			(13,108)		22,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	1	4,952,190	279.02		111,919		85,404		34,108			(26,677)		21,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/04/2023	1	2,714,892	279.02		57,796		44,225		18,699			(13,655)		11,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/04/2023	1	2,277,629	279.02		45,386		34,825		15,687			(10,627)		9,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/04/2023	1	117,686	279.02		2,472		1,912		811			(574)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/04/2023	1	58,550	279.02		1,160		903		403			(259)		255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/04/2023	1	91,952	279.02		1,958		1,527		633			(433)		401		0001
Purchased Call/S&P 500 INDEX/SPX621SSN	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2021	06/29/2023	1	1,642,817	5235	30,467			15,213		5,330			(7,565)		8,203		0001
Purchased Call/S&P 500 INDEX/SPXB17GSS	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2021	03/14/2023	1	1,816,885	4414	100,941			35,791		33,167			(25,166)		7,623		0001
Purchased Call/S&P 500 INDEX/SPX7219SF	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023	1	1,663,000	5534.49	57,374			41,848		7,828			(14,225)		10,039		0001
Purchased Call/S&P 500 INDEX/SPX721CSS	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024	1	1,726,000	4349.71		231,284		181,723		88,908			(49,742)		10,813		0001
Purchased Call/S&P 500 INDEX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	1,941,987	5407		77,255		69,826		19,143			(7,514)		13,047		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF138SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2023	1	3,181,274	4543	356,460			236,332		95,792			(88,504)		18,298		0001
Purchased Call/S&P 500 INDEX/SPXC00B8S	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023	1	1,549,332	5312	51,668			33,759		9,430			(12,828)		8,847		0001
Purchased Call/S&P 500 INDEX/SPX621GS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2020	08/30/2022	1	1,591,000	4104.02	63,958			5,271		13,533			(15,815)		3,252		0001
Purchased Call/S&P 500 INDEX/SPX1401S4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/07/2022	1	1,530,000	100	31,824			11,309					(15,695)		4,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/25/2022	1	9,755,042	275.62	223,390			91,218		66,288			(111,082)		31,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/25/2022	1	256,919	275.62	5,024			2,063		1,746			(2,526)		818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/25/2022	1	72,681	275.62	1,416			583		494			(714)		231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	11/25/2022	1	56,086	275.62	1,298			550		381			(669)		179		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/07/2023	1	2,016,471	269.11	76,879			36,060		2,641			(19,088)		9,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	06/07/2023	1	94,215	269.11	3,081			1,577		123			(832)		456		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/19/2022	1	3,215,165	257.72	122,176			3,021		10			(30,210)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXB00RSY	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	08/11/2022	1	1,749,000	100	21,338			2,410					(10,581)		2,966		0001
Purchased Call/S&P 500 INDEX/SPX721RSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	2,917,000	100		47,255		43,306		4,423			(4,414)		13,868		0001
Purchased Call/S&P 500 INDEX/SPXB00ZSI	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	5,124,000	100	45,604			9,754					(22,677)		11,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	1	4,410,752	273.52		97,919		95,199		61,078			(3,756)		21,627		0001
Purchased Call/S&P 500 INDEX/SPX7150S4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,480,870	5227		96,431		84,244		21,107			(12,285)		9,782		0001
Purchased Call/S&P 500 INDEX/SPX7158S8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2021	02/22/2023	1	1,643,000	4459.91	81,000			26,258		22,912			(20,084)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX721BS4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024	1	1,821,000	5718.94		57,179		43,277		6,281			(13,942)		11,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/17/2023	1	5,535,834	266.69	209,255			109,664		14,202			(51,813)		28,316		0001
Purchased Call/S&P 500 INDEX/SPXC00VSX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	1	1,556,000	5424.07		68,308		52,357		10,493			(16,001)		9,628		0001
Purchased Call/S&P 500 INDEX/SPXG13ASR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	1,639,000	4461.43		229,952		203,419		76,783			(26,775)		10,894		0001
Purchased Call/S&P 500 INDEX/SPXG130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	1	1,593,684	4378		199,924		164,302		81,553			(36,474)		10,182		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00Z3K	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	1,764,000	100	23,285			4,980					(11,578)		4,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	1	3,342,590	270.86		76,211		45,811		49,052			(30,693)		12,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	1	222,352	270.86		4,852		2,924		3,263			(1,946)		859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	1	745,992	270.86		16,305		9,855		10,947			(6,459)		2,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	1	1,355,103	270.86		29,167		17,680		19,886			(11,505)		5,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/03/2023	1	186,631	270.86		4,692		2,960		2,739			(1,736)		721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	02/03/2023	1	87,975	270.86		2,153		1,784		1,291			(389)		340		0001
Purchased Call/S&P 500 INDEX/SPXA052S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024	1	1,566,000	4038.81		245,079		227,549		151,137			(18,440)		10,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/27/2023	1	9,610,729	266.46	363,286			180,146		22,368			(89,829)		47,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	06/27/2023	1	60,883	266.46		1,090		825		142			(270)		303		0001
Purchased Call/S&P 500 INDEX/SPX905P$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2023	1	1,306,000	4496.6	148,753			98,692		41,880			(36,883)		7,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/09/2022	1	1,455,190	259.32	55,006			5,318		566			(13,676)		3,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/09/2022	1	862,122	259.32	34,742			3,368		335			(8,685)		1,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/09/2022	1	335,218	259.32	13,379			1,299		130			(3,349)		739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/18/2023	1	832,512	275.93	25,283			18,657		12,514			(6,295)		5,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/18/2023	1	163,403	275.93	5,182			3,883		2,456			(1,306)		990		0001
Purchased Call/S&P 500 INDEX/SPX905L$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2023	1	1,904,000	4455.32	204,680			123,427		59,321			(50,749)		10,452		0001
Purchased Call/S&P 500 INDEX/SPX715K$W	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023	1	2,268,000	5418.29	75,978			50,930		5,489			(18,838)		13,126		0001
Purchased Call/S&P 500 INDEX/SPXA052$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024	1	1,953,000	4086.23		292,559		271,634		177,672			(22,012)		13,289		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	1	2,579,733	258.13		94,418		80,689		38,161			(13,820)		16,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	1	195,293	258.13		6,983		5,976		2,889			(1,014)		1,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/26/2021	03/27/2023	1	6,953,239	262.87	263,528			97,509		15,153			(65,251)		29,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/27/2023	1	231,638	262.87	8,424			3,130		505			(2,100)		996		0001
Purchased Call/S&P 500 INDEX/SPX621NSX	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2021	03/16/2023	1	2,743,000	4546.81	121,789			43,162		33,137			(30,197)		11,553		0001
Purchased Call/S&P 500 INDEX/SPX621S9L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2023	1	1,589,000	4251.09	162,873			81,436		63,836			(40,383)		7,945		0001
Purchased Call/S&P 500 INDEX/SPX7153SI	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2020	10/28/2022	1	1,582,019	4056	76,387			12,660		45,020			(19,150)		4,536		0001
Purchased Call/S&P 500 INDEX/SPX621LS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2023	1	1,841,000	4837.07	31,113			8,248		4,329			(7,693)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800		23,139		22,665		16,918			(486)		4,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2022	1	2,790,156	278.85	64,174			7,071		3,671			(31,823)		4,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/10/2022	1	591,587	278.85	14,257			1,575		778			(7,089)		991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/10/2022	1	804,943	278.85	19,399			2,161		1,059			(9,673)		1,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/10/2022	1	202,573	278.85	5,107			571		267			(2,554)		339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/10/2022	1	78,835	278.85	1,886			212		104			(953)		132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/10/2022	1	162,294	278.85	3,673			414		214			(1,862)		272		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2020	10/14/2022	1	257,370	259.87	9,290			1,349		199			(2,319)		693		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/14/2022	1	96,030	259.87	3,337			489		74			(841)		259		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/13/2022	1	4,160,414	259.32	158,096			16,070		1,772			(39,092)		9,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	09/13/2022	1	70,870	259.32	2,676			285		30			(694)		161		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/12/2022	04/03/2023	1	134,524	278.17		3,052		2,379		1,093			(677)		586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/13/2022	04/03/2023	1	64,211	278.17		1,583		1,238		522			(348)		280		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1	2,085,916	266.04	78,013			54,233		10,522			(19,370)		12,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2020	07/08/2022	1	771,870	257.71	28,813			279					(7,193)		571		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/23/2022	04/13/2028	1	788,000	6200		46,758		45,953		34,650			(826)		9,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/25/2022	02/27/2023	1	3,232,382	271.54		73,698		48,929		44,849			(25,102)		13,160		0001
Purchased Call/S&P 500 INDEX/SPX905QSF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,499,000	5538.18	52,315			36,368		6,976			(12,989)		8,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/31/2020	08/02/2022	1	8,693,100	256.11	278,179			12,228		418,149			(68,785)		13,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/04/2020	08/02/2022	1	1,786,599	256.11	63,900			2,817		85,938			(15,887)		2,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/05/2020	08/02/2022	1	587,524	256.11	21,312			941		28,261			(5,306)		883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/25/2022	05/25/2023	1	6,570,788	275.07		147,843		133,588		80,368			(14,582)		31,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/26/2022	05/25/2023	1	73,811	275.07		1,690		1,545		903			(163)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/25/2023	1	1,438,409	275.07		33,467		30,662		17,593			(3,135)		6,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/31/2022	05/25/2023	1	1,151,000	275.07		25,399		23,336		14,078			(2,122)		5,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/01/2022	05/25/2023	1	1,760,254	275.07		40,379		37,203		21,530			(3,271)		8,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/02/2022	05/25/2023	1	61,080	275.07		1,446		1,343		747			(113)		290		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/25/2023	1	162,676	275.07		3,950		3,692		1,990			(269)		772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	1	947,930	269.66	32,025			12,695		17,202			(7,962)		4,210		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	1	1,031,920	251.18		37,149		35,264		27,667			(1,931)		7,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2024	1	154,714	251.18		6,018		5,720		4,148			(305)		1,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/23/2024	1	238,315	251.18		9,222		8,778		6,390			(455)		1,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/14/2023	1	57,372	269.66	1,779			708		1,041			(445)		255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	04/14/2023	1	103,955	269.66	3,358			1,357		1,886			(851)		462		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$R	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1	1,807,446	259.23		65,430		58,429		25,991			(7,071)		12,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	1	1,337,196	269.34	50,412			23,883		1,737			(12,534)		6,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2021	06/09/2023	1	378,250	269.34	14,254			6,762		491			(3,559)		1,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/09/2023	1	924,111	269.34	33,967			16,137		1,201			(8,492)		4,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/09/2023	1	109,554	269.34	3,177			1,520		142			(797)		532		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	06/09/2023	1	67,208	269.34	2,116			1,046		87			(550)		326		0001
Purchased Call/S&P 500 INDEX/SPX621PSM	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2021	04/28/2023	1	2,246,434	4860	76,740			31,860		12,844			(19,054)		10,217		0001
Purchased Call/S&P 500 INDEX/SPX621HSW	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2020	10/18/2022	1	1,282,000	3435.73	152,045			22,765		164,340			(37,596)		3,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	1	302,617	260.69		10,807		9,041		3,548			(1,777)		1,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1	323,123	265.83	12,182			4,947		512			(3,029)		1,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/21/2023	1	537,152	265.83	20,227			8,225		851			(5,050)		2,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/21/2023	1	318,603	265.83	11,877			4,836		505			(2,969)		1,432		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/21/2023	1	55,335	265.83	2,094			857		88			(525)		249		0001
Purchased Call/S&P 500 INDEX/SPXA050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,629,210	4538		233,088		203,632		66,374			(29,695)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXE136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	05/02/2023	1	1,507,706	5152	30,888			12,959		4,273			(7,669)		6,902		0001
Purchased Call/S&P 500 INDEX/SPXD009S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	2,031,598	4361		260,819		219,088		109,293			(42,575)		13,132		0001
Purchased Call/S&P 500 INDEX/SPX905QS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	2,608,581	4683	291,495			201,681		58,501			(72,374)		15,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/27/2023	1	2,743,780	271.54		82,554		55,112		38,070			(27,518)		11,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/27/2023	1	323,553	271.54		10,629		7,115		4,489			(3,523)		1,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/27/2023	1	79,349	271.54		2,700		1,823		1,101			(890)		323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	02/27/2023	1	83,430	271.54		3,758		2,551		1,158			(1,210)		340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	02/27/2023	1	92,907	271.54		3,695		2,523		1,289			(1,176)		378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/08/2023	1	1,419,647	280.19	46,563			27,951		12,100			(11,625)		7,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/08/2023	1	369,408	280.19	12,367			7,434		3,149			(3,092)		2,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	1	10,058,028	276.46		225,300		211,645		109,546			(14,197)		48,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	1	569,966	276.46		12,597		11,965		6,208			(729)		2,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2023	1	851,410	276.46		18,755		17,865		9,273			(1,036)		4,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/07/2023	1	1,983,292	276.46		37,448		35,770		21,601			(1,773)		9,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/07/2023	1	1,078,376	276.46		17,787		17,038		11,745			(795)		5,219		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	11/25/2022	1	67,902	275.62		1,062		570		461			(492)		216		0001
Purchased Call/S&P 500 INDEX/SPX621JSY	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2022	1	2,067,000	3630.49	235,018			53,266		200,464			(58,112)		6,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	08/01/2022	1	6,272,608	256.11	200,723			8,559		301,721			(49,700)		9,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2020	08/01/2022	1	181,031	256.11	5,542			241		8,708			(1,397)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	1	11,430,739	271.54		259,478		171,544		162,029			(89,106)		46,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/24/2023	1	1,085,421	271.54		26,262		17,411		15,386			(8,875)		4,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/24/2023	1	722,715	271.54		21,692		14,421		10,244			(7,291)		2,924		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	08/01/2023	1	5,909,592	267.72	223,383			121,510		13,946			(55,235)		30,816		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2024	1	2,638,098	264.46		98,401		76,369		19,543			(22,419)		16,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/17/2024	1	321,665	264.46		11,081		8,623		2,383			(2,466)		2,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	1	1,404,350	264.91	52,523			38,310		8,805			(13,023)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXB00XSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/08/2021	09/08/2023	1	2,606,000	5105.41	114,925			68,513		19,453			(28,495)		14,225		0001
Purchased Call/S&P 500 INDEX/SPXA00A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/23/2020	12/23/2022	1	1,530,000	3639.83	177,633			42,877		149,483			(44,043)		5,312		0001
Purchased Call/S&P 500 INDEX/SPX621GS8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2020	09/07/2022	1	2,670,000	4176.44	94,518			8,829		17,322			(23,339)		5,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/15/2024	1	78,892	251.2		2,852		2,683		2,087			(172)		540		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESM	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/15/2024	1	260,931	251.2		9,307		8,829		6,901			(489)		1,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/08/2022	1	3,858,286	275.75	88,741			1,721		8,193			(44,006)		2,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	721,543	275.75	17,872			348		1,532			(8,887)		534		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/12/2021	07/08/2022	1	564,385	275.75	14,409			281		1,198			(7,224)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/13/2021	07/08/2022	1	226,944	275.75	5,712			112		482			(2,872)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/14/2021	07/08/2022	1	129,668	275.75	3,292			65		275			(1,660)		96		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2020	10/28/2022	1	113,795	256.48	3,975			653		263			(988)		326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/14/2022	03/14/2023	1	3,627,098	279.22		82,335		58,066		22,442			(24,362)		15,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/15/2022	03/14/2023	1	2,508,729	279.22		52,740		37,297		15,523			(15,503)		10,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2022	03/14/2023	1	1,257,511	279.22		25,626		18,172		7,781			(7,483)		5,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2022	03/14/2023	1	106,864	279.22		2,388		1,708		661			(693)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/14/2023	1	122,416	279.22		2,648		1,899		757			(763)		514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2022	03/14/2023	1	72,022	279.22		1,604		1,160		446			(446)		302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/11/2022	04/11/2023	1	5,491,318	277.43		123,555		96,665		46,453			(27,080)		24,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/12/2022	04/11/2023	1	1,262,605	277.43		30,492		23,922		10,681			(6,618)		5,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/13/2022	04/11/2023	1	1,671,774	277.43		43,748		34,417		14,142			(9,400)		7,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/18/2022	04/11/2023	1	546,368	277.43		13,864		11,060		4,622			(2,827)		2,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/19/2022	04/11/2023	1	100,611	277.43		2,502		2,002		851			(505)		445		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	04/11/2023	1	219,523	277.43		3,988		3,677		1,857			(345)		970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	9,708,211	272.11		220,376		141,802		127,556			(79,917)		38,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023	1	3,839,277	278.65	122,089			75,547		39,004			(30,355)		21,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/22/2023	1	1,837,283	278.65	60,068			37,220		18,666			(14,996)		10,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/22/2023	1	412,791	278.65	12,488			7,749		4,194			(3,122)		2,289		0001
Purchased Call/S&P 500 INDEX/SPXC13YS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2020	12/09/2022	1	1,777,000	4399.82	50,645			11,262		17,352			(12,592)		5,919		0001
Purchased Call/S&P 500 INDEX/SPX7151SX	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023	1	2,206,545	4530	220,800			132,176		56,485			(54,822)		12,044		0001
Purchased Call/S&P 500 INDEX/SPX905FSQ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	1	2,421,000	4892.75	76,746			37,529		19,508			(19,029)		11,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	390,703	246.66		13,909		13,832		14,263			(134)		2,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	125,848	273.52		2,503		2,440		1,743			(89)		617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	1	339,136	273.52		6,782		6,631		4,696			(170)		1,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/16/2023	1	1,662,378	273.52		31,969		31,342		23,020			(712)		8,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/16/2023	1	1,126,996	273.52		19,654		19,432		15,606			(384)		5,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/16/2023	1	771,099	273.52		13,504		13,389		10,678			(227)		3,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/16/2023	1	124,043	273.52		2,204		2,192		1,718			(19)		608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/16/2023	1	198,945	273.52		3,557		3,547		2,755			(20)		975		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/04/2023	1	59,080	279.02		1,309		1,033		407			(284)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/04/2023	1	60,021	279.02		979		804		413			(181)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	04/04/2023	1	63,068	279.02		992		901		434			(94)		275		0001
Purchased Call/S&P 500 INDEX/SPX621XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2023	1	2,185,000	5179.89	69,920			39,474		11,289			(17,336)		11,607		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/21/2022	01/23/2024	1	2,529,000	5292.04		88,768		69,624		23,915			(19,403)		15,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	1	4,097,517	280.2		93,014		64,929		22,338			(28,541)		17,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	1	1,444,915	280.2		32,848		22,994		7,877			(10,017)		6,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/12/2023	1	159,039	280.19	5,108			3,099		1,371			(1,274)		872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/12/2023	1	89,843	280.19	2,674			1,625		775			(668)		493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	1	1,544,384	263.12		57,297		44,625		13,102			(12,715)		9,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	594,506	263.12		20,968		16,421		5,043			(4,608)		3,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024	1	112,910	263.12		4,008		3,143		958			(868)		704		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/12/2023	1	4,186,375	269.34	158,245			75,313		5,562			(39,182)		20,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/13/2022	1	4,302,452	276.38	98,526			44,785		28,221			(48,858)		14,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/10/2023	1	979,302	280.2		20,550		14,425		5,339			(6,148)		4,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/10/2023	1	853,099	280.2		16,563		11,659		4,651			(4,923)		3,551		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/10/2023	1	54,951	280.2		1,135		808		300			(333)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2023	1	1,642,706	280.06		37,125		27,511		10,164			(9,812)		7,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/27/2023	1	3,766,040	280.06		76,784		57,216		23,302			(19,672)		16,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/27/2023	1	537,286	280.06		11,511		8,601		3,324			(2,925)		2,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/27/2023	1	56,396	280.06		1,166		879		349			(294)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/17/2023	1	4,629,569	272.11		107,184		69,161		60,828			(38,110)		18,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/17/2023	1	1,297,146	272.11		30,413		19,679		17,043			(10,759)		5,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/17/2023	1	106,010	272.11		2,634		1,719		1,393			(927)		423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/17/2023	1	211,525	272.11		6,646		4,387		2,779			(2,266)		843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	02/17/2023	1	92,440	272.11		3,621		2,468		1,215			(1,172)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	02/17/2023	1	520,534	272.11		18,326		12,751		6,839			(5,672)		2,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	02/17/2023	1	160,539	272.11		5,823		4,088		2,109			(1,742)		640		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/20/2023	1	385,557	266.44	14,890			7,898		1,030			(3,702)		1,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/20/2023	1	1,473,458	266.44	58,122			30,870		3,936			(14,471)		7,566		0001
Purchased Call/S&P 500 INDEX/SPX7216SH	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2021	11/08/2022	1	5,691,000	100	66,585			23,846					(33,019)		17,047		0001
Purchased Call/S&P 500 INDEX/SPX621JSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2022	1	1,682,000	4185.87	75,017			17,003		37,589			(18,549)		5,672		0001

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Purchased Call/S&P 500 INDEX/SPXB17C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2020	12/20/2022	1	2,161,000	3684.19	243,761			57,592		190,615			(60,274)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX715P$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2022	02/23/2024	1	2,338,000	4198.03		307,681		254,428		163,608			(53,528)		15,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/21/2023	1	10,667,061	263.31	404,282			130,503		16,729			(99,966)		42,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/27/2023	1	73,065	280.06		1,419		1,072		452			(355)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/27/2023	1	136,325	280.06		2,658		2,020		844			(642)		586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	12,468,184	280.06		281,781		208,205		72,159			(75,090)		53,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	1	1,000,358	280.06		21,253		15,747		5,790			(5,534)		4,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	1	2,095,919	263.41	79,226			25,243		3,145			(19,671)		8,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	1	201,316	263.41	7,566			2,414		302			(1,881)		803		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2021	02/17/2023	1	139,507	263.41	5,111			1,633		209			(1,276)		556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/19/2022	1	9,515,603	278.18	217,907			29,660		18,570			(108,355)		17,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/19/2022	1	1,493,763	278.18	38,286			5,226		2,915			(19,196)		2,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/19/2022	1	90,737	278.18	2,362			323		177			(1,187)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/19/2022	1	62,399	278.18	1,510			207		122			(761)		115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/19/2022	1	53,453	278.18	1,416			198		104			(726)		99		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	1,019,218	260.68		37,507		31,506		11,959			(6,123)		6,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	1	2,435,443	258.05		89,381		72,806		33,942			(16,652)		15,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	1	1,454,132	268.4	44,264			15,813		28,621			(10,990)		6,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2134SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2021	03/17/2023	1	408,343	268.4	12,217			4,370		8,037			(3,037)		1,723		0001
Purchased Call/S&P 500 INDEX/SPX9054S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/11/2022	1	1,500,583	3559	165,711			30,696		160,299			(41,543)		4,546		0001
Purchased Call/S&P 500 INDEX/SPXD13FSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2021	02/17/2023	1	1,612,187	4855	42,123			13,458		5,567			(10,516)		6,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/09/2024	1	984,078	258.51		36,116		29,291		13,141			(6,936)		6,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024	1	1,255,826	258.51	44,693			36,348		16,770			(8,384)		7,976		0001
Purchased Call/S&P 500 INDEX/SPX721D$0	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024	1	2,709,000	5290.47		92,106		72,496		25,955			(19,683)		16,986		0001
Purchased Call/S&P 500 INDEX/SPX721RSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	1	1,751,000	100		33,794		31,001		3,394			(3,122)		8,375		0001
Purchased Call/S&P 500 INDEX/SPX621PSL	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2021	04/26/2023	1	1,542,814	4595	83,885			34,691		19,918			(20,885)		6,994		0001
Purchased Call/S&P 500 INDEX/SPX9055$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2020	12/13/2022	1	1,477,000	4622.55	28,802			6,528		5,879			(7,122)		4,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	1	1,162,297	266.56	43,354			32,231		6,388			(10,764)		7,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2023	1	217,001	266.56	8,475			6,318		1,193			(2,116)		1,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	12/22/2023	1	55,986	266.56		1,359		1,076		308			(285)		340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	1	2,175,983	270.42		49,612		28,565		32,881			(21,068)		8,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	1	1,772,931	266.5	66,840			38,721		5,816			(16,595)		9,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$L	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	1	141,018	266.5	5,688			3,300		463			(1,414)		757		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/16/2022	1	7,287,592	260.11	276,200			29,334		2,620			(68,576)		16,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	1	496,532	260.11	18,211			1,937		179			(4,528)		1,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/16/2022	1	524,226	260.11	18,280			1,947		188			(4,564)		1,212		0001
Purchased Call/S&P 500 INDEX/SPX905LS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	1	2,124,000	5005.2	110,660			65,971		19,207			(27,438)		11,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	1	1,722,631	257.54		62,187		54,851		27,767			(7,401)		11,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161D$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2024	1	1,290,873	257.54		44,961		39,711		20,807			(5,297)		8,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/04/2024	1	93,621	257.54		3,421		3,025		1,509			(399)		622		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/04/2024	1	281,247	257.54		10,571		9,388		4,533			(1,220)		1,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2020	09/23/2022	1	4,199,003	254.05	134,368			15,504		235,839			(33,316)		10,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2020	09/23/2022	1	375,626	254.05	11,961			1,386		21,097			(2,970)		906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2020	09/23/2022	1	777,215	254.05	26,310			3,053		43,653			(6,541)		1,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2020	09/23/2022	1	774,529	254.05	28,170			3,273		43,502			(7,033)		1,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2020	09/23/2022	1	685,331	254.05	25,843			3,007		38,492			(6,461)		1,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/23/2022	1	218,851	254.05	7,805			914		12,292			(1,959)		528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113V$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	09/23/2022	1	81,208	254.05	2,909			342		4,561			(734)		196		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/15/2022	1	2,341,739	257.72	88,518			1,712		2			(22,008)		2,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/15/2022	1	418,847	257.72	16,203			314					(4,045)		425		0001
Purchased Call/S&P 500 INDEX/SPX721RSU	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1	2,453,000	100		23,304		21,356		489			(2,177)		11,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/17/2022	1	4,786,987	259.87	181,427			26,952		3,803			(44,922)		13,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	10/17/2022	1	84,858	259.87	3,243			505		67			(842)		232		0001
Purchased Call/S&P 500 INDEX/SPX715HSU	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/11/2023	1	2,435,000	4417.51	255,432			143,239		74,226			(63,507)		12,856		0001
Purchased Call/S&P 500 INDEX/SPX621U$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023	1	1,416,574	4302	150,186			79,754		53,406			(37,289)		7,284		0001
Purchased Call/S&P 500 INDEX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	1	1,562,000	5227.55	41,393			22,914		7,440			(10,235)		8,217		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	1	1,519,290	261.41	56,821			40,431		13,035			(14,089)		9,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	1	69,825	261.41	2,850			2,039		599			(709)		416		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W8H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/12/2022	1	2,920,349	257.71	110,973			1,677					(27,440)		2,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W8I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2020	07/11/2022	1	1,208,758	257.71	45,933			632					(11,373)		1,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W8I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2020	07/11/2022	1	257,274	257.71	9,923			138					(2,491)		223		0001
Purchased Call/S&P 500 INDEX/SPX905W8Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,636,048	5476	42,456			34,892		12,297			(7,746)		10,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	1	7,759,392	278.73	175,362			130,918		53,721			(44,681)		33,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/29/2023	1	1,849,212	278.73	43,853			32,829		12,803			(11,084)		7,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	1	1,878,588	278.73	43,067			32,510		13,006			(10,796)		8,108		0001
Purchased Call/S&P 500 INDEX/SPX621T3G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2023	1	2,233,000	4819.24	110,087			57,009		23,275			(27,296)		11,362		0001
Purchased Call/S&P 500 INDEX/SPXE136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	04/25/2023	1	1,803,167	5166	35,519			14,701		4,623			(8,904)		8,160		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D8Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	4,040,288	259.09	145,450			131,465		59,542			(14,147)		27,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	1	1,912,007	266.69	72,083			37,634		4,733			(17,922)		9,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2020	11/30/2022	1	3,811,107	260	144,441			30,158		5,578			(35,813)		12,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/30/2022	1	908,209	260	34,372			7,186		1,329			(8,534)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX9056S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2020	12/14/2022	1	1,931,898	4389	63,699			14,625		20,640			(15,859)		6,534		0001
Purchased Call/S&P 500 INDEX/SPX905PS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023	1	1,493,895	4951	98,769			65,207		18,329			(24,726)		8,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2023	1	224,302	264.91	8,840			6,456		1,406			(2,195)		1,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/14/2023	1	612,143	264.91	25,257			18,524		3,838			(6,279)		3,695		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	1	384,855	258.69		14,124		11,471		5,064			(2,697)		2,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	1	283,692	258.69		10,067		8,199		3,733			(1,877)		1,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/18/2022	1	9,060,464	259.87	343,392			51,414		7,408			(84,910)		24,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	02/27/2023	1	92,082	271.54		3,418		2,504		1,278			(934)		375		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/26/2023	1	1,566,816	266.56	58,599			43,648		8,679			(14,470)		9,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/02/2022	1	543,707	260.41	19,229			1,680		108			(4,814)		1,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2020	09/02/2022	1	235,403	260.41	7,874			708		47			(2,027)		493		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/15/2023	1	4,412,179	265.76	166,780			72,952		8,394			(41,296)		20,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	1	2,434,071	246.43		86,653		86,534		90,138			(237)		17,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/27/2024	1	1,541,609	257.61		55,960		48,745		24,220			(7,405)		10,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024	1	264,173	246.66		9,639		9,639		9,644					1,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/18/2023	1	5,596,282	266.69	211,539			111,000		14,127			(52,307)		28,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2022	1	1,585,018	258.73	60,072			7,509		1,311			(14,895)		3,979		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1	2,732,231	251.84		98,087		90,418		68,126			(7,783)		18,550		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	1	216,038	251.84		8,647		7,982		5,387			(675)		1,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024	1	238,956	251.84		8,881		8,243		5,958			(671)		1,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	1	492,169	258.73	18,452			2,319		407			(4,588)		1,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/07/2023	1	291,109	276.46		4,823		4,633		3,171			(203)		1,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/07/2023	1	159,914	276.46		2,788		2,709		1,742			(110)		774		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/07/2023	1	56,696	276.46		761		752		618			(15)		274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/07/2023	1	115,495	276.46		1,575		1,566		1,258			(14)		559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/08/2023	1	235,589	280.19	7,996			4,813		2,008			(2,002)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXD133SY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	01/06/2023	1	1,502,000	4623.51	39,503			10,298		7,812			(9,808)		5,418		0001
Purchased Call/S&P 500 INDEX/SPX721CSJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024	1	2,623,000	4391.34		324,465		254,395		125,850			(71,018)		16,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2021	02/17/2023	1	53,604	263.41	1,974			632		80			(493)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	1	708,137	280.06		14,413		10,709		4,098			(3,723)		3,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/24/2023	1	71,079	280.06		1,376		1,037		411			(347)		304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	03/24/2023	1	61,862	280.06		899		725		358			(176)		265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2023	1	8,793,475	265.76	333,273			146,036		17,090			(82,408)		41,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/16/2023	1	58,956	265.76	2,356			1,044		115			(591)		276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	1	5,694,511	270.27		129,835		76,542		88,327			(53,357)		21,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	09/23/2022	1	102,863	254.05	3,717			437		5,777			(940)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113VSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2020	09/23/2022	1	72,009	254.05	2,968			352		4,044			(757)		174		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSO	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2020	07/15/2022	1	397,842	257.72	15,931			309					(3,983)		403		0001
Purchased Call/S&P 500 INDEX/SPXC00LSS	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2021	11/21/2023	1	1,510,152	5628	43,229			30,500		5,863			(10,837)		8,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2022	1	3,603,079	273.71	82,511			34,550		32,669			(40,916)		11,664		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/30/2022	1	1,777,406	273.71	40,392			16,960		16,116			(20,085)		5,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/30/2022	1	1,037,775	273.71	24,228			10,258		9,410			(12,081)		3,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSP	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	09/30/2022	1	119,417	258.73	4,648			590		99			(1,165)		300		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	1	1,727,100	268.71	65,284			39,458		4,707			(16,187)		9,492		0001
Purchased Call/S&P 500 INDEX/SPXE13ES3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/08/2023	1	2,067,000	4887.98	67,178			31,559		15,298			(16,656)		10,019		0001
Purchased Call/S&P 500 INDEX/SPX621PSK	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2021	04/27/2023	1	1,603,688	4149	170,581			70,683		68,624			(42,411)		7,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/14/2023	1	1,044,280	268.71	39,290			23,779		2,846			(9,755)		5,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/14/2023	1	205,165	268.71	6,856			4,173		559			(1,707)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXD00BSV	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	03/10/2023	1	1,900,000	100		44,650		31,255		2,904			(13,616)		7,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	1	680,960	265.22	26,446			11,235		1,338			(6,566)		3,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/05/2023	1	55,999	265.22	2,133			910		110			(533)		258		0001
Purchased Call/S&P 500 INDEX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	1,701,844	4615	204,583			141,548		43,783			(50,795)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXE13FS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023	1	2,522,629	4199	255,274			120,585		110,215			(63,468)		12,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	12/01/2022	1	3,199,784	260.01	121,272			25,487		4,750			(30,069)		10,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	12/01/2022	1	382,249	260.01	14,481			3,048		567			(3,595)		1,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/01/2022	1	213,720	260.01	8,483			1,795		317			(2,112)		694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/28/2022	1	3,324,783	275.62	76,470			31,599		21,595			(37,714)		10,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/28/2022	1	3,776,632	275.62	74,129			30,802		24,530			(36,963)		12,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/28/2022	1	1,033,226	275.62	20,168			8,403		6,711			(10,084)		3,323		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/28/2022	1	130,964	275.62	2,628			1,104		851			(1,317)		421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	11/28/2022	1	118,076	275.62	2,737			1,173		767			(1,400)		380		0001
Purchased Call/S&P 500 INDEX/SPX7217SP	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2021	11/17/2023	1	1,483,537	5432	58,037			40,853		7,454			(14,630)		8,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2022	1	6,518,839	280.59	149,281			54,022		17,702			(74,027)		19,601		0001
Purchased Call/S&P 500 INDEX/SPX7215SI	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024	1	3,874,000	4346.92		494,710		387,432		199,191			(108,727)		24,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	1	6,823,886	278.86		153,537		123,507		51,339			(30,287)		30,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2023	1	1,698,446	278.86		37,579		30,312		12,778			(7,330)		7,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2023	1	2,107,925	278.86		44,825		36,459		15,859			(8,644)		9,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2023	1	148,113	278.86		2,528		2,068		1,114			(465)		664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/19/2023	1	70,536	278.86		1,204		1,010		531			(196)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	1	3,459,184	272.58		79,215		42,335		40,137			(36,895)		12,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	1	1,546,505	265.81	57,994			40,070		8,031			(14,379)		9,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/16/2023	1	222,212	265.81	8,435			5,836		1,154			(2,094)		1,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/16/2023	1	186,370	265.81	7,060			4,905		968			(1,755)		1,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2023	1	1,286,146	263.42	48,359			34,210		8,954			(11,958)		7,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/28/2023	1	59,114	263.42	2,065			1,465		412			(513)		351		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	1	883,610	266.55	33,312			20,291		3,174			(8,282)		4,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	257,095	266.55	9,462			5,771		923			(2,362)		1,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	12/01/2023	1	415,260	261.41		5,576		5,195		3,563			(408)		2,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/29/2023	1	1,951,100	264.16	65,440			46,447		12,509			(16,248)		11,610		0001
Purchased Call/S&P 500 INDEX/SPXE13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/16/2023	1	1,780,822	4861	97,045			54,939		20,692			(24,128)		9,460		0001
Purchased Call/S&P 500 INDEX/SPX721HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024	1	2,128,311	5275		81,775		68,637		23,342			(13,404)		13,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2021	11/29/2023	1	307,908	264.16	9,873			7,017		1,974			(2,455)		1,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	11/29/2023	1	162,992	264.16	6,226			4,462		1,045			(1,561)		970		0001
Purchased Call/S&P 500 INDEX/SPXD007S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/21/2024	1	1,404,374	5267		43,460		35,918		15,415			(7,582)		9,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	01/31/2023	1	2,630,857	270.27		62,688		37,059		40,807			(25,661)		10,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/31/2023	1	1,493,884	270.27		39,631		23,493		23,171			(16,158)		5,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/31/2023	1	766,583	270.27		18,181		10,868		11,890			(7,383)		2,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	01/31/2023	1	782,237	270.27		17,800		10,670		12,133			(7,199)		3,002		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	1	1,090,507	256.26		39,149		35,595		19,816			(3,695)		7,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/22/2024	1	373,968	256.26		13,032		11,865		6,795			(1,181)		2,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/22/2024	1	137,384	256.26		3,726		3,425		2,496			(305)		925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/14/2024	1	352,318	258.05		13,421		11,023		4,910			(2,455)		2,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/14/2024	1	52,627	258.05		1,899		1,573		733			(332)		336		0001
Purchased Call/S&P 500 INDEX/SPX905IS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2023	1	1,776,000	4956.92	77,966			43,160		15,538			(19,279)		9,342		0001
Purchased Call/S&P 500 INDEX/SPX621SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2021	06/22/2023	1	1,979,173	4237	198,624			97,666		80,412			(49,383)		9,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	1	1,471,502	269.36		33,550		19,687		24,349			(13,987)		5,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	01/30/2023	1	3,197,289	269.36		81,426		48,044		52,905			(33,423)		12,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/30/2023	1	714,054	269.36		20,226		11,967		11,815			(8,269)		2,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/30/2022	1	111,389	260	4,220			884		163			(1,049)		361		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	11/30/2022	1	138,814	260	5,627			2,546		203			(3,013)		449		0001
Purchased Call/S&P 500 INDEX/SPXD13HSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	03/02/2023	1	1,848,000	4410.58	93,878			31,465		32,361			(23,277)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXF13HS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2023	1	1,429,391	4675	148,480			105,532		34,773			(36,916)		8,506		0001
Purchased Call/S&P 500 INDEX/SPX621W$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2021	08/04/2023	1	1,853,000	4398.37	189,562			104,469		58,150			(47,130)		9,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	1	3,952,147	272.11		90,109		58,335		51,137			(32,322)		15,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/21/2023	1	696,137	272.11		16,168		10,496		9,007			(5,686)		2,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2020	10/18/2022	1	521,123	259.87	19,010			2,854		426			(4,726)		1,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2020	10/18/2022	1	137,318	259.87	4,988			750		112			(1,242)		377		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/18/2022	1	92,108	259.87	2,758			420		75			(694)		253		0001
Purchased Call/S&P 500 INDEX/SPX905JSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2021	08/11/2023	1	1,597,923	5083	59,972			33,771		10,751			(15,014)		8,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/26/2022	1	4,346,349	278.65	99,966			15,507		8,326			(49,572)		8,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	1,587,640	278.65	40,965			6,372		3,041			(20,370)		3,137		0001
Purchased Call/S&P 500 INDEX/SPX905W$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,811,840	4496		196,950		160,175		73,570			(36,945)		11,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/21/2023	1	1,474,366	272.11		34,676		22,573		19,077			(12,132)		5,928		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/21/2023	1	390,453	272.11		9,729		6,386		5,052			(3,386)		1,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	02/21/2023	1	63,694	272.11		2,137		1,477		824			(662)		256		0001
Purchased Call/S&P 500 INDEX/SPX715ES5	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2021	06/09/2023	1	2,016,324	5107	40,869			19,335		5,570			(10,147)		9,787		0001
Purchased Call/S&P 500 INDEX/SPX621LS1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	1	1,567,290	4547	47,108			12,281		11,093			(11,696)		5,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2020	07/21/2022	1	438,807	258.83	16,716			460		1			(4,150)		526		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2020	07/21/2022	1	157,723	258.83	5,972			165					(1,485)		189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/24/2023	1	124,015	271.54	4,069			2,713		1,758			(1,360)		502		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2023	1	1,612,043	266.03	60,774			31,100		4,246			(15,089)		8,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1	503,558	266.03	20,178			10,340		1,326			(5,017)		2,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/07/2023	1	174,324	266.03	7,084			3,635		459			(1,768)		880		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/07/2023	1	175,463	266.03	6,939			3,585		462			(1,739)		886		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/17/2022	1	4,665,811	260.4	176,834			11,417		327			(43,845)		8,460		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSI	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/17/2022	1	1,104,593	260.4	42,292			2,734		78			(10,500)		2,003		0001
Purchased Call/S&P 500 INDEX/SPX161PSN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	1	2,151,000	100		43,450		30,762		392			(12,737)		9,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2022	1	3,310,965	278.18	76,152			10,909		5,468			(37,557)		6,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/22/2022	1	2,528,444	278.18	65,987			9,505		4,176			(32,903)		4,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/22/2022	1	115,515	278.18	2,737			399		191			(1,372)		220		0001
Purchased Call/S&P 500 INDEX/SPX715IS4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2021	08/16/2023	1	1,442,064	4466	140,749			79,680		39,930			(34,994)		7,660		0001
Purchased Call/S&P 500 INDEX/SPXG131SI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/22/2024	1	1,566,849	4324		182,890		151,192		90,219			(31,861)		10,061		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2020	08/31/2022	1	2,331,920	260.29	88,380			7,405		433			(21,913)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXC13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2020	11/18/2022	1	1,702,000	3500.36	202,708			38,982		204,479			(50,261)		5,289		0001
Purchased Call/S&P 500 INDEX/SPX7153SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/06/2020	11/08/2022	1	1,551,000	4422.6	34,432			6,149		8,932			(8,514)		4,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/26/2022	1	2,387,630	278.65	65,720			10,252		4,574			(32,951)		4,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/26/2022	1	159,236	278.65	4,103			642		305			(2,063)		315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	1	9,821,486	269.36	223,930			130,626		165,460			(94,124)		37,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/27/2023	1	562,846	269.36	13,686			8,006		9,482			(5,687)		2,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	01/27/2023	1	840,453	269.36	21,342			12,519		14,159			(8,833)		3,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/25/2023	1	93,514	275.07	2,278			2,141		1,144			(143)		444		0001
Purchased Call/S&P 500 INDEX/SPX905QS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	1,712,539	5337	79,934			55,305		11,062			(19,847)		10,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2023	1	860,686	267.32	32,534			18,725		2,513			(8,067)		4,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/24/2023	1	380,092	267.32	14,020			8,080		1,110			(3,481)		2,039		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	08/24/2023	1	120,612	267.32	4,805			2,848		352			(1,227)		647		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	08/24/2023	1	119,773	267.32	3,831			2,496		350			(1,075)		642		0001
Purchased Call/S&P 500 INDEX/SPXC134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/19/2022	1	1,569,000	4038.2	49,267			3,334		17,207			(12,249)		2,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2023	1	2,387,231	262.78	89,999			56,867		14,445			(22,315)		13,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/04/2023	1	529,126	262.78	19,894			12,588		3,202			(4,939)		2,973		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/04/2023	1	101,060	262.78	3,804			2,410		612			(946)		568		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/06/2022	1	1,541,998	258.78	58,596			5,400		640			(14,489)		3,328		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/04/2023	1	92,010	262.78	3,428			2,187		557			(855)		517		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/04/2023	1	64,397	262.78	2,659			1,715		390			(673)		362		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/19/2023	1	1,250,654	266.3	47,150			20,970		2,277			(11,723)		5,883		0001
Purchased Call/S&P 500 INDEX/SPXG13HSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	07/29/2022	1	2,025,000	4450		23,675		8,391		258			(15,199)		2,854		0001
Purchased Call/S&P 500 INDEX/SPX905Y$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	2,526,000	4310.69		341,768		287,085		146,956			(55,789)		16,328		0001
Purchased Call/S&P 500 INDEX/SPX621P$T	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	05/02/2023	1	1,948,000	4789.53	72,466			30,360		14,703			(17,918)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXF13D$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/10/2023	1	1,499,512	5550	49,179			33,900		6,503			(12,312)		8,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024	1	1,325,549	256.26		47,720		43,399		24,255			(4,492)		8,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/19/2023	1	1,708,248	266.55	64,572			39,470		6,226			(15,967)		9,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/19/2023	1	164,432	266.55	6,169			3,781		599			(1,534)		909		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2020	08/31/2022	1	930,313	260.29	37,171			3,119		173			(9,229)		1,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2020	08/31/2022	1	616,851	260.29	25,144			2,113		115			(6,252)		1,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2020	08/31/2022	1	181,276	260.29	6,888			582		34			(1,715)		374		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	08/31/2022	1	114,210	260.29	3,826			324		21			(959)		235		0001
Purchased Call/S&P 500 INDEX/SPX621L$O	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	1	2,386,335	3685	306,042			79,782		217,469			(75,986)		8,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/23/2022	1	11,118,709	276.16	254,618			123,430		78,727			(126,263)		38,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/23/2022	1	1,423,621	276.16	34,230			16,686		10,080			(17,163)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXD130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	1	2,253,000	3959.44	239,269			88,740		139,298			(59,163)		9,707		0001
Purchased Call/S&P 500 INDEX/SPX9054$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/17/2022	1	1,794,304	4668	28,313			5,436		4,386			(7,039)		5,556		0001
Purchased Call/S&P 500 INDEX/SPX905L$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	1	1,931,000	5172.55	72,219			43,550		12,788			(17,906)		10,601		0001
Purchased Call/S&P 500 INDEX/SPX715R$U	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024	1	1,572,000	5173.11		48,732		45,720		28,200			(3,196)		10,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2020	09/16/2022	1	89,644	260.11	3,102			335		32			(784)		207		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023	1	1,887,000	4424.66	196,059			110,418		58,704			(48,479)		10,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	1	1,808,147	265.77	67,625			49,975		10,827			(16,767)		10,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	1	2,622,242	270.37		59,787		37,388		40,149			(22,644)		10,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/13/2023	1	1,081,703	270.37		25,965		16,327		16,562			(9,656)		4,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/13/2023	1	1,897,718	270.37		49,975		31,866		29,056			(18,412)		7,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/13/2023	1	81,436	270.37		2,102		1,344		1,247			(771)		322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/13/2023	1	192,935	270.37		5,074		3,253		2,954			(1,824)		762		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	318,992	265.76	12,026			5,232		604			(2,990)		1,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/12/2023	1	1,730,969	265.76	64,872			28,264		3,275			(16,196)		8,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/09/2022	1	1,874,639	280.59	38,282			13,969		5,091			(19,036)		5,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/09/2022	1	2,319,473	280.59	47,449			17,314		6,299			(23,659)		6,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/09/2022	1	223,510	280.59	4,843			1,772		607			(2,422)		672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/09/2022	1	122,245	280.59	2,675			987		332			(1,356)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	11/09/2022	1	78,520	280.59		1,461		847		213			(622)		236		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/18/2022	1	4,333,174	260.27	164,227			31,582		5,278			(40,719)		13,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	1	419,800	260.27	16,194			3,127		511			(4,021)		1,305		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/30/2023	1	233,795	269.36		5,928		3,537		3,869			(2,414)		895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	1	8,930,503	283.34		202,722		139,616		31,075			(63,316)		37,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2023	1	2,016,762	283.34		34,878		24,087		7,018			(10,827)		8,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2023	1	2,007,466	283.34		35,709		24,867		6,985			(11,018)		8,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/08/2023	1	76,104	283.34		1,241		869		265			(373)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/08/2023	1	63,632	283.34		1,017		723		221			(300)		264		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SY	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/22/2023	1	5,532,792	266.3	209,140			93,494		10,309			(51,784)		26,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/12/2023	1	116,608	265.76	4,410			1,924		221			(1,102)		542		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/12/2023	1	146,258	265.76	5,377			2,349		277			(1,346)		680		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2022	1	2,906,088	256.79	110,141			18,912		6,648			(27,309)		8,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2020	11/03/2022	1	953,610	256.79	42,446			7,298		2,181			(10,539)		2,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2020	11/03/2022	1	224,691	256.79	10,675			1,843		514			(2,654)		660		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2020	11/03/2022	1	105,371	256.79	4,460			772		241			(1,115)		310		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/03/2022	1	134,848	256.79	5,640			978		308			(1,412)		396		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2020	11/18/2022	1	200,902	260.27	7,897			1,527		245			(1,963)		624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	1	2,731,037	260.09		101,321		79,888		30,877			(21,513)		17,139		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	1	161,214	260.09		5,572		4,412		1,823			(1,177)		1,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	725,935	260.09		27,185		21,553		8,207			(5,713)		4,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/18/2022	1	57,283	260.27	2,192			426		70			(548)		178		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/18/2022	1	62,329	260.27	2,361			460		76			(591)		194		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/18/2022	1	166,242	260.27	5,634			2,209		203			(2,832)		517		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/03/2022	1	74,300	256.79	3,261			568		170			(819)		218		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2022	1	2,804,430	261.93	106,288			25,404		3,425			(26,354)		9,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2020	12/22/2022	1	451,169	261.93	17,139			4,119		551			(4,255)		1,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2020	12/22/2022	1	63,790	261.93	2,467			594		78			(613)		221		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023	1	2,043,484	262.85	77,039			49,525		12,767			(19,102)		11,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/12/2023	1	497,691	262.85	19,275			12,408		3,109			(4,786)		2,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/12/2023	1	592,256	262.85	24,537			15,927		3,700			(6,143)		3,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/29/2023	1	564,741	278.73		12,177		9,218		3,910			(3,027)		2,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	1	1,743,979	266.9	65,748			37,932		5,429			(16,302)		9,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	1	273,661	266.9	10,110			5,857		852			(2,510)		1,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023	1	188,052	266.9	7,701			4,474		585			(1,923)		1,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/25/2023	1	2,360,944	266.9	97,215			56,552		7,350			(24,304)		12,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	08/25/2023	1	154,741	266.9	5,647			3,388		482			(1,456)		831		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/26/2023	1	2,661,769	265.03	100,615			62,470		12,073			(24,879)		14,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	1	2,631,816	251.14		94,745		88,247		69,335			(6,610)		17,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	1	364,876	251.14		13,323		12,426		9,613			(913)		2,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	1	718,567	251.14		25,951		24,305		18,931			(1,744)		4,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	1	1,079	266.97	41			22		3			(10)		6		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	1	249,369	266.97	9,574			5,091		627			(2,380)		1,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/16/2022	1	3,337,935	259.12	126,842			8,015		441			(31,364)		5,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2020	08/16/2022	1	182,628	259.12	7,055			534		24			(2,093)		328		0001
Purchased Call/S&P 500 INDEX/SPX905WSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	1	2,042,000	4765.26	128,850			80,354		35,307			(31,948)		11,399		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2020	07/25/2022	1	1,508,803	258.81	57,335			1,893		12			(14,196)		1,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2024	1	1,658,521	251.82		59,541		57,744		43,449			(1,873)		11,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	1	190,779	251.82		6,068		5,918		4,998			(175)		1,329		0001
Purchased Call/S&P 500 INDEX/SPX905WSY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,553,468	5077		79,389		65,244		22,800			(14,484)		9,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSB	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024	1	170,515	251.82		4,097		4,006		4,467			(96)		1,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	1	3,061,413	259.12	115,721			6,713		327			(28,771)		5,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	11/29/2023	1	55,542	264.16		2,172		1,629		356			(549)		331		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2023	1	4,691,548	263.88	175,464			126,054		31,866			(43,505)		28,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/06/2023	1	153,742	263.88	6,001			4,317		1,044			(1,490)		921		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/06/2023	1	304,488	263.88	12,070			8,695		2,068			(3,001)		1,824		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/06/2023	1	79,697	263.88	3,041			2,200		541			(757)		477		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/25/2023	1	5,626,818	265.03	212,131			131,597		25,466			(52,525)		31,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SE	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/25/2023	1	279,893	265.03	9,272			5,768		1,267			(2,309)		1,557		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2020	07/29/2022	1	178,055	256.11	6,445			250		8,565			(1,613)		251		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	6200		66,090		64,918		48,699			(1,202)		14,010		0001
Purchased Call/S&P 500 INDEX/SPX161RS0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	10/14/2022	1	1,062,500	4550		32,083		20,541		1,880			(11,840)		2,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2020	07/29/2022	1	223,627	256.11	6,767			265		10,757			(1,708)		315		0001
Purchased Call/S&P 500 INDEX/SPXF13US9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	1	4,640,000	4332.41		603,664		473,478		247,165			(131,948)		29,043		0001
Purchased Call/S&P 500 INDEX/SPX715FS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/22/2023	1	1,659,894	4650	84,594			41,596		24,273			(21,032)		8,208		0001
Purchased Call/S&P 500 INDEX/SPX715FSB	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/21/2023	1	1,978,673	4995	50,159			24,629		9,457			(12,488)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXB003SC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	04/21/2021	04/21/2023	1	1,874,000	4114.16	201,642			81,433		85,259			(49,996)		8,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022	1	4,082,375	275.38	93,486			42,751		31,007			(46,359)		13,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/14/2022	1	630,142	275.38	15,286			7,010		4,786			(7,601)		2,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/14/2022	1	1,748,505	275.38	43,113			19,935		13,280			(21,497)		5,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/14/2022	1	1,919,243	275.38	45,651			21,168		14,577			(22,825)		6,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/14/2022	1	89,178	275.38	2,011			938		677			(1,017)		302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I9G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/14/2022	1	145,426	275.38	3,480			1,675		1,105			(1,805)		492		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2020	11/10/2022	1	2,079,475	258.75	78,812			14,290		3,260			(19,541)		6,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2020	11/10/2022	1	769,083	258.75	29,872			5,424		1,206			(7,417)		2,321		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/10/2022	1	159,015	258.75	6,539			1,194		249			(1,628)		480		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2020	11/10/2022	1	64,646	258.75	2,698			493		101			(675)		195		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z5U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2020	11/10/2022	1	53,442	258.75	2,307			443		84			(606)		161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Z$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	11/10/2022	1	53,352	258.75	2,373			482		84			(659)		161		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$U	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	11/10/2022	1	120,854	258.75		2,307		1,457		189			(853)		365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1	363,312	266.04	13,260			9,231		1,833			(3,297)		2,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	1	401,853	266.04	13,821			9,635		2,027			(3,451)		2,363		0001
Purchased Call/S&P 500 INDEX/SPX905J$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2021	08/11/2023	1	1,442,504	5479	25,577			14,402		4,478			(6,403)		7,616		0001
Purchased Call/S&P 500 INDEX/SPX9053$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/06/2020	11/08/2022	1	1,557,000	4209.92	53,405			9,537		23,585			(13,205)		4,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2022	1	2,812,627	279.8	64,690			6,772		1,630			(31,905)		4,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/08/2022	1	2,932,301	279.8	62,462			6,575		1,700			(31,145)		4,793		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$V	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/08/2023	1	1,560,785	4684	162,205			111,053		34,185			(40,329)		9,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/23/2022	1	358,543	276.16	8,751			4,278		2,539			(4,400)		1,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/23/2022	1	2,893,016	276.16	65,790			32,250		20,484			(33,170)		10,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/23/2022	1	524,899	276.16	11,956			5,910		3,717			(6,045)		1,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2022	1	14,858,402	262.72	563,133			139,236		15,923			(139,626)		52,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/28/2022	1	584,983	262.72	22,689			5,618		627			(5,633)		2,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/28/2022	1	337,953	262.72	13,558			3,375		362			(3,371)		1,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	12/28/2022	1	61,957	262.72		462		341		66			(122)		218		0001
Purchased Call/S&P 500 INDEX/SPX721S$S	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024	1	1,513,000	5076.8		67,026		64,268		31,201			(3,105)		10,476		0001
Purchased Call/S&P 500 INDEX/SPX621X$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023	1	1,527,000	4976.01	70,547			39,731		12,859			(17,444)		8,102		0001
Purchased Call/S&P 500 INDEX/SPXG13J$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/16/2024	1	1,710,494	5116		61,900		58,244		33,210			(3,731)		11,725		0001
Purchased Call/S&P 500 INDEX/SPXF13F$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023	1	3,736,000	4551.43	454,671			321,459		118,730			(112,579)		22,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,395,000	4627.86	168,098			116,857		35,292			(41,736)		8,204		0001
Purchased Call/S&P 500 INDEX/SPX621PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	05/01/2023	1	1,669,000	4128.91	177,582			74,257		75,787			(43,970)		7,628		0001
Purchased Call/S&P 500 INDEX/SPX905W0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,750,832	5224		69,471		56,499		19,400			(13,032)		11,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615J0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2021	06/12/2023	1	88,796	269.34	2,796			1,345		118			(702)		433		0001
Purchased Call/S&P 500 INDEX/SPX900D0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/14/2020	08/12/2022	1	1,597,000	3350.93	184,454			10,700		218,234			(45,860)		2,741		0001
Purchased Call/S&P 500 INDEX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024	1	1,862,000	4224.51		264,776		226,277		128,878			(38,757)		12,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/13/2022	1	332,830	276.38	7,045			3,211		2,183			(3,503)		1,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/13/2022	1	2,863,976	276.38	64,352			29,413		18,786			(32,087)		9,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/13/2022	1	1,433,732	276.38	32,734			15,087		9,404			(16,367)		4,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/13/2022	1	175,678	276.38	3,502			1,623		1,152			(1,771)		592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1	5,040,126	255.16		181,445		165,743		99,832			(15,907)		34,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	1	296,164	255.16		10,980		10,072		5,866			(949)		2,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	1	224,939	255.16		7,282		6,688		4,455			(620)		1,519		0001
Purchased Call/S&P 500 INDEX/SPX715PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024	1	2,000,000	4470.44		270,200		234,794		89,412			(36,323)		13,148		0001
Purchased Call/S&P 500 INDEX/SPX715FS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023	1	2,026,807	5260	27,398			13,355		3,257			(6,868)		9,938		0001
Purchased Call/S&P 500 INDEX/SPXG13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	07/01/2022	1	2,812,500	3900		26,040		3					(24,508)		736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	336,892	258.32		12,162		10,803		5,114			(1,401)		2,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	11/30/2022	1	56,846	273.71	1,406			599		515			(709)		184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	11/30/2022	1	54,322	273.71	1,389			605		493			(716)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	11/30/2022	1	90,999	273.71		2,829		1,693		825			(1,151)		295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	1	4,352,473	249.83		156,254		147,239		126,099			(9,204)		29,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024	1	150,420	249.83		5,648		5,351		4,358			(318)		1,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2024	1	2,301,715	259.89		84,703		70,625		28,404			(14,156)		14,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/28/2024	1	352,567	259.89		13,607		11,361		4,351			(2,258)		2,275		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	94,016	258.13		3,507		3,014		1,391			(505)		615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	1	1,642,769	263.16		60,947		47,384		13,849			(13,609)		10,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2022	01/18/2024	1	313,963	263.16		11,632		9,056		2,647			(2,585)		1,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2022	01/18/2024	1	133,962	263.16		4,729		3,697		1,129			(1,046)		835		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2022	01/18/2024	1	170,688	263.16		3,386		3,042		1,439			(348)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXB17PST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	2,790,000	5032.34	108,252			68,550		28,385			(26,841)		15,695		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024	1	593,562	259		21,428		19,249		8,714			(2,254)		3,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2020	08/12/2022	1	230,873	259.12	9,320			541		25			(2,327)		396		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2020	08/12/2022	1	335,395	259.12	13,694			797		36			(3,424)		576		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2020	08/12/2022	1	173,680	259.12	6,951			408		19			(1,752)		298		0001
Purchased Call/Merrill Lynch RPM Index/MLR061XSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2020	08/12/2022	1	215,808	259.12	8,812			518		23			(2,228)		370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2024	1	2,126,898	256.93		76,994		67,171		35,316			(9,901)		14,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	1	2,085,067	256.93		78,556		68,629		34,622			(10,008)		13,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	99,178	256.93		3,845		3,363		1,647			(485)		655		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	11/18/2022	1	153,986	260.27		5,189		2,358		188			(2,829)		479		0001
Purchased Call/S&P 500 INDEX/SPXC00CSG	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/03/2021	10/31/2023	1	1,683,476	5482	53,718			36,084		7,689			(13,374)		9,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2021	02/28/2023	1	1,439,000	3786	173,400			57,641		120,458			(42,876)		5,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	488,682	259.85		17,935		15,238		6,210			(2,755)		3,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024	1	763,746	259.85		26,864		22,857		9,706			(4,096)		4,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	1	1,110,154	257.2		40,410		34,922		17,876			(5,528)		7,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	1	1,000,189	257.2		37,177		32,172		16,106			(5,042)		6,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/15/2023	1	491,870	266.55	18,379			11,226		1,767			(4,595)		2,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/15/2023	1	135,671	266.55	5,156			3,154		487			(1,291)		746		0001
Purchased Call/S&P 500 INDEX/SPXD007S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/23/2022	02/22/2024	1	2,039,892	5012		96,463		79,744		35,559			(16,805)		13,099		0001
Purchased Call/S&P 500 INDEX/SPX621LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	1	1,638,757	4821	27,527			7,176		3,922			(6,834)		5,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022	1	9,261,984	281.17	212,099			74,235		22,040			(105,467)		27,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/04/2022	1	578,582	281.17	12,964			4,550		1,377			(6,500)		1,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2022	1	394,334	253.08	14,985			6,811		343			(7,431)		1,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/08/2022	1	67,842	275.75	2,003			41		144			(1,036)		50		0001
Purchased Call/S&P 500 INDEX/SPXF134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	2,103,000	5010.21	86,223			55,429		22,704			(21,379)		11,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024	1	7,491,104	251.2		269,680		253,010		198,498			(17,684)		51,274		0001
Purchased Call/S&P 500 INDEX/SPX621WSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023	1	1,401,000	4392.99	148,086			82,586		45,282			(36,717)		7,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2022	1	577,947	253.08	21,904			10,439		548			(10,862)		1,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/12/2023	1	4,838,934	269.75	154,362			66,791		90,057			(38,273)		22,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2021	05/12/2023	1	1,252,271	269.75	38,299			16,640		23,306			(9,509)		5,826		0001
Purchased Call/S&P 500 INDEX/SPX905YSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/11/2024	1	2,009,000	4126.95		290,100		247,004		159,852			(44,051)		13,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061YSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2022	1	855,024	258.34	32,405			4,318		883			(8,035)		2,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2020	10/06/2022	1	112,300	258.34	4,260			568		116			(1,058)		291		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/06/2022	1	349,467	258.34	13,974			1,875		361			(3,474)		905		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2020	10/06/2022	1	67,352	258.34	2,878			387		70			(721)		175		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/06/2022	1	86,955	258.34	3,268			448		90			(833)		225		0001
Purchased Call/S&P 500 INDEX/SPX621KS6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2022	1	2,153,000	4413.83	67,604			15,972		21,134			(16,716)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXE13RSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/10/2023	1	1,687,786	4436	168,055			93,621		51,061			(41,726)		8,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	09/30/2022	1	3,045,954	256.07	97,166			12,213		148,428			(24,158)		7,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2020	09/30/2022	1	1,474,822	256.07	48,437			6,097		71,867			(12,093)		3,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	09/30/2022	1	632,038	256.07	20,239			2,551		30,799			(5,060)		1,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	09/30/2022	1	78,923	256.07	2,555			322		3,846			(640)		198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	09/30/2022	1	280,522	256.07	10,013			1,273		13,670			(2,514)		704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	09/30/2022	1	210,976	256.07	7,893			1,003		10,281			(1,990)		530		0001
Purchased Call/S&P 500 INDEX/SPXB00U8P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/26/2021	08/18/2023	1	1,426,715	4830	88,147			50,703		18,024			(22,098)		7,597		0001
Purchased Call/S&P 500 INDEX/SPXF13YSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/08/2023	1	2,596,575	4492		51,482		31,836		10,389			(19,855)		10,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/18/2022	1	1,507,136	256.95	48,228			3,180		68,016			(11,958)		2,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2020	08/18/2022	1	338,111	256.95	10,435			689		15,259			(2,591)		619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2020	08/18/2022	1	1,858,315	256.95	57,785			3,831		83,865			(14,367)		3,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/18/2022	1	74,809	256.95	2,384			158		3,376			(594)		137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2020	08/18/2022	1	56,023	256.95	1,812			120		2,528			(453)		103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2021	12/13/2023	1	2,457,019	265.76	91,893			66,900		14,092			(22,784)		14,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/13/2023	1	1,627,942	265.76	61,195			44,674		9,337			(15,215)		9,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/13/2023	1	367,440	265.76	14,476			10,612		2,107			(3,604)		2,216		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/13/2023	1	498,417	265.76	18,511			13,626		2,859			(4,640)		3,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2020	07/28/2022	1	22,413	259.71	888			33					(220)		31		0001
Purchased Call/Merrill Lynch RPM Index/MLR061W$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2020	07/28/2022	1	1,031,251	259.71	40,740			1,519		10			(10,129)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXB17N$C	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2022	1	2,143,000	4528.79	60,647			10,024		919			(30,074)		4,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2023	1	11,802,106	266.3	447,300			200,302		22,324			(110,603)		55,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2020	01/03/2023	1	4,551,365	264.3	172,497			44,072		3,532			(42,595)		16,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$6	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2021	01/03/2023	1	88,860	264.3	3,490			894		69			(868)		318		0001
Purchased Call/S&P 500 INDEX/SPXG13A$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	2,426,000	4456.56		345,462		306,866		114,044			(39,806)		16,125		0001
Purchased Call/S&P 500 INDEX/SPX905W$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	2,502,000	4407.15		319,255		259,532		120,184			(60,707)		15,932		0001
Purchased Call/S&P 500 INDEX/SPX621K$7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2022	1	2,334,000	4572.22	54,382			12,849		12,145			(13,447)		8,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2024	1	5,376,711	275.1		162,914		154,646		108,433			(8,469)		37,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	08/18/2022	1	77,725	256.95	2,967			200		3,508			(751)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	1	12,243,348	275.45		370,973		356,705		242,800			(14,737)		84,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	1	274,888	275.45		8,513		8,219		5,451			(327)		1,905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	05/31/2024	1	1,831,581	275.45		55,390		53,554		36,322			(2,054)		12,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	05/31/2024	1	487,811	275.45		15,354		14,866		9,674			(508)		3,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	05/31/2024	1	296,813	275.45		9,440		9,152		5,886			(300)		2,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	05/31/2024	1	138,935	275.45		4,388		4,260		2,755			(134)		963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2020	08/29/2022	1	5,888,695	257.65	188,438			15,293		251,998			(46,658)		11,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2020	08/29/2022	1	226,446	257.65	7,620			620		9,690			(1,897)		459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2020	08/29/2022	1	116,307	257.65	4,288			349		4,977			(1,069)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2020	08/29/2022	1	90,676	257.65	3,044			249		3,880			(760)		184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2020	08/29/2022	1	81,568	257.65	2,378			195		3,491			(598)		165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2020	08/26/2022	1	3,113,146	257.65	99,309			7,681		133,222			(24,691)		6,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2020	08/26/2022	1	304,209	257.65	9,812			760		13,018			(2,450)		601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/23/2024	1	1,214,913	275.1		37,406		35,556		24,501			(1,896)		8,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/23/2024	1	4,772,981	275.1		144,699		137,733		96,257			(7,146)		32,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/23/2024	1	2,541,827	275.1		78,168		74,816		51,261			(3,758)		17,512		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/23/2024	1	375,370	275.1		11,680		11,195		7,570			(546)		2,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023	1	748,131	239.5		27,456		20,876		6,279			(6,733)		3,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/23/2024	1	403,389	275.1		12,097		11,611		8,135			(502)		2,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/23/2024	1	78,208	275.1		2,399		2,306		1,577			(96)		539		0001
Purchased Call/S&P 500 INDEX/SPXA006$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2020	12/08/2022	1	1,901,643	3650	209,666			46,335		175,876			(52,129)		6,315		0001
Purchased Call/S&P 500 INDEX/SPX721E$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2024	1	1,579,000	5323.98		58,739		46,636		14,198			(12,277)		9,944		0001
Purchased Call/S&P 500 INDEX/SPX9054$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2020	11/18/2022	1	1,417,000	3540.68	163,805			31,631		158,081			(40,670)		4,404		0001
Purchased Call/S&P 500 INDEX/SPXA008$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/17/2020	12/16/2022	1	1,452,000	4418.96	44,576			10,329		13,866			(11,068)		4,940		0001
Purchased Call/S&P 500 INDEX/SPXE13K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023	1	2,729,000	5022.31	89,784			45,755		16,867			(22,262)		13,775		0001
Purchased Call/S&P 500 INDEX/SPXD13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2021	02/17/2023	1	1,399,217	4447	72,803			23,261		19,733			(18,176)		5,578		0001
Purchased Call/S&P 500 INDEX/SPX721N$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	3,524,000	4452.31		483,140		436,685		175,035			(46,990)		23,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2021	05/12/2023	1	2,702,597	264.67	102,158			44,386		6,114			(25,364)		12,573		0001
Purchased Call/S&P 500 INDEX/SPXG13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	2,389,710	4492		324,243		288,018		106,409			(37,361)		15,884		0001
Purchased Call/S&P 500 INDEX/SPX621F$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2020	08/23/2022	1	2,563,000	4196.17	64,331			4,683		9,783			(15,907)		4,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1	1,632,760	264.67	65,207			28,370		3,694			(16,212)		7,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/12/2023	1	61,065	264.67	2,425			1,056		138			(605)		284		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/12/2023	1	50,118	264.67	2,049			900		113			(514)		233		0001
Purchased Call/S&P 500 INDEX/SPX621Q$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2023	1	3,407,000	4841.9	115,157			51,884		26,014			(28,553)		16,173		0001
Purchased Call/S&P 500 INDEX/SPXC00C$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	10/27/2023	1	1,473,988	5096	88,789			59,480		14,072			(22,228)		8,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	10/03/2022	1	4,250,323	256.07	136,010			17,586		207,116			(33,677)		10,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/03/2022	1	150,556	256.07	4,827			626		7,337			(1,202)		384		0001
Purchased Call/S&P 500 INDEX/SPX621Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	1	1,494,000	4470	151,043			87,501		42,252			(37,502)		8,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	1	13,501,775	273.84	430,707			201,154		179,129			(106,500)		65,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/06/2023	1	95,427	273.84	3,039			1,421		1,266			(754)		461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/06/2023	1	1,684,501	273.84	54,871			25,697		22,348			(13,642)		8,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$W	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2020	11/11/2022	1	6,660,881	259.7	251,781			46,189		8,482			(62,514)		20,179		0001
Purchased Call/S&P 500 INDEX/SPX621NSB	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2021	02/28/2023	1	1,723,000	4515.07	68,575			22,796		21,041			(16,956)		7,029		0001
Purchased Call/S&P 500 INDEX/SPX621KS5	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2022	1	1,642,000	4261.74	70,278			16,604		28,844			(17,377)		5,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2023	1	7,691,809	273.84	245,369			114,415		102,048			(60,755)		37,119		0001
Purchased Call/S&P 500 INDEX/SPX715QSY	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2022	05/02/2023	1	2,726,000	4155.38		92,411		77,646		54,378			(14,938)		12,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/25/2022	05/25/2023	1	620,997	229.49		22,604		20,425		11,095			(2,229)		2,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2022	1	987,646	277.25	37,531			3,929					(18,510)		1,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	06/06/2023	1	153,802	273.84	5,066			2,376		2,041			(1,261)		743		0001
Purchased Call/S&P 500 INDEX/SPX721PSC	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	1	5,400,000	4155.38		122,580		102,994		77,384			(19,814)		24,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2023	1	730,803	218.84		26,674		26,527		23,609			(219)		3,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/22/2022	1	1,484,446	253.62	47,354			1,374		85,910			(11,773)		1,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2020	07/22/2022	1	428,824	253.62	14,626			425		24,817			(3,651)		526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/22/2022	1	317,013	253.62	10,987			320		18,347			(2,747)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2020	07/22/2022	1	676,900	253.62	24,261			707		39,174			(6,074)		831		0001
Purchased Call/S&P 500 INDEX/SPX905WSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2022	02/16/2024	1	2,070,762	4442		244,027		200,547		93,808			(44,521)		13,231		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2022	1	3,864,362	279.11	88,494			32,448		14,111			(43,883)		11,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/10/2022	1	794,535	279.11	18,191			6,670		2,901			(9,045)		2,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/10/2022	1	878,116	279.11	21,268			7,820		3,206			(10,605)		2,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/10/2022	1	287,786	279.11	6,929			2,555		1,051			(3,484)		869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/10/2022	1	192,022	279.11	4,658			1,722		701			(2,348)		580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/10/2022	1	139,394	279.11	3,411			1,276		509			(1,729)		421		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2023	1	1,439,673	265.77	55,903			41,370		8,620			(13,880)		8,747		0001
Purchased Call/S&P 500 INDEX/SPXG13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	07/01/2022	1	937,500	.3900		8,680				1			(8,169)		245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/25/2022	1	2,684,408	278.98	61,741			9,355		4,605			(30,617)		5,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2022	1	712,869	278.98	15,945			2,436		1,223			(7,929)		1,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2022	1	1,216,665	278.98	30,658			4,697		2,087			(15,287)		2,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/25/2022	1	277,284	278.98	7,444			1,144		476			(3,743)		543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/25/2022	1	191,355	278.98	4,808			741		328			(2,424)		375		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2021	05/19/2023	1	1,598,785	266.3	62,258			27,728		2,911			(15,543)		7,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/19/2023	1	645,543	266.3	25,332			11,298		1,175			(6,333)		3,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2021	05/19/2023	1	267,666	266.3	10,514			4,722		487			(2,636)		1,259		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1614SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/19/2023	1	239,579	266.3	10,166			4,585		436			(2,570)		1,127		0001
Purchased Call/S&P 500 INDEX/SPXF134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	1,969,000	4820.52	110,461			71,011		31,688			(27,388)		11,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2020	10/04/2022	1	9,130,175	256.07	292,166			38,126		444,908			(72,243)		23,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/04/2022	1	1,232,084	256.07	39,551			5,175		60,039			(9,833)		3,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/23/2024	1	69,336	275.1	2,180			2,104		1,398			(85)		478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/23/2024	1	78,043	275.1	2,397			2,317		1,574			(90)		538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/23/2024	1	97,382	275.1	3,143			3,047		1,964			(101)		671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	1	12,050,117	275.36	366,324			348,234		238,968			(18,542)		83,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	1	364,634	275.36	10,911			10,387		7,231			(538)		2,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2024	1	3,919,739	275.36	119,004			113,908		77,733			(5,713)		27,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	1,457,068	275.36	44,713			42,858		28,895			(2,088)		10,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	1	202,746	259.23	7,579			6,777		2,915			(810)		1,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	1	5,693,912	278.25	128,682			93,587		40,560			(35,255)		24,258		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024	1	435,092	257.61	15,794			13,752		6,818			(2,096)		2,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/25/2024	1	641,655	257.61	22,318			19,459		10,055			(2,882)		4,228		0001
Purchased Call/S&P 500 INDEX/SPX715M$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2023	1	1,702,000	5609.58	49,528			34,221		2,142			(12,280)		10,000		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N\$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2023	1	1,388,654	278.25		33,488		24,422		9,892			(9,108)		5,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N\$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	1	1,558,964	278.25		40,060		29,459		11,105			(10,815)		6,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R\$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/16/2023	1	75,023	273.52		1,083		1,083		1,039					368		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	1	2,245,313	265.68	84,873			34,975		3,786			(21,044)		10,195		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2021	04/27/2023	1	689,070	265.68	26,118			10,778		1,162			(6,485)		3,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	1	2,406,605	264.91	90,970			36,613		4,370			(22,556)		10,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2021	04/20/2023	1	601,359	264.91	23,427			9,442		1,092			(5,817)		2,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2021	04/20/2023	1	55,560	264.91	2,198			891		101			(547)		249		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614\$3	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2021	04/20/2023	1	64,416	264.91	2,546			1,033		117			(636)		289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2020	10/04/2022	1	1,053,977	256.07	34,163			4,476		51,360			(8,505)		2,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W\$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/04/2022	1	217,715	256.07	7,507			989		10,609			(1,872)		558		0001
Purchased Call/S&P 500 INDEX/SPX905W\$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2022	02/13/2024	1	2,211,000	4361.2		295,832		240,567		114,449			(56,176)		14,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$J	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024	1	6,573,276	259.16		241,897		201,303		86,038			(41,364)		42,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	03/01/2023	1	5,281,084	260.74	199,625			66,633		13,994			(49,496)		21,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	03/01/2023	1	2,055,833	260.74	76,796			25,669		5,448			(19,067)		8,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612\$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	03/01/2023	1	182,367	260.74	6,568			2,198		483			(1,633)		746		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615\$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/13/2023	1	14,706,765	269.34	557,386			265,677		19,668			(137,824)		71,801		0001
Purchased Call/S&P 500 INDEX/SPXE13Q\$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	1	1,531,000	4393.49	158,152			87,549		50,423			(39,106)		8,054		0001
Purchased Call/S&P 500 INDEX/SPX715K\$Q	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/24/2023	1	1,544,748	5419	47,420			31,395		3,535			(11,806)		8,867		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00E8D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2021	06/02/2023	1	1,648,695	4532	99,087			46,370		30,874			(24,840)		7,921		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2023	1	2,014,415	267.42	76,145			41,001		5,029			(18,880)		10,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	1	852,904	267.42	32,851			17,762		2,129			(8,156)		4,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	1	144,110	267.42	5,524			2,991		360			(1,373)		748		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/07/2022	1	2,404,588	258.78	91,374			8,535		1,047			(22,563)		5,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/07/2022	1	845,271	258.78	31,422			2,955		368			(7,823)		1,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/07/2022	1	127,447	258.78	4,718			450		55			(1,194)		277		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2020	09/07/2022	1	204,353	258.78	7,407			720		89			(1,910)		444		0001
Purchased Call/S&P 500 INDEX/SPX621FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2020	08/23/2022	1	1,925,000	3375.76	221,568			16,131		252,859			(54,787)		3,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2023	1	2,494,977	265.36	94,310			41,714		5,300			(23,384)		11,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2022	01/17/2023	1	500,000	250.55		18,750		10,331		998			(8,509)		1,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	1	3,621,085	263.94	136,877			43,244		4,816			(33,938)		14,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2021	02/16/2023	1	1,363,342	263.94	50,982			16,129		1,813			(12,658)		5,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2021	02/16/2023	1	69,165	263.94	2,539			807		92			(631)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2022	1	800,000	269.51	30,480			591					(15,115)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	08/15/2022	1	473,539	286.35	17,994			2,231					(8,875)		841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2022	1	3,378,214	280.18	77,699			9,632		1,958			(38,320)		5,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/15/2022	1	2,442,592	280.18	53,180			6,629		1,416			(26,517)		4,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/05/2024	1	448,906	258.32		16,161		14,376		6,815			(1,843)		2,984		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/05/2024	1	65,466	258.32		2,392		2,152		994			(243)		435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/18/2024	1	7,936,702	245.38		281,753		278,265		308,701			(5,004)		55,697		0001
Purchased Call/S&P 500 INDEX/SPX621FSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2020	08/23/2022	1	2,630,000	4352.78	47,866			3,485		3,069			(11,836)		5,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/18/2024	1	90,099	245.38		3,444		3,425		3,504			(33)		632		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/18/2024	1	234,991	245.38		9,069		9,031		9,140			(75)		1,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/22/2022	1	1,078,520	258.63	40,876			4,660		761			(10,135)		2,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/22/2022	1	121,030	253.62	4,390			128		7,004			(1,101)		149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/23/2022	1	124,571	276.16	2,801			1,389		882			(1,420)		433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/23/2022	1	275,415	276.16		5,894		2,939		1,950			(2,955)		956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	12/23/2022	1	64,695	276.16		789		425		458			(367)		225		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	1	3,660,485	265.87	138,366			61,010		7,171			(34,307)		17,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2021	05/18/2023	1	1,492,062	265.87	54,829			24,209		2,923			(13,613)		7,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/18/2023	1	137,399	265.87	5,623			2,524		269			(1,413)		645		0001
Purchased Call/S&P 500 INDEX/SPX721633	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	1	1,656,700	4600	189,267			127,306		42,773			(46,992)		9,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/08/2022	1	254,581	279.8	5,714			603		148			(2,857)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/08/2022	1	64,482	279.8	1,514			162		37			(761)		105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/08/2022	1	78,738	279.8	1,863			199		46			(945)		129		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/08/2022	1	103,595	279.8	2,373			260		60			(1,231)		169		0001
Purchased Call/S&P 500 INDEX/SPXE13YSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2022	1	2,552,072	4462	60,981			12,910		1,966			(30,406)		5,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057S3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/25/2022	02/24/2023	1	1,667,922	229.46		62,547		41,351		24,714			(21,479)		6,748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ZSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	11/30/2022	1	531,147	243.34	20,130			8,429		1,179			(9,983)		1,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/05/2023	1	136,093	273.84	4,617			2,171		1,806			(1,153)		657		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/13/2020	11/11/2022	1	496,726	259.7	19,414			3,566		633			(4,827)		1,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSW	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2020	11/11/2022	1	56,352	259.7	2,185			403		72			(547)		171		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	1	3,090,950	263.73	116,838			45,740		6,525			(28,969)		13,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/12/2023	1	2,105,125	263.73	81,497			31,949		4,444			(20,235)		9,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/12/2023	1	207,566	263.73	7,957			3,124		438			(1,978)		919		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/22/2022	1	194,262	258.63	6,700			765		137			(1,664)		466		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/22/2022	1	170,892	258.63	5,934			680		121			(1,475)		410		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2020	09/22/2022	1	457,767	258.63	16,213			1,861		323			(4,037)		1,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YSH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2020	09/22/2022	1	288,595	258.63	10,690			1,229		204			(2,672)		692		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/25/2022	1	5,261,219	260.42	199,400			40,430		6,662			(49,440)		16,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/25/2022	1	657,178	260.42	25,715			5,221		832			(6,393)		2,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/25/2022	1	376,007	260.42	13,847			2,819		476			(3,462)		1,197		0001
Purchased Call/S&P 500 INDEX/SPX621YS7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	1	1,501,000	4416.36	162,108			93,911		47,810			(40,249)		8,060		0001
Purchased Call/S&P 500 INDEX/SPX715HSM	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/08/2022	1	1,845,383	4436	47,274			4,976		251			(23,572)		3,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2022	01/27/2023	1	1,665,351	233.39		62,451		36,430		16,697			(26,250)		6,331		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/05/2022	1	1,457,905	277.25	55,400			5,386					(27,548)		2,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	01/02/2024	1	5,362,239	268.61	200,548			151,513		24,853			(49,589)		32,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	12/02/2022	1	4,651,119	260.92	175,812			37,345		5,704			(43,652)		15,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/02/2022	1	449,487	260.92	17,003			3,617		551			(4,227)		1,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$T	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/15/2024	1	207,441	259		7,369		6,638		3,045			(739)		1,389		0001
Purchased Call/S&P 500 INDEX/SPX621Z$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	1	2,063,000	100	26,200			4,908					(12,992)		4,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/12/2022	1	1,915,162	259.32	72,585			7,288		780			(17,972)		4,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/04/2020	09/02/2022	1	7,378,104	258.78	278,892			24,302		2,907			(69,340)		15,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2020	09/02/2022	1	347,115	258.78	12,703			1,108		137			(3,176)		727		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2020	09/02/2022	1	478,704	258.78	18,554			1,621		189			(4,645)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX905J$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	1	1,605,000	4371.67	169,007			95,879		56,473			(41,904)		8,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/31/2024	1	74,081	275.45		2,318		2,263		1,469			(64)		513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	05/31/2024	1	152,592	275.45		4,293		4,197		3,026			(102)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	1	466,134	215.65		16,967		16,313		17,660			(697)		2,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	1	1,646,883	237.32		61,099		45,146		15,545			(16,282)		7,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	03/24/2023	1	136,765	237.32		4,749		3,672		1,291			(1,084)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	1	303,449	233.39		11,349		6,659		3,055			(4,731)		1,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	1	1,026,886	268.66	38,816			23,514		2,822			(9,624)		5,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	797,006	258.11		28,852		25,345		12,110			(3,606)		5,264		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	581,514	258.11		20,434		17,976		8,836			(2,530)		3,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2024	1	216,087	258.11		7,518		6,622		3,283			(903)		1,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	03/28/2024	1	90,357	258.11		3,028		2,671		1,373			(360)		597		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	03/03/2023	1	3,428,496	259.88	129,597			43,614		10,804			(32,133)		14,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/03/2023	1	286,772	259.88	10,307			3,483		904			(2,559)		1,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1	257,471	259.88	9,729			3,292		811			(2,419)		1,057		0001
Purchased Call/S&P 500 INDEX/SPX721PSD	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	1	3,099,000	4155.38		81,194		68,221		50,615			(13,124)		14,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2021	03/02/2023	1	865,881	267.61	27,622			9,258		18,027			(6,849)		3,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2023	1	338,390	237.32		12,487		9,253		3,194			(3,300)		1,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2023	1	1,668,500	264.75	63,236			18,154		1,507			(15,679)		6,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2021	01/26/2023	1	62,640	264.75	2,165			622		57			(538)		238		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2021	01/26/2023	1	71,080	264.75	2,457			709		64			(611)		270		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	629,656	268.61	23,486			17,712		2,885			(5,839)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXD00FS6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	2,446,000	4511.61		42,805		31,131		10,077			(11,727)		10,421		0001
Purchased Call/S&P 500 INDEX/SPX715HSN	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/08/2022	1	5,146,363	4437	137,599			14,484		703			(68,610)		8,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2022	1	909,911	274.68	34,577			953					(17,053)		790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113WSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2020	09/30/2022	1	124,294	256.07	4,262			553		6,057			(1,097)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	1	3,761,112	270.19		85,753		52,444		59,466			(33,362)		14,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/08/2023	1	136,564	270.19		3,280		2,012		2,159			(1,271)		534		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/08/2023	1	1,152,291	270.19		27,294		16,878		18,219			(10,527)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/16/2022	1	4,723,000	4432.99	90,209			19,295		3,927			(44,857)		10,917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2022	01/13/2023	1	1,543,365	250.55		58,031		31,682		2,957			(26,624)		5,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/29/2022	03/29/2023	1	600,000	237.75		22,260		16,618		5,502			(5,672)		2,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/30/2022	03/29/2023	1	199,948	237.75		7,275		5,446		1,833			(1,839)		863		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2023	1	4,127,795	266.17	156,031			77,587		10,131			(38,687)		20,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/28/2023	1	1,945,224	266.17	72,424			36,063		4,774			(17,982)		9,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$Z	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/28/2023	1	340,506	266.17	12,383			6,175		836			(3,079)		1,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2021	03/02/2023	1	2,907,710	267.61	90,294			30,305		60,535			(22,419)		11,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2021	03/02/2023	1	1,247,974	267.61	35,816			12,070		25,981			(8,905)		5,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/05/2021	03/02/2023	1	167,470	267.61	4,956			1,673		3,487			(1,234)		686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2021	03/02/2023	1	58,662	267.61	1,703			576		1,221			(426)		240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	03/02/2023	1	60,722	267.61	2,058			724		1,264			(535)		249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	1	3,771,445	272.38		85,989		51,167		46,913			(34,867)		14,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	02/02/2023	1	266,452	272.38		5,371		3,222		3,314			(2,169)		1,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2024	1	1,215,602	251.75		43,640		42,199		31,764			(1,612)		8,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/03/2024	1	163,650	251.75		5,870		5,692		4,276			(186)		1,136		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	08/06/2021	08/08/2023	1	2,885,000	5126.84	92,897			51,425		17,366			(22,970)		15,176		0001
Purchased Call/S&P 500 INDEX/SPXE13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023	1	2,199,727	4689	102,944			48,628		29,132			(25,595)		10,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/15/2022	1	4,260,296	276.87	97,987			3,800		6,763			(48,591)		4,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	609,915	276.87	13,526			526		968			(6,726)		618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/15/2022	1	79,293	276.87	1,893			81		126			(1,038)		80		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024	1	134,400	256.93	5,043			4,436		2,232			(624)		888		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2024	1	1,729,490	245.38	61,570			60,810		67,391			(1,090)		12,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/20/2024	1	51,159	245.38	1,920			1,918		1,993			(5)		360		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	1	645,576	265.03	24,274			15,020		2,891			(6,035)		3,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023	1	726,278	265.03	26,198			16,233		3,253			(6,540)		4,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023	1	175,543	265.03	5,796			3,596		786			(1,449)		973		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/18/2023	1	8,635,770	266.55	326,432			199,362		31,411			(80,827)		47,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	04/20/2023	1	141,006	264.91	4,961			2,532		256			(1,559)		633		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2020	11/23/2022	1	465,060	260.58	17,419			3,493		557			(4,331)		1,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023	1	5,056,112	280.31	160,784			90,772		40,385			(39,866)		26,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/16/2023	1	3,028,740	280.31	92,383			52,228		24,192			(22,937)		16,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2022	1	4,594,584	280.83	105,675			21,543		5,879			(52,403)		10,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/13/2022	1	665,834	280.83	15,696			3,209		852			(7,805)		1,509		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2022	1	1,525,417	280.83	36,665			7,516		1,952			(18,282)		3,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	03/01/2023	1	205,226	260.74	7,021			2,360		544			(1,748)		839		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/19/2021	03/01/2023	1	88,167	260.74	3,415			1,172		234			(868)		360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/04/2022	1	168,402	256.07	6,024			795		8,206			(1,504)		432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2020	10/04/2022	1	111,764	256.07	4,186			552		5,446			(1,049)		287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2020	10/04/2022	1	98,971	256.07	3,683			489		4,823			(927)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113W$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2020	10/04/2022	1	115,193	256.07	4,863			681		5,613			(1,294)		295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2024	1	1,206,881	258.74		44,534		36,704		16,176			(8,020)		7,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	1	6,700,640	270.37		152,105		94,643		104,602			(58,084)		26,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	1	129,720	270.37		3,123		1,949		2,025			(1,177)		509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/10/2023	1	1,828,311	270.37		43,819		27,417		28,541			(16,432)		7,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/10/2023	1	140,545	270.37		3,691		2,342		2,194			(1,371)		552		0001
Purchased Call/S&P 500 INDEX/SPXF131$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023	1	1,602,000	4667.83	184,070			132,743		39,314			(45,639)		9,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$A	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024	1	5,202,209	257.61		188,840		164,457		81,916			(25,024)		34,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/10/2023	1	104,218	270.37		2,687		1,710		1,627			(993)		409		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2020	11/25/2022	1	148,192	260.42	5,457			1,113		188			(1,366)		472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2020	11/25/2022	1	556,611	260.42	21,459			4,393		705			(5,380)		1,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	11/25/2022	1	63,998	260.42	2,470			506		81			(620)		204		0001
Purchased Call/S&P 500 INDEX/SPX905Z$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/20/2023	1	2,633,241	4463		79,733		57,867		19,306			(21,965)		11,176		0001
Purchased Call/S&P 500 INDEX/SPX715G$T	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2021	07/21/2023	1	1,449,000	4373.85	149,247			79,365		46,137			(37,107)		7,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2023	1	3,801,678	280.7	120,893			70,909		30,366			(29,975)		20,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/01/2023	1	2,544,841	280.7	84,043			49,567		20,327			(20,867)		13,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2023	1	1,175,836	280.7	37,868			22,365		9,392			(9,415)		6,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/01/2023	1	1,079,366	280.7	31,916			18,875		8,621			(7,979)		5,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/01/2023	1	142,087	280.7	4,384			2,611		1,135			(1,100)		769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	09/01/2023	1	70,147	280.7	1,632			1,016		560			(429)		380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2023	1	928,421	268.24	34,630			25,973		4,421			(8,586)		5,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1	244,723	268.24	9,187			6,919		1,165			(2,281)		1,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	269,251	268.24	10,238			7,721		1,282			(2,546)		1,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2020	09/14/2022	1	2,422,435	260.25	91,810			9,458		753			(22,764)		5,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2020	09/14/2022	1	308,683	260.25	11,873			1,225		96			(2,948)		704		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2020	09/14/2022	1	810,585	260.25	30,928			3,195		252			(7,690)		1,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2020	09/14/2022	1	371,715	260.25	13,940			1,446		116			(3,471)		848		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2020	09/14/2022	1	263,776	260.25	9,588			996		82			(2,390)		602		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2020	09/14/2022	1	164,626	260.25	5,680			591		51			(1,422)		376		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$9	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2020	09/14/2022	1	125,110	260.25	4,293			447		39			(1,076)		285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	1	11,497,681	273.94		257,548		227,040		154,840			(31,047)		53,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	1	165,427	239.08	6,104			4,658		1,446			(1,455)		722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/11/2022	04/04/2023	1	238,417	239.08	5,525			4,694		2,084			(842)		1,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2023	1	892,677	273.94		19,357		17,111		12,022			(2,287)		4,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	1	951,420	273.94		22,228		19,813		12,813			(2,572)		4,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/17/2023	1	1,065,906	273.94		24,669		22,051		14,355			(2,794)		4,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/21/2022	1	2,136,281	272.15	81,179			25,256					(40,366)		5,943		0001
Purchased Call/S&P 500 INDEX/SPX715F$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023	1	1,785,031	4873	58,109			28,326		12,577			(14,568)		8,752		0001
Purchased Call/S&P 500 INDEX/SPX6210$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/30/2021	03/30/2023	1	1,716,000	4564.21	63,835			23,851		21,738			(15,828)		7,420		0001
Purchased Call/S&P 500 INDEX/SPX715J$4	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/16/2022	1	16,960,000	4432.99	393,472			84,159		16,764			(195,655)		39,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024	1	1,523,666	273.38		47,234		39,220		30,021			(8,164)		9,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023	1	900,481	227.51		32,778		28,353		17,969			(4,490)		4,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	1	1,028,111	277.09	39,171			7,985					(19,425)		2,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023	1	699,985	233.37		25,689		21,514		9,598			(4,340)		3,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2020	09/02/2022	1	387,924	258.78	14,346			1,259		153			(3,596)		812		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/11/2020	09/02/2022	1	237,568	258.78	9,189			807		94			(2,307)		497		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	1	5,185,162	256.26		186,147		169,271		93,970			(17,547)		34,942		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	1	1,516,968	266.46	56,886			38,447		6,897			(14,124)		8,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	1	506,762	266.46	19,399			13,129		2,304			(4,823)		2,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/03/2023	1	75,693	266.46	2,824			1,914		344			(705)		439		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2023	1	2,759,659	266.38	104,039			64,289		10,486			(25,831)		15,304		0001
Purchased Call/S&P 500 INDEX/SPX905W5L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	2,040,000	4338.22		278,256		225,987		109,251			(53,129)		12,957		0001
Purchased Call/S&P 500 INDEX/SPXC134$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/22/2022	1	1,583,000	3329.9	194,234			13,893		226,737			(48,094)		3,016		0001
Purchased Call/S&P 500 INDEX/SPXA052$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/05/2022	05/02/2023	1	1,905,570	4143		49,993		42,592		31,187			(7,734)		8,724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	1	600,000	272.15	22,800			6,909					(11,306)		1,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2021	10/19/2022	1	128,539	272.15	6,697			2,199					(3,597)		354		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2020	11/23/2022	1	4,180,453	260.41	158,439			31,557		5,218			(39,284)		13,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2020	11/23/2022	1	1,574,908	260.41	60,115			12,006		1,966			(14,926)		4,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	1	8,185,245	278.27	248,831			219,818		129,288			(29,274)		54,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	2,542,865	278.27	74,019			65,478		40,165			(8,619)		16,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	2,246,610	278.27	67,898			60,312		35,486			(7,824)		14,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/05/2024	1	393,718	278.27	11,970			10,647		6,219			(1,365)		2,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/05/2024	1	106,274	278.27	3,242			2,892		1,679			(354)		706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2022	1	712,576	276.76	27,149			2,393					(13,463)		1,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2021	08/02/2022	1	61,189	276.76	2,569			232					(1,303)		92		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	1	2,189,676	262.88	82,770			27,059		3,819			(20,522)		8,859		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	1	339,888	262.88	11,210			3,680		593			(2,783)		1,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1	276,729	262.88	8,621			2,834		483			(2,144)		1,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2021	02/24/2023	1	60,862	262.88	1,831			607		106			(459)		246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB238SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023	1	2,877,979	273.84	91,808			42,607		37,895			(22,826)		13,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB238SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/02/2023	1	1,784,017	273.84	56,679			26,341		23,490			(14,150)		8,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB238SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/02/2023	1	430,910	273.84	14,005			6,518		5,674			(3,501)		2,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	1	2,751,850	272.21		63,017		33,332		32,029			(29,877)		10,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/09/2023	1	2,439,426	272.21		57,176		30,409		28,392			(26,776)		8,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/09/2023	1	606,216	272.21		14,921		7,958		7,056			(6,966)		2,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/09/2023	1	167,254	272.21		3,945		2,127		1,947			(1,836)		608		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023	1	2,038,663	266.81	76,246			55,949		10,654			(18,931)		12,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	292,955	266.81	10,398			7,641		1,531			(2,585)		1,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/15/2023	1	55,526	266.81	1,950			1,437		290			(488)		335		0001
Purchased Call/Merrill Lynch RPM Index/MLR061WSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2020	07/18/2022	1	2,672,914	257.72	101,571			2,375		5			(25,150)		2,968		0001
Purchased Call/S&P 500 INDEX/SPX621RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2021	06/09/2023	1	1,765,000	4203.99	176,677			83,586		74,924			(43,866)		8,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	1	7,248,315	270.82		161,637		160,747		134,195			(1,329)		36,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/27/2023	1	703,358	270.82		15,739		15,695		13,022			(86)		3,502		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/29/2022	06/27/2023	1	667,526	270.82		14,567		14,567		12,359			(40)		3,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/30/2022	06/27/2023	1	730,061	270.82		13,398		13,398		13,516					3,635		0001
Purchased Call/S&P 500 INDEX/SPX621W$T	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023	1	1,746,000	5091.73	62,332			34,762		10,949			(15,455)		9,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/01/2020	08/26/2022	1	897,203	257.65	30,122			2,336		38,394			(7,530)		1,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/02/2020	08/26/2022	1	391,448	257.65	14,418			1,120		16,751			(3,610)		773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/08/2020	08/26/2022	1	311,080	257.65	9,055			709		13,312			(2,286)		615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	1	828,225	263.42	30,976			21,863		5,691			(7,701)		4,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/24/2023	1	73,315	263.42	2,549			1,804		504			(637)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	1	342,166	238.7		12,626		9,704		3,111			(2,940)		1,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/09/2021	11/04/2022	1	1,513,473	281.17	33,104			11,684		3,602			(16,644)		4,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205O$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	08/02/2022	1	87,258	276.76	2,800			287					(1,614)		131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1	5,208,595	258.74		191,676		157,742		68,890			(34,754)		33,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	1	206,301	258.74		7,312		6,025		2,729			(1,293)		1,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	02/16/2024	1	90,300	258.74		3,877		3,249		1,194			(641)		577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	02/16/2024	1	162,318	258.74		3,294		3,166		2,147			(143)		1,037		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1	5,507,594	263.99	208,187			58,373		5,583			(51,761)		20,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/20/2023	1	318,153	263.99	12,534			3,519		322			(3,129)		1,189		0001
Purchased Call/S&P 500 INDEX/SPX721A$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	1	1,304,000	5494.54	60,636			45,310		6,824			(15,034)		7,967		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	1	354,278	236.42		13,321		8,147		3,057			(5,182)		1,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	1	813,524	234.1		29,612		26,104		11,086			(3,570)		3,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/16/2023	1	1,674,576	273.62		37,148		32,826		23,222			(4,400)		7,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/16/2023	1	1,192,545	273.62		28,547		25,437		16,537			(3,312)		5,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/16/2023	1	152,250	273.62		3,606		3,222		2,111			(410)		713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/16/2023	1	123,107	273.62		3,127		2,810		1,707			(324)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/30/2022	1	4,792,514	276.74	110,228			27,786		20,241			(54,661)		12,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/30/2022	1	1,502,868	276.74	33,181			8,387		6,347			(16,499)		3,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/30/2022	1	866,805	276.74	18,480			4,684		3,661			(9,266)		2,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/30/2022	1	378,398	276.74	8,218			2,089		1,598			(4,132)		950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	09/30/2022	1	138,422	276.74	2,691			694		585			(1,361)		347		0001
Purchased Call/S&P 500 INDEX/SPX721A$8	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	1	3,479,000	4761.01	415,045			310,143		73,874			(102,908)		21,256		0001
Purchased Call/S&P 500 INDEX/SPX7212$1	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	1	4,401,000	4448.98	53,692			12,493		3,063			(26,625)		10,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2020	12/30/2022	1	6,571,379	264.3	248,398			62,443		5,011			(61,674)		23,265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2021	12/30/2022	1	3,843,519	264.3	147,604			37,156		2,931			(36,850)		13,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$7	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2021	12/30/2022	1	307,127	264.3	10,958			2,766		234			(2,743)		1,087		0001
Purchased Call/S&P 500 INDEX/SPX900D$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2020	08/15/2022	1	1,578,000	3335.75	186,362			11,535		222,611			(46,144)		2,801		0001
Purchased Call/S&P 500 INDEX/SPX621N$C	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2021	02/28/2023	1	1,307,000	4733.83	35,550			11,818		7,673			(8,790)		5,332		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	11/07/2022	1	1,782,112	281.17	40,989			14,566		3,528			(20,215)		5,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2021	11/07/2022	1	2,451,127	281.17	53,700			19,243		4,852			(26,776)		7,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2022	01/26/2023	1	734,799	270.42	15,488			8,992		11,103			(6,553)		2,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	01/26/2023	1	1,584,554	270.42	33,165			19,308		23,944			(13,979)		6,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/31/2022	01/26/2023	1	1,175,495	270.42	26,299			15,353		17,763			(10,958)		4,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/02/2022	01/26/2023	1	132,276	270.42	3,458			2,030		1,999			(1,430)		502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2022	01/26/2023	1	53,040	270.42	1,236			732		801			(509)		201		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2024	1	2,077,646	258.24	75,003			66,875		32,122			(8,208)		13,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2024	1	561,429	258.24	21,414			19,120		8,680			(2,317)		3,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2022	03/27/2024	1	76,786	257.61	2,787			2,434		1,206			(356)		507		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	1	2,157,001	263.78	81,319			31,337		4,317			(20,218)		9,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	1	321,521	263.78	12,177			4,699		644			(3,032)		1,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023	1	65,639	263.78	2,496			967		131			(626)		287		0001
Purchased Call/S&P 500 INDEX/SPX905WSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	2,381,000	4382.85	310,721			252,353		118,722			(59,327)		15,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/06/2020	08/02/2022	1	179,531	256.11	6,926			307		8,636			(1,727)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2020	08/02/2022	1	86,623	256.11	2,878			129		4,167			(730)		130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	1	1,077,692	269.75	36,436			15,853		20,057			(9,059)		5,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	05/12/2023	1	72,792	269.75	2,847			1,276		1,355			(729)		339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	05/12/2023	1	93,120	269.75	4,502			2,251		1,733			(1,289)		433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	1,088,274	258.55		39,722		34,134		15,581			(5,721)		7,115		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$1	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024	1	591,643	258.55		21,075		18,135		8,471			(3,011)		3,868		0001
Purchased Call/S&P 500 INDEX/SPX150C$S	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/13/2021	08/12/2022	1	3,549,000	100	30,521			3,561					(15,177)		6,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2022	1	294,520	277.02	7,464			415		502			(3,711)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	08/02/2022	1	102,993	256.11	4,625			245		4,954			(1,379)		155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/27/2024	1	4,222,981	259.16		155,406		129,362		55,654			(26,538)		27,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/27/2024	1	683,812	259.16		27,415		22,883		9,012			(4,557)		4,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	1	1,314,714	263.58	49,696			19,072		2,726			(12,339)		5,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	1	308,191	263.58	11,763			4,533		639			(2,925)		1,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	1	75,007	263.58	2,871			1,108		156			(715)		328		0001
Purchased Call/S&P 500 INDEX/SPX7151$T	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	09/01/2023	1	2,088,000	5185.73	76,630			45,195		7,934			(19,026)		11,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	288,678	275.36		8,534		8,191		5,725			(354)		1,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	472,080	275.36		14,298		13,743		9,362			(574)		3,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/24/2024	1	69,410	275.36		2,178		2,126		1,376			(61)		479		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2050$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	1	1,261,455	275.8	48,061			1,456					(23,833)		1,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	1	6,818,002	271.71		152,041		149,110		116,554			(3,332)		33,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/22/2023	1	114,296	271.71		2,322		2,296		1,954			(45)		565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023	1	431,881	271.71		8,806		8,732		7,383			(146)		2,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2023	1	840,157	272.58		20,158		10,803		9,748			(9,359)		3,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024	1	817,022	245.38		29,004		28,645		31,966			(516)		5,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/17/2024	1	192,613	245.38		7,245		7,175		7,536			(80)		1,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/17/2024	1	107,162	245.38		4,092		4,069		4,193			(40)		752		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/17/2024	1	219,917	245.38		8,613		8,613		8,604					1,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	1	683,270	272.58		15,692		8,504		7,928			(7,262)		2,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/11/2023	1	391,086	272.58		8,666		4,709		4,538			(3,998)		1,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/11/2023	1	108,820	272.58		2,268		1,236		1,263			(1,032)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/11/2023	1	155,758	272.58		3,297		1,817		1,807			(1,491)		569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/11/2023	1	98,664	272.58		1,810		1,006		1,145			(804)		361		0001
Purchased Call/S&P 500 INDEX/SPX621Y$9	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	1	1,703,000	5145.42	59,605			34,530		10,228			(14,799)		9,145		0001
Purchased Call/S&P 500 INDEX/SPX715K$1	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2021	10/20/2023	1	1,827,000	4481.76	205,903			134,629		58,407			(51,053)		10,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2023	1	370,867	228.56		13,537		11,672		6,961			(1,891)		1,720		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/01/2022	03/31/2023	1	1,771,101	239.5		65,354		49,560		14,346			(16,159)		7,673		0001
Purchased Call/S&P 500 INDEX/SPXE13U$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023	1	1,877,813	.4474	189,074			109,532		54,203			(46,944)		10,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2023	1	4,584,283	278.52	145,780			80,900		42,447			(36,146)		24,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/09/2023	1	5,823,141	278.52	188,373			104,681		53,918			(46,770)		30,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/09/2023	1	1,307,386	278.52	43,842			24,397		12,105			(10,900)		6,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/09/2023	1	731,749	278.52	24,512			13,697		6,775			(6,103)		3,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/09/2023	1	101,681	278.52	3,395			1,905		941			(851)		536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/09/2023	1	173,804	278.52	5,585			3,138		1,609			(1,402)		915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/16/2023	1	87,108	273.62	2,209			2,014		1,208			(218)		408		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$O	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/24/2023	1	8,919,979	263.99	338,067			96,126		9,314			(83,593)		33,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	1	4,135,642	277.45	93,052			71,519		34,158			(21,670)		18,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/06/2023	1	896,549	277.45	21,263			16,479		7,405			(4,907)		3,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	1	1,158,106	277.45	27,758			21,572		9,565			(6,347)		5,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	1	764,980	277.45	17,122			13,344		6,318			(3,805)		3,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/06/2023	1	54,621	277.45	1,362			1,077		451			(294)		239		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	1	721,392	266.38	25,213			15,601		2,741			(6,269)		4,001		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1618SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023	1	52,432	266.38	1,756			1,088		199			(438)		291		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023	1	52,005	266.38	1,591			987		198			(398)		288		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1	3,822,640	266.42	144,496			62,125		6,286			(35,827)		17,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/10/2023	1	1,548,726	266.42	55,573			23,926		2,547			(13,798)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX621HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/09/2020	10/11/2022	1	1,762,000	3442.36	207,211			29,072		220,172			(51,237)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXF13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	1	2,702,762	4660		62,518		34,228		5,543			(28,307)		9,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/17/2023	1	516,731	273.94		12,563		11,261		6,959			(1,330)		2,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/17/2023	1	105,685	273.94		2,623		2,358		1,423			(271)		496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/28/2022	1	4,687,831	278.27	107,351			35,387		18,224			(53,235)		13,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/28/2022	1	1,057,933	278.27	24,028			7,942		4,113			(11,948)		3,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	10/28/2022	1	816,361	278.27	19,568			6,486		3,174			(9,811)		2,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/28/2022	1	1,004,272	278.27	25,082			8,337		3,904			(12,611)		2,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/28/2022	1	497,377	278.27	12,404			4,135		1,934			(6,254)		1,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2020	09/14/2022	1	73,102	260.25	2,281			238		23			(573)		167		0001
Purchased Call/Merrill Lynch RPM Index/MLR061YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2020	09/14/2022	1	336,040	260.25	10,536			1,104		104			(2,649)		767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024	1	4,237,682	251.75		152,133		147,124		111,340			(5,604)		29,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/05/2024	1	183,131	251.75		6,263		6,082		4,812			(189)		1,273		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	1	2,686,379	280.05		60,712		44,735		15,547			(16,301)		11,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	1	1,376,039	280.05		31,103		22,982		7,964			(8,288)		5,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	1	1,891,781	280.05		40,193		29,781		10,949			(10,466)		8,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/29/2023	1	50,169	268.24		1,829		1,383		239			(447)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/20/2022	1	56,003	276.17	1,509			80		126			(752)		66		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/20/2022	1	737,286	276.17	21,330			1,132		1,662			(10,665)		863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2022	1	241,172	276.17	7,169			382		544			(3,615)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/20/2022	1	78,359	276.17	2,273			121		177			(1,149)		92		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	1	19,856,950	275.57		444,796		407,626		232,945			(41,547)		94,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	1	601,035	275.57		12,781		11,746		7,051			(1,065)		2,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	11,289,013	278.04	258,518			75,401		40,499			(128,549)		30,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/14/2022	1	556,210	278.04	11,803			3,452		1,995			(5,918)		1,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/14/2022	1	497,843	278.04	10,815			3,172		1,786			(5,437)		1,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/14/2022	1	89,165	278.04	2,046			614		320			(1,052)		240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	1	10,596,645	272.84		235,246		225,525		146,336			(10,312)		51,809		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/14/2023	1	377,529	272.84		8,399		8,074		5,214			(346)		1,846		0001
Purchased Call/S&P 500 INDEX/SPX150D8C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/19/2022	1	3,914,000	100	32,878			4,475					(16,348)		7,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2023	1	519,168	272.84		12,121		11,783		7,170			(467)		2,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/14/2023	1	1,066,643	272.84		22,323		21,760		14,730			(802)		5,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/14/2023	1	493,024	272.84		10,390		10,157		6,808			(261)		2,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/14/2023	1	2,168,116	272.84		43,944		43,078		29,941			(985)		10,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/14/2023	1	352,368	272.84		6,483		6,410		4,866			(127)		1,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/14/2023	1	148,604	272.84		2,729		2,729		2,052			(8)		727		0001
Purchased Call/S&P 500 INDEX/SPXB00Z8L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/16/2022	1	1,559,000	100	29,933			6,402					(14,884)		3,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	1	9,694,585	272.21		215,220		210,477		137,275			(5,307)		47,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2023	1	937,767	272.21		20,084		19,696		13,279			(441)		4,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2023	1	643,891	272.21		12,584		12,444		9,117			(243)		3,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/21/2023	1	251,831	272.21		4,931		4,890		3,566			(82)		1,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/21/2023	1	912,473	272.21		18,101		18,000		12,921			(151)		4,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/21/2023	1	2,116,986	272.21		42,307		42,188		29,976			(236)		10,454		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/21/2023	1	787,678	272.21		15,336		15,336		11,154			(43)		3,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/26/2022	1	10,230,569	253.62	327,378			11,242		592,075			(80,950)		13,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/26/2022	1	1,232,225	253.62	42,804			1,474		71,313			(10,642)		1,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2020	07/26/2022	1	73,306	253.62	2,665			92		4,242			(664)		98		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2020	07/26/2022	1	101,306	253.62	3,719			129		5,863			(928)		135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	07/26/2022	1	530,754	253.62	19,944			692		30,716			(5,000)		708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2020	07/26/2022	1	143,394	253.62	5,286			188		8,299			(1,355)		191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	07/26/2022	1	79,051	253.62	7,340			758		4,575			(5,423)		105		0001
Purchased Call/S&P 500 INDEX/SPXC00C$D	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/03/2021	10/20/2023	1	1,486,293	5269	67,369			44,912		9,740			(17,030)		8,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1	271,777	259.16		9,974		8,293		3,537			(1,713)		1,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2024	1	318,184	259.16		12,130		10,100		4,141			(2,041)		2,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/23/2024	1	117,550	259.16		4,699		3,918		1,530			(785)		755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2022	1	3,176,101	278.04	73,050			21,734		10,759			(36,028)		8,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/17/2022	1	1,014,501	278.04	22,111			6,615		3,437			(11,025)		2,772		0001
Purchased Call/S&P 500 INDEX/SPXB00A$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2021	05/25/2023	1	2,441,000	4667.25	112,286			50,590		31,192			(27,841)		11,587		0001
Purchased Call/S&P 500 INDEX/SPXC00C$F	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/03/2021	10/27/2023	1	1,481,404	5245	70,194			47,023		10,455			(17,573)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX7216$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	1	1,609,198	5157	88,737			59,687		13,432			(22,032)		9,322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/05/2022	1	8,616,290	279.8	197,313			19,183		6,718			(98,114)		13,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/05/2022	1	763,551	279.8	15,691			1,530		595			(7,867)		1,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/05/2022	1	327,829	279.8	6,960			680		256			(3,499)		515		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	1	2,328,861	252.48		83,839		79,808		57,358			(4,135)		16,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	199,699	252.48		7,261		6,950		4,918			(349)		1,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/13/2022	1	1,034,468	280.83	22,912			4,736		1,324			(11,456)		2,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/13/2022	1	55,304	280.83	827			179		71			(435)		125		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/27/2020	11/23/2022	1	132,445	260.58	5,128			1,030		159			(1,279)		419		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2020	11/23/2022	1	141,792	260.58	5,164			1,040		170			(1,295)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	9,755,893	280.18	223,410			26,064		7,606			(111,091)		16,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/12/2022	1	273,429	280.18	6,314			739		213			(3,166)		469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/12/2022	1	155,662	280.18	3,378			396		121			(1,698)		267		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2020	08/17/2022	1	1,549,005	260.4	55,916			3,620		109			(13,902)		2,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2020	08/17/2022	1	193,232	260.4	7,102			462		14			(1,768)		350		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2020	08/17/2022	1	94,221	260.4	3,539			231		7			(887)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/26/2022	01/26/2023	1	265,687	229.99		9,990		5,752		3,454			(4,242)		1,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/21/2021	09/21/2022	1	320,506	269.18	12,211			2,758					(6,055)		764		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023	1	3,160,614	278.9		71,430		56,908		24,411			(14,946)		14,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/17/2023	1	2,558,001	278.9		57,323		46,049		19,756			(11,370)		11,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/21/2024	1	210,211	258.74		7,182		5,936		2,817			(1,253)		1,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	1	1,794,667	252.25		64,608		62,038		45,649			(2,651)		12,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1	110,251	252.25		3,820		3,673		2,804			(152)		764		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1	459,892	252.25		16,645		16,071		11,698			(639)		3,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2023	1	2,376,618	265.93	89,836			44,795		6,045			(22,274)		11,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S0	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2021	06/29/2023	1	420,106	265.93	15,497			7,738		1,069			(3,848)		2,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2022	1	3,888,741	274.85	89,052			38,761		30,842			(44,160)		12,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/17/2023	1	742,372	278.9		16,370		13,187		5,734			(3,211)		3,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/17/2023	1	165,460	278.9		3,500		2,843		1,278			(679)		739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/17/2023	1	129,765	278.9		2,145		1,757		1,002			(392)		579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/17/2023	1	59,973	278.9		968		806		463			(163)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/17/2023	1	325,645	278.9		5,278		4,411		2,515			(877)		1,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	04/17/2023	1	183,800	278.9		2,478		2,113		1,420			(370)		821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	1	5,290,845	275.57		119,044		109,206		60,658			(10,999)		25,306		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/12/2022	1	617,100	280.18	12,642			1,487		481			(6,374)		1,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/12/2022	1	54,147	280.18	1,210			145		42			(620)		93		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/12/2022	1	52,304	280.18	1,081			130		41			(556)		90		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1	307,100	264.24	11,459			3,213		295			(2,849)		1,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2021	01/20/2023	1	177,942	264.24	6,916			1,942		171			(1,727)		665		0001
Purchased Call/S&P 500 INDEX/SPXG13R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	1,898,000	100		36,442		36,138		22,280			(601)		9,399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	1	500,000	182.29		15,450		10,555		10,900			(4,968)		2,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/30/2023	1	950,473	275.57		21,040		19,408		10,897			(1,681)		4,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/30/2023	1	4,280,511	275.57		98,017		91,172		49,075			(7,581)		20,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/30/2023	1	1,357,306	275.57		30,095		28,072		15,561			(2,251)		6,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	05/30/2023	1	394,650	275.57		9,381		8,799		4,525			(604)		1,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	05/30/2023	1	61,790	275.57		1,455		1,369		708			(90)		296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/30/2023	1	58,130	275.57		1,361		1,295		666			(77)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	05/30/2023	1	205,037	275.57		3,393		3,304		2,351			(127)		981		0001
Purchased Call/S&P 500 INDEX/SPXD00FS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	3,327,000	4511.61		90,162		65,572		19,650			(24,702)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXE13Q$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/09/2022	1	2,204,285	4435	44,109			4,752		379			(21,933)		3,649		0001
Purchased Call/S&P 500 INDEX/SPX7150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2022	04/28/2023	1	2,311,118	4288		57,754		48,423		31,793			(9,439)		10,511		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3059SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2023	1	310,197	236.55		11,539		8,392		3,082			(3,161)		1,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023	1	5,816,170	265.73	219,270			110,241		15,428			(54,441)		29,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	1	1,171,136	265.73	45,174			22,743		3,107			(11,232)		5,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2022	03/09/2023	1	334,771	228.74		12,520		8,657		5,503			(3,876)		1,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/06/2022	1	1,577,119	274.85	41,831			18,258		12,508			(20,801)		5,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/06/2022	1	1,908,914	274.85	47,923			20,975		15,140			(23,896)		6,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/06/2022	1	313,410	274.85	7,766			3,427		2,486			(3,883)		1,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2022	1	107,899	274.85	2,779			1,230		856			(1,394)		356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/06/2022	1	68,093	274.85	1,521			689		540			(784)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	1	400,000	180.44		11,920		7,980		10,840			(3,952)		1,635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/01/2023	1	173,711	180.44	6,094			4,125		4,708			(1,998)		710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/22/2023	1	122,922	278.25	3,163			2,333		876			(848)		524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/22/2023	1	262,271	278.25	6,362			4,705		1,868			(1,666)		1,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/22/2023	1	60,004	278.25	1,395			1,035		427			(362)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	03/22/2023	1	66,966	278.25	1,401			1,063		477			(340)		285		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00U8O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	1	2,071,000	4914.77	108,935			63,107		22,130			(27,047)		11,121		0001
Purchased Call/Janus SG Marketing Consensus Index II/JSG305F9N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	1	486,610	215.5		17,761		17,419		18,516			(389)		2,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z9G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2022	1	630,246	259.02	23,886			3,872		767			(5,923)		1,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	05/30/2023	1	137,634	275.57	1,978			1,954		1,578			(41)		658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	1,000,000	182.29	30,700			20,893		21,600			(9,952)		4,105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/03/2023	1	302,073	182.29	8,899			6,073		6,525			(2,835)		1,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/19/2022	1	78,548	274.48	2,384			120		287			(1,192)		90		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/19/2022	1	255,797	274.48	8,304			419		933			(4,163)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/19/2022	1	64,242	274.48	2,142			108		234			(1,083)		73		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/19/2022	1	68,486	274.48	2,228			113		250			(1,130)		78		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/03/2023	1	50,372	266.46	1,779			1,214		229			(446)		292		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	1	1,209,890	251.69		43,435		39,979		30,511			(3,506)		8,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/02/2024	1	1,461,586	251.69		52,845		48,707		36,858			(4,199)		9,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2024	1	92,778	251.69		3,476		3,226		2,340			(263)		629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/05/2023	1	1,484,905	265.12	47,368			12,233		36,324			(11,745)		5,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/05/2023	1	2,421,458	265.12	73,433			18,990		59,235			(18,232)		8,712		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	01/05/2023	1	1,454,488	265.12	46,468			12,066		35,580			(11,553)		5,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023	1	4,187,684	275.93	131,912			97,666		63,365			(32,707)		25,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2023	1	3,556,627	275.93	113,301			84,233		53,816			(28,131)		21,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/22/2023	1	1,405,825	275.93	46,415			34,602		21,272			(11,588)		8,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/22/2023	1	193,433	275.93	6,449			4,815		2,927			(1,612)		1,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/22/2023	1	849,757	275.93	27,008			20,191		12,858			(6,761)		5,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/22/2023	1	50,202	275.93	1,596			1,198		760			(400)		305		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	1	2,837,178	266.71	106,962			55,391		6,959			(26,521)		14,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2022	1	734,571	277.72	27,987			2,544					(13,879)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/03/2022	02/03/2023	1	63,800	235.39		2,399		1,442		572			(966)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/23/2021	12/23/2022	1	1,854,371	253.08	70,281			34,070		1,759			(34,852)		6,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/31/2022	01/31/2023	1	407,711	236.06		15,330		9,037		3,316			(6,300)		1,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/17/2022	1	2,061,344	278.04	46,707			14,012		6,983			(23,353)		5,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/17/2022	1	400,965	278.04	8,321			2,517		1,358			(4,172)		1,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/17/2022	1	424,204	278.04	9,093			2,759		1,437			(4,572)		1,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	1	203,351	268.66	7,395			4,498		559			(1,836)		1,119		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	1	429,391	268.66	14,416			8,781		1,180			(3,584)		2,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	1	644,051	268.66	21,120			12,882		1,770			(5,273)		3,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	1	8,751,163	276.3		196,026		183,606		95,515			(12,889)		42,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/06/2023	1	208,735	276.3		4,729		4,442		2,278			(299)		1,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/06/2023	1	1,612,387	276.3		36,181		34,076		17,598			(2,193)		7,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/06/2023	1	222,862	276.3		4,985		4,734		2,432			(289)		1,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023	1	3,207,529	276.3		71,394		67,994		35,009			(3,955)		15,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/06/2023	1	400,839	276.3		7,645		7,302		4,375			(363)		1,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/06/2023	1	281,780	276.3		4,701		4,503		3,076			(211)		1,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/06/2023	1	84,211	276.3		1,411		1,355		919			(59)		407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/06/2023	1	176,004	276.3		2,758		2,687		1,921			(101)		851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/06/2023	1	50,160	276.3		790		772		547			(20)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/06/2023	1	125,106	276.3		1,888		1,850		1,365			(43)		605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/21/2022	1	1,913,122	277.02	52,141			2,905		3,264			(25,999)		2,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/21/2022	1	138,900	277.02	3,891			217		237			(1,956)		167		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/15/2022	1	4,727,058	279.83	108,250			40,855		15,673			(53,680)		14,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/15/2022	1	2,910,557	279.83	67,295			25,468		9,650			(33,463)		8,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	1	2,433,870	279.83	56,709			21,521		8,070			(28,276)		7,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/15/2022	1	560,661	279.83	13,063			4,999		1,859			(6,532)		1,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/15/2022	1	102,858	279.83	2,194			844		341			(1,109)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	1	68,981	280.05	1,404			1,043		399			(363)		295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/24/2023	1	218,023	280.05	4,663			3,475		1,262			(1,195)		932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	1	698,619	182.98	27,316			25,510		20,120			(2,010)		3,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	08/03/2022	1	6,649,000	256.56	212,768			9,645		308,948			(52,755)		10,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2020	08/03/2022	1	1,151,075	256.56	40,200			1,825		53,485			(9,981)		1,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2020	08/03/2022	1	850,293	256.56	30,094			1,368		39,509			(7,482)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	1	50,304	235.2	1,891			1,064		432			(834)		188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	8,950,696	272.21	204,076			107,140		106,862			(97,553)		32,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/06/2023	1	795,734	272.21	17,598			9,265		9,500			(8,336)		2,871		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/06/2023	1	94,338	272.21		2,204		1,164		1,126			(1,041)		340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/06/2023	1	137,230	272.21		3,368		1,783		1,638			(1,585)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/06/2023	1	185,067	272.21		3,393		1,859		2,210			(1,535)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	1	1,145,272	229.87		41,802		35,929		19,929			(5,955)		5,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/25/2022	1	205,490	276.73	7,788			3,171					(3,851)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	1	431,411	270.19		9,899		6,139		6,821			(3,801)		1,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/08/2023	1	824,893	270.19		20,089		12,492		13,042			(7,610)		3,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/08/2023	1	83,590	270.19		2,026		1,264		1,322			(764)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/08/2023	1	68,940	270.19		1,799		1,141		1,090			(669)		269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/08/2023	1	74,325	270.19		1,975		1,256		1,175			(720)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/18/2023	1	375,922	182.04		14,360		12,699		11,315			(1,692)		1,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2020	10/26/2022	1	3,623,116	257.01	115,577			18,575		165,784			(28,657)		10,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SD	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/13/2023	1	298,659	266.71	11,635			6,033		733			(2,889)		1,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2020	10/21/2022	1	5,381,663	258.51	203,427			31,426		6,893			(50,508)		14,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$B	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	1	159,754	258.51	6,167			954		205			(1,533)		444		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/22/2023	1	70,728	275.93		2,153		1,623		1,070			(532)		430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	12/22/2023	1	57,837	275.93		1,430		1,087		875			(344)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	12/22/2023	1	66,405	275.93		1,454		1,129		1,005			(326)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG30574	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/25/2022	02/27/2023	1	478,422	229.46		17,893		11,879		7,110			(6,094)		1,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/22/2023	1	317,297	271.71		6,551		6,515		5,424			(55)		1,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/22/2023	1	352,277	271.71		7,325		7,305		6,022			(41)		1,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/22/2023	1	1,859,700	271.71		37,712		37,712		31,792			(105)		9,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/22/2023	1	1,248,069	271.71		21,221		21,221		21,336					6,172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2021	07/20/2022	1	390,408	175.28	10,151			531		9,682			(5,034)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	08/12/2022	1	444,912	283.96	16,951			1,972					(8,406)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2022	1	700,000	272.15	26,600			7,987					(13,191)		1,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/11/2022	04/11/2023	1	434,305	237.31		16,026		12,538		4,429			(3,513)		1,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024	1	185,767	252.48		6,548		6,285		4,575			(271)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2022	1	1,034,213	272.15	39,300			12,667					(19,489)		2,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2022	1	400,000	277.31	15,200			5,501					(7,538)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/16/2021	11/09/2022	1	165,157	277.31	7,510			2,764					(3,797)		497		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	1	13,845,514	278.9		311,524		247,666		101,396			(65,719)		61,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/14/2023	1	3,363,814	278.9		76,828		61,419		24,634			(15,536)		14,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/09/2023	1	70,196	278.52	2,147			1,212		650			(540)		370		0001
Purchased Call/S&P 500 INDEX/SPXC00BSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	08/05/2022	1	906,000	4600	47,358			5,836		64			(29,763)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2023	1	1,288,307	226.1		48,183		33,184		25,014			(15,049)		5,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SQ	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/06/2023	1	78,399	263.58	3,043			1,177		163			(762)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2023	1	4,395,998	276.45	139,793			87,370		55,369			(34,661)		24,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2023	1	1,730,424	276.45	55,834			35,041		21,795			(13,863)		9,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	1	955,497	276.45	30,001			18,854		12,035			(7,459)		5,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2022	1	3,020,523	275.69	69,170			19,817		16,792			(34,301)		8,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2022	1	777,925	275.69	20,373			5,886		4,325			(10,131)		2,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2022	03/10/2023	1	1,964,911	227.24		73,291		51,304		35,625			(22,350)		8,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/13/2022	1	1,754,303	275.69	47,725			13,826		9,753			(23,797)		4,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/13/2022	1	653,633	275.69	16,501			4,794		3,634			(8,297)		1,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/13/2022	1	165,298	275.69	4,281			1,247		919			(2,158)		443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/13/2022	1	65,121	275.69	1,769			533		362			(918)		175		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	1,342,827	182.98		52,102		48,628		38,405			(3,865)		6,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/23/2024	1	1,269,780	273.38		35,485		29,506		25,019			(6,093)		8,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2024	1	1,101,559	273.38		32,356		26,941		21,704			(5,445)		7,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/23/2024	1	174,285	273.38		6,024		5,023		3,434			(1,007)		1,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/23/2024	1	233,147	273.38		8,588		7,170		4,594			(1,425)		1,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	02/23/2024	1	61,760	273.38		2,639		2,225		1,217			(416)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2022	1	3,203,986	280.32	73,692			29,030		8,701			(36,344)		10,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	1	2,373,053	275.57		52,358		48,252		27,839			(4,230)		11,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/26/2023	1	1,344,559	275.57		30,691		28,523		15,773			(2,400)		6,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/26/2023	1	50,329	275.57		1,112		1,037		590			(84)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/26/2023	1	81,074	275.57		1,892		1,799		951			(108)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/23/2022	05/23/2023	1	500,000	228.55		18,200		16,345		9,429			(1,895)		2,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2023	1	232,027	239.03		8,724		5,191		1,524			(3,537)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2022	1	79,970	267.27	3,039			871		3			(1,507)		214		0001
Purchased Call/S&P 500 INDEX/SPX150D$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/19/2022	1	2,434,000	100	49,410			6,725					(24,569)		4,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	1	1,365,254	278.14	51,880			18,158					(25,797)		4,027		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2022	02/07/2023	1	445,910	233.67		16,766		10,208		4,714			(6,569)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2023	1	931,346	232.93		34,180		32,015		14,114			(2,247)		4,501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/19/2021	11/18/2022	1	1,801,915	272.72	68,473			26,628		66			(34,048)		5,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/20/2021	08/22/2022	1	461,276	285.86	17,528			2,511					(8,645)		879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2022	1	3,251,919	273.97	74,794			19,986		22,865			(37,090)		8,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2021	06/02/2023	1	60,138	273.84	2,075			974		792			(523)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/14/2022	03/14/2023	1	379,384	227.33		14,151		9,980		6,892			(4,187)		1,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	07/13/2022	1	3,398,416	250.53	108,749			1,793		240,979			(26,964)		3,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2020	07/13/2022	1	2,115,457	250.53	69,830			1,153		150,005			(17,338)		1,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2022	1	6,022,721	276.89	137,920			68,010		38,903			(68,393)		21,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/27/2022	1	2,613,536	276.89	56,350			27,941		16,882			(28,097)		9,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/27/2022	1	1,080,380	276.89	23,333			11,666		6,979			(11,666)		3,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Q	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/11/2024	1	191,761	258.24		7,552		6,752		2,965			(808)		1,280		0001
Purchased Call/S&P 500 INDEX/SPX621Y$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	1	1,590,453	4413	173,222			100,349		50,611			(43,009)		8,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2022	1	544,659	278.14	20,643			7,336					(10,181)		1,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023	1	3,552,163	266.45	133,206			89,658		16,169			(33,028)		20,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$H	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	1	339,777	266.45	12,765			8,627		1,547			(3,169)		1,970		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2021	01/06/2023	1	4,439,910	265.19	141,633			36,922		108,167			(35,165)		16,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	1	1,273,000	265.19	41,091			10,727		31,013			(10,216)		4,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2020	10/26/2022	1	2,612,088	257.01	85,981			13,837		119,522			(21,348)		7,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	10/26/2022	1	3,041,100	257.01	90,400			14,569		139,152			(22,476)		8,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2020	10/26/2022	1	347,232	257.01	10,335			1,673		15,888			(2,573)		987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	10/26/2022	1	50,107	257.01	1,365			221		2,293			(340)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/16/2022	03/16/2023	1	365,556	232.88		13,635		9,691		4,646			(3,960)		1,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/19/2022	1	2,648,268	285.86	100,634			13,697					(50,041)		4,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/28/2021	08/19/2022	1	231,380	285.86	3,375			512					(1,880)		428		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2021	03/03/2023	1	258,822	259.88	9,949			3,376		816			(2,487)		1,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2021	03/03/2023	1	136,336	259.88	5,697			1,949		430			(1,436)		560		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1	4,916,827	259.83	185,856			26,917		3,849			(46,145)		13,248		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	1	1,084,193	259.83	41,059			5,955		849			(10,208)		2,921		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZS4	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2020	10/14/2022	1	80,604	259.83	2,510			372		63			(640)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2022	1	319,448	272.15	12,107			3,836					(5,971)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USR	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/29/2021	09/29/2022	1	53,506	269.6	2,039			505					(1,011)		134		0001
Purchased Call/S&P 500 INDEX/SPX6211SJ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/08/2022	1	2,642,000	3479.96	304,623			54,397		325,730			(75,323)		7,914		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2020	08/30/2022	1	10,184,142	257.65	325,893			26,859		435,815			(80,583)		20,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2020	08/30/2022	1	213,182	257.65	7,174			593		9,123			(1,784)		436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2020	08/30/2022	1	3,405,226	257.65	125,690			10,402		145,722			(31,293)		6,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113USN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2020	08/30/2022	1	455,640	257.65	15,297			1,273		19,498			(3,814)		931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2022	1	288,248	253.08	10,925			5,417		285			(5,417)		1,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	1	1,386,860	265.34		51,591		39,905		9,330			(11,889)		8,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	1	510,455	280.18	10,494			1,312		296			(5,247)		906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/15/2022	1	116,241	280.18	2,220			280		67			(1,113)		206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/15/2022	1	70,140	280.18	1,542			195		41			(782)		125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2022	1	564,234	288.44	21,497			3,553		10,660			(10,660)		1,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2022	1	3,267,860	277.78	75,161			18,428		11,070			(37,272)		8,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2022	1	500,000	292.12	19,000			3,507		9,345			(9,345)		1,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2021	10/28/2022	1	224,043	272.15	8,514			2,806		4,222			(4,222)		642		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/04/2020	12/06/2022	1	11,703,105	260.93	443,548			96,264		14,769			(109,675)		38,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	1	458,589	230.72		16,693		14,669		7,633			(2,058)		2,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	1	496,727	216.92		18,131		18,131		17,731			(50)		2,480		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2021	01/12/2023	1	617,312	264.63	19,692			5,275		15,903			(4,883)		2,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/12/2023	1	1,515,899	264.63	52,529			14,090		39,053			(13,042)		5,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	01/12/2023	1	1,663,854	264.63	59,668			16,093		42,865			(14,835)		6,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/12/2023	1	676,559	264.63	22,882			6,180		17,430			(5,697)		2,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/27/2022	05/26/2023	1	3,170,911	234.58		115,104		105,485		42,175			(10,751)		15,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2020	10/21/2022	1	337,805	258.51	12,767			1,978		433			(3,187)		940		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2020	10/21/2022	1	50,492	258.51	1,955			303		65			(489)		140		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2022	1	2,592,674	263.19	98,262			24,431		2,532			(24,364)		9,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2020	12/29/2022	1	998,719	263.19	39,123			9,781		975			(9,714)		3,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2020	12/29/2022	1	166,462	263.19	6,673			1,670		163			(1,659)		588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	1	2,601,754	275.5		58,539		50,154		29,741			(8,773)		12,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2021	01/06/2023	1	730,962	265.19	22,630			5,916		17,808			(5,650)		2,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2020	08/05/2022	1	5,483,739	262.68	207,834			10,033		18			(51,602)		8,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2020	08/05/2022	1	1,245,626	262.68	42,915			2,075		4			(10,670)		1,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2020	08/05/2022	1	83,372	262.68	2,853			138					(712)		131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2021	01/06/2023	1	109,640	265.19	3,382			885		2,671			(845)		396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2021	01/06/2023	1	213,730	265.19	7,165			1,878		5,207			(1,794)		771		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2021	01/06/2023	1	193,318	265.19	6,320			1,668		4,710			(1,587)		697		0001
Purchased Call/S&P 500 INDEX/SPXE13NSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023	1	1,839,000	4387.97	185,739			99,248		58,980			(45,927)		9,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/12/2021	11/14/2022	1	300,000	279.9	11,370			4,260					(5,608)		919		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	1	3,993,865	267.81	150,569			81,411		9,437			(37,384)		20,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	1	392,808	267.81	14,741			7,981		928			(3,665)		2,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616ST	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	1	507,829	267.81	19,531			10,590		1,200			(4,876)		2,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2022	1	373,788	265.27	14,241			3,492					(7,062)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/23/2022	1	142,852	276.73	5,428			2,193					(2,699)		452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/18/2022	1	3,892,650	280.08	89,142			34,570		12,517			(44,205)		12,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	518,530	280.08	12,089			4,701		1,667			(6,011)		1,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/18/2022	1	1,202,857	280.08	25,253			9,848		3,868			(12,661)		3,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/18/2022	1	1,032,721	280.08	19,800			7,765		3,321			(9,955)		3,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/18/2022	1	141,394	280.08	2,575			1,018		455			(1,298)		439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/18/2022	1	59,100	280.08	939			372		190			(476)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	1	233,024	279.45	8,878			978					(4,403)		390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131S7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/06/2023	1	51,304	265.19	1,631			438		1,250			(417)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/29/2022	04/28/2023	1	2,306,870	233.37		83,970		70,208		30,841			(14,303)		10,492		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205T$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/10/2021	09/09/2022	1	1,449,295	275.85	55,073			10,709					(27,385)		3,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2020	07/20/2022	1	4,275,667	251.9	136,821			3,571		278,231			(33,924)		5,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2020	07/20/2022	1	784,650	251.9	26,446			691		51,060			(6,566)		918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/20/2022	1	1,177,410	251.9	42,067			1,101		76,618			(10,459)		1,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2020	07/20/2022	1	793,804	251.9	28,582			751		51,655			(7,116)		929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	1	546,827	281.17	10,638			3,844		1,083			(5,319)		1,632		0001
Purchased Call/S&P 500 INDEX/SPX7212S2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	1	3,524,000	4448.98	59,908			13,940		3,168			(29,708)		8,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/07/2022	1	68,004	281.17	1,325			479		135			(665)		203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/07/2022	1	314,594	281.17	6,501			2,356		623			(3,268)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/04/2022	05/04/2023	1	795,103	236.85		28,862		24,410		8,930			(4,507)		3,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/02/2023	1	4,683,451	276.74		106,314		71,462		38,214			(34,953)		19,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056C$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2023	1	500,699	227.12		18,776		12,207		8,686			(6,585)		2,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$D	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024	1	2,311,447	258.74		85,292		70,275		31,029			(15,381)		14,818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/05/2022	1	367,113	176.4	9,240			901		7,550			(4,633)		576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	08/05/2022	1	56,515	176.4	1,272			137		1,162			(698)		89		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	4,072,385	277.59	93,258			27,125		16,238			(46,246)		10,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/15/2021	10/14/2022	1	722,456	277.59	17,125			4,995		2,881			(8,516)		1,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/18/2021	10/14/2022	1	805,802	277.59	17,678			5,171		3,213			(8,864)		2,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/19/2021	10/14/2022	1	1,541,254	277.59	34,646			10,162		6,146			(17,419)		4,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/24/2020	07/20/2022	1	107,950	251.9	3,805			100		7,025			(949)		126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/21/2021	09/21/2022	1	3,849,180	277.42	88,531			19,999		13,424			(43,902)		9,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/22/2021	09/21/2022	1	934,435	277.42	22,770			5,158		3,259			(11,322)		2,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/23/2021	09/21/2022	1	1,082,035	277.42	26,015			5,942		3,774			(12,972)		2,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/24/2021	09/21/2022	1	481,114	277.42	12,036			2,757		1,678			(6,018)		1,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/28/2021	09/21/2022	1	107,140	277.42	2,503			576		374			(1,265)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/16/2022	1	2,268,168	253.08	85,964			40,116		2,061			(42,746)		7,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/19/2022	04/14/2023	1	887,920	278.9		19,866		15,926		6,503			(3,973)		3,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/20/2022	04/14/2023	1	59,794	278.9		1,314		1,057		438			(260)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/27/2022	04/14/2023	1	90,831	278.9		1,498		1,228		665			(272)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/06/2022	04/14/2023	1	177,762	278.9		2,983		2,525		1,302			(478)		790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2022	1	1,881,905	278.76	43,284			5,723		3,040			(21,464)		3,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/18/2022	1	809,400	278.76	17,305			2,307		1,308			(8,605)		1,483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	741,207	180.69	22,681			15,121		19,346			(7,581)		3,024		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2021	01/20/2023	1	102,961	263.99	4,037			1,135		104			(1,009)		385		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$P	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2021	01/20/2023	1	206,482	263.99	7,165			2,046		209			(1,814)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/02/2021	07/01/2022	1	2,958,654	270.65	112,429								(55,906)		774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2022	1	629,605	272.99	23,988			5,815					(11,895)		1,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2023	1	450,526	227.24	16,760			11,773		8,228			(5,069)		1,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/05/2024	1	430,642	278.27	13,975			12,482		6,802			(1,508)		2,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/05/2024	1	55,810	278.27	1,741			1,568		882			(175)		371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	1	3,326,669	273.25	76,181			40,924		35,605			(35,273)		12,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/12/2023	1	406,533	273.25	8,882			4,825		4,351			(4,099)		1,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	1	957,395	273.25	20,147			10,974		10,247			(9,269)		3,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2023	1	885,851	273.25	17,539			9,580		9,481			(7,963)		3,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/12/2023	1	99,738	273.25	2,004			1,098		1,068			(907)		365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/12/2023	1	138,022	273.25		2,414		1,369		1,477			(1,047)		506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2020	07/25/2022	1	2,940,622	253.62	94,100			3,106		170,183			(23,300)		3,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	11/18/2022	1	345,425	280.08		3,589		1,621		1,111			(1,967)		1,073		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2023	1	349,001	179.46		11,999		7,943		10,424			(4,066)		1,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2022	1	400,000	276.36	15,200			5,444					(7,538)		1,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	1	500,000	281.8	19,050			3,569					(9,447)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	1	3,308,854	213.65		120,442		117,423		137,838			(4,302)		16,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2022	1	1,726,202	276.12	39,703			656		2,975			(19,688)		1,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/07/2022	1	846,916	276.12	18,863			314		1,460			(9,380)		586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/28/2022	1	182,295	278.27	4,874			1,638		709			(2,464)		523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	10/28/2022	1	60,585	278.27	1,668			564		236			(853)		174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	1,581,062	176.06	41,108			1,599		31,466			(20,441)		1,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2023	1	212,049	242.83		7,973		4,898		1,092			(3,080)		831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/23/2022	1	3,433,633	277.21	78,630			31,759		18,279			(39,099)		10,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/23/2022	1	464,709	277.21	9,371			3,796		2,474			(4,686)		1,470		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	11/23/2022	1	109,583	277.21	2,158			877		583			(1,088)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/21/2022	1	2,533,017	280.32	47,711			18,952		6,879			(23,790)		7,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/21/2022	1	1,233,286	280.32	22,086			8,847		3,349			(11,043)		3,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/21/2022	1	261,376	280.32	4,093			1,644		710			(2,058)		821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2022	1	589,669	267.15	22,407			6,252					(11,051)		1,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2021	12/06/2022	1	600,000	253.08	22,740			9,898		427			(11,277)		1,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	11/21/2022	1	98,412	280.32	1,671			689		267			(867)		309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	11/21/2022	1	58,133	280.32		518		247		158			(273)		183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2022	1	200,000	272.53	7,600			2,575					(3,769)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/16/2021	09/16/2022	1	246,340	276.08	9,386			2,002					(4,654)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2022	02/13/2023	1	292,786	230.26		10,921		6,829		4,056			(4,136)		1,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/01/2022	03/01/2023	1	663,244	225.42		24,872		16,650		12,946			(8,245)		2,711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/29/2021	11/29/2022	1	305,295	266.46	11,601			4,826		11			(5,753)		985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/11/2022	1	626,183	167.72	23,670			3,321		47,277			(5,853)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/18/2022	02/21/2023	1	273,532	239.73		10,230		6,623		4,667			(3,669)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/31/2021	08/31/2022	1	550,000	288.44	20,955			3,521					(10,391)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/08/2021	10/07/2022	1	2,029,270	267.15	77,112			21,050					(38,344)		5,284		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205P$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2022	1	916,637	276.6	34,924			2,405					(17,318)		1,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2022	1	843,339	275.16	32,131			6,639					(15,934)		1,924		0001
Purchased Call/S&P 500 INDEX/SPX161H$I	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/07/2025	1	4,300,000	5200	246,720			181,275		129,597			(32,407)		35,800		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	01/13/2023	1	205,829	170.79	10,485			3,216		13,544			(2,961)		756		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113V$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2021	01/19/2023	1	70,526	170.95	2,673			742		4,627			(663)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2022	1	250,000	238.47	9,475			3,994		1,059			(4,699)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	1	1,823,331	231.89		68,557		38,659		20,444			(30,135)		6,816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	02/10/2023	1	50,192	234.18		1,655		1,090		519			(572)		197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2022	1	4,009,235	279.23	92,212			22,355		10,086			(45,727)		9,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/27/2022	1	3,378,688	279.23	69,211			16,825		8,499			(34,415)		8,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/27/2022	1	1,604,338	279.23	29,589			7,213		4,036			(14,754)		3,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/27/2022	1	578,186	279.23	10,912			2,682		1,454			(5,456)		1,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	1	4,806,288	278.94		108,622		78,699		31,661			(30,057)		20,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/21/2023	1	1,885,572	278.94		40,423		29,368		12,421			(11,105)		8,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	1	1,695,007	278.94		38,768		28,244		11,166			(10,573)		7,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/21/2023	1	271,918	278.94		6,648		4,884		1,791			(1,800)		1,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/21/2023	1	71,203	278.94		1,641		1,213		469			(431)		303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/21/2023	1	52,670	278.94		1,180		884		347			(303)		224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	03/21/2023	1	53,331	278.94		1,113		851		351			(269)		227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2023	1	741,751	233.39		27,371		21,942		9,884			(5,474)		3,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2022	1	277,632	253.08	10,522			5,247		274			(5,218)		980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/27/2023	1	7,848,380	265.31	250,363			72,519		193,278			(62,162)		29,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2021	01/27/2023	1	1,157,989	265.31	32,517			9,432		28,517			(8,085)		4,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	01/27/2023	1	1,149,125	265.31	36,556			10,618		28,299			(9,126)		4,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2021	01/27/2023	1	647,384	265.31	21,278			6,189		15,943			(5,319)		2,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2021	01/27/2023	1	65,858	265.31	2,204			642		1,622			(552)		250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1	7,356,158	272.12		164,042		159,975		121,185			(5,795)		36,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/20/2023	1	418,988	272.12		9,023		8,848		6,902			(199)		2,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/20/2023	1	606,814	272.12		11,908		11,775		9,997			(230)		2,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/20/2023	1	278,435	272.12		5,484		5,438		4,587			(91)		1,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/11/2022	1	9,866,990	279.91	225,954			83,477		31,728			(112,356)		29,892		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/11/2022	1	1,306,844	279.91	29,647			10,984		4,202			(14,865)		3,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/11/2022	1	431,550	279.91	9,883			3,672		1,388			(4,969)		1,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	1	1,811,191	272.41		56,147		46,352		38,106			(9,845)		11,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/22/2024	1	2,515,044	272.41		78,568		64,951		52,914			(13,687)		16,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/22/2024	1	781,748	272.41		25,483		21,154		16,447			(4,411)		5,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/22/2024	1	1,264,691	272.41		37,279		30,989		26,608			(6,410)		8,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/22/2024	1	239,989	272.41		8,722		7,270		5,049			(1,460)		1,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2021	06/23/2023	1	8,301,704	274.25	263,994			129,994		106,819			(65,546)		41,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	1	1,275,480	274.25	41,392			20,410		16,412			(10,291)		6,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	1	3,256,076	275.5		60,039		51,723		37,221			(8,435)		15,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	1	1,442,777	275.5		28,646		24,747		16,493			(3,957)		6,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/08/2023	1	88,684	275.5		1,648		1,436		1,014			(224)		410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/08/2023	1	76,496	275.5		1,638		1,464		874			(178)		354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/12/2021	11/11/2022	1	1,888,949	279.9	71,780			26,519					(35,693)		5,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/15/2021	11/11/2022	1	181,039	279.9	7,076			2,622					(3,548)		548		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3056$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2023	1	248,060	230.59		8,778		5,624		3,378			(3,207)		987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	10/17/2022	1	273,577	278.04	6,888			2,144		927			(3,572)		748		0001
Purchased Call/S&P 500 INDEX/SPXC001$3	FixedAnnuityHedge	N/A	Equity/Index.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/24/2021	09/23/2022	1	2,820,000	100	46,248			10,791					(22,997)		6,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/30/2022	1	3,938,510	281.21	90,586			14,973		3,323			(44,921)		8,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/30/2022	1	1,997,352	281.21	42,758			7,087		1,685			(21,262)		4,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	08/30/2022	1	1,586,062	281.21	34,969			5,812		1,338			(17,436)		3,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	08/30/2022	1	658,405	281.21	15,336			2,577		556			(7,668)		1,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	08/30/2022	1	192,396	281.21	4,303			725		162			(2,158)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	1	122,198	179.1		5,193		5,136		5,377			(100)		605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2023	1	7,077,000	278.39		159,940		125,573		54,658			(34,617)		31,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/12/2023	1	2,307,135	278.39		56,436		44,432		17,819			(12,094)		10,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	1	2,036,956	278.39		47,559		37,756		15,732			(10,088)		9,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/12/2023	1	491,570	278.39		11,636		9,289		3,797			(2,366)		2,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/12/2023	1	102,407	278.39		2,336		1,875		791			(465)		453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	04/12/2023	1	140,052	278.39		1,962		1,669		1,082			(297)		620		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/04/2022	1	129,490	281.17	2,671			959		308			(1,370)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2022	1	938,806	274.17	35,769			2,081		(17,737)					1,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	1	13,069,421	275.5	292,755			250,468		148,092			(44,235)		60,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	1	229,053	275.5	4,315			3,702		2,595			(622)		1,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	1	1,425,074	275.5	26,225			22,562		16,148			(3,715)		6,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/05/2023	1	366,810	275.5	7,256			6,260		4,156			(1,011)		1,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	1	147,488	247.73	5,472			4,359		1,744			(1,145)		658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	1	191,200	182.05	7,055			5,831		5,373			(1,237)		868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	08/19/2022	1	200,000	281.5	7,620			1,034					(3,779)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/26/2024	1	2,672,169	275.3	80,967			74,266		52,191			(6,997)		18,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2024	1	2,716,009	275.3	83,265			76,480		53,047			(7,091)		18,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/26/2024	1	1,465,651	275.3	43,336			39,859		28,626			(3,527)		9,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/26/2024	1	736,114	275.3	22,540			20,790		14,377			(1,777)		4,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	04/26/2024	1	88,724	275.3	2,768			2,564		1,733			(215)		599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/14/2022	1	246,398	277.59	5,752			1,692		983			(2,900)		664		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/14/2022	1	236,380	277.59	5,229			1,555		943			(2,651)		637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/14/2022	1	112,207	277.59	2,660			798		447			(1,368)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	1	380,669	182.28		12,829		9,365		9,136			(3,480)		1,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/05/2023	1	761,337	265.12	24,639			6,407		18,624			(6,134)		2,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2021	01/05/2023	1	298,785	265.12	9,275			2,415		7,309			(2,319)		1,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	01/05/2023	1	75,071	265.12	2,611			686		1,836			(655)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	1	797,447	272.38		15,400		9,266		9,919			(6,194)		3,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/02/2023	1	1,197,656	272.38		23,128		13,955		14,898			(9,187)		4,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/02/2023	1	63,584	272.38		1,209		732		791			(478)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2022	04/20/2023	1	430,846	247.25		7,493		6,515		2,230			(995)		1,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2021	12/22/2022	1	430,849	253.08	16,329			7,827		409			(8,097)		1,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	1	902,155	266.72	34,372			1,704					(17,045)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022	1	210,522	272.15	8,021			2,453					(3,977)		583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$B	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/06/2023	1	143,751	276.3		1,998		1,992		1,569			(12)		695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	08/12/2022	1	2,708,954	286.35	102,940			12,010					(51,187)		4,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2023	1	565,254	213.65		20,519		20,010		23,520			(725)		2,787		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205SSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/02/2022	1	1,548,784	292.12	58,854			10,328					(29,265)		3,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	1	1,400,000	288.44	53,200			8,276					(26,454)		2,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2022	1	500,000	288.44	19,000			3,088					(9,371)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DS4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2023	1	567,647	231.15	20,606			18,051		9,209			(2,695)		2,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	489,420	265.34		17,320		13,415		3,293			(3,973)		3,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113U$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	08/30/2022	1	406,708	257.65	11,871			991		17,404			(2,980)		831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	12/16/2022	1	15,004,098	276		230,790		182,890		115,657			(48,531)		51,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/07/2022	1	3,272,812	279.38	75,275			14,101		5,942			(37,328)		7,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/07/2022	1	1,352,471	279.38	32,241			6,056		2,456			(16,032)		2,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/07/2022	1	1,162,184	279.38	29,202			5,531		2,110			(14,561)		2,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/07/2022	1	387,945	279.38	9,429			1,791		704			(4,714)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2022	1	57,275	271.12	2,182			499					(1,082)		137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2022	1	1,009,539	278.76	22,127			2,959		1,631			(11,033)		1,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/18/2022	1	198,455	278.76	4,869			653		321			(2,448)		364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/18/2022	1	92,293	278.76	2,301			309		149			(1,160)		169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/18/2022	1	83,582	278.76	2,126			290		135			(1,081)		153		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2021	07/15/2022	1	643,387	276.11	24,513			951					(12,156)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	07/15/2022	1	65,054	276.11	2,580			151					(1,930)		66		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	1	437,406	237.86		16,140		12,717		4,321			(3,449)		1,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	1	169,022	231.22		6,321		4,249		2,266			(2,078)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	1	691,042	235.41		25,707		18,625		7,427			(7,113)		2,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	1	396,139	232.07		14,538		13,417		6,145			(1,155)		1,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	1	1,549,205	236.11		57,630		41,462		15,813			(16,466)		6,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/07/2022	1	90,148	267.67	3,426			933					(1,699)		235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/29/2022	1	4,669,039	281.06	107,388			8,329		1,437			(53,253)		6,580		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/06/2023	1	305,451	182.29		9,048		6,199		6,659			(2,859)		1,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/16/2023	1	1,265,166	280.31	37,056			20,978		10,105			(9,213)		6,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/16/2023	1	444,790	280.31	12,393			7,045		3,553			(3,085)		2,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/16/2023	1	189,488	280.31	5,367			3,055		1,514			(1,338)		1,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/16/2023	1	219,560	280.31	6,368			3,655		1,754			(1,601)		1,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2021	08/05/2022	1	546,461	275.23	20,820			2,019					(10,325)		858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	08/02/2022	1	4,550,332	280.91	104,658			9,226		1,564			(51,899)		6,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR061ZSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2020	10/27/2022	1	366,767	259.02	11,951			1,940		446			(2,967)		1,047		0001

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Purchased Call/Merrill Lynch RPM Index/MLR061Z$G	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2020	10/27/2022	1	512,590	259.02	16,287			2,654		623			(4,049)		1,463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2022	1	300,000	176.55	7,800			1,311		6,866			(3,868)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2022	1	500,000	272.53	19,050			630					(9,447)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/01/2021	10/03/2022	1	501,027	265.06	19,039			4,930					(9,390)		1,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	1	60,708	253.08	2,301			1,059		53			(1,141)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/09/2021	08/09/2022	1	653,742	277.01	24,908			2,676					(12,351)		1,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/02/2023	1	967,174	276.74	22,891			15,515		7,891			(7,484)		3,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	1	1,355,817	276.74	37,871			25,740		11,063			(12,311)		5,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/02/2023	1	283,478	276.74	9,199			6,269		2,313			(2,938)		1,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/02/2023	1	53,248	276.74	1,432			995		434			(438)		218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/02/2023	1	53,356	276.74	1,373			971		435			(409)		219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/14/2022	02/14/2023	1	339,030	228.82	12,714			7,985		5,201			(4,737)		1,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/12/2021	10/12/2022	1	676,437	266.01	25,705			7,294		25			(12,747)		1,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2021	06/23/2023	1	783,900	274.25	25,439			12,561		10,087			(6,351)		3,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/23/2023	1	303,147	274.25	9,904			4,897		3,901			(2,476)		1,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	06/23/2023	1	81,879	274.25	2,702			1,345		1,054			(677)		405		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205II/S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/14/2021	10/14/2022	1	354,255	267.16	13,497			3,926					(6,693)		955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/25/2022	1	2,256,628	277.21	51,677			21,043		11,336			(25,556)		7,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/25/2022	1	305,476	277.21	5,234			2,155		1,535			(2,639)		973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2021	11/25/2022	1	101,436	277.21	1,786			742		510			(903)		323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	1,463,836	281.06	32,447			2,524		451			(16,135)		2,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/29/2022	1	2,388,219	281.06	54,042			4,215		735			(27,096)		3,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	07/29/2022	1	129,406	281.06	2,758			224		40			(1,439)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/18/2022	05/18/2023	1	697,654	227.19		25,395		22,456		14,218			(2,992)		3,276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/27/2022	04/27/2023	1	930,090	236.26		34,320		28,364		10,353			(6,018)		4,223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	61,546	176.31	2,542			1,644		3,988			(631)		349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023	1	76,422	176.7	3,026			1,756		4,486			(752)		410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	1	7,740,163	275.04		173,380		146,155		91,575			(27,551)		35,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2023	1	1,170,459	275.04		27,406		23,166		13,848			(4,292)		5,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/03/2023	1	1,807,097	275.04		43,430		37,018		21,380			(6,700)		8,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/03/2023	1	530,689	275.04		12,291		10,506		6,279			(1,867)		2,434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2022	05/03/2023	1	177,296	275.04		3,462		2,967		2,098			(501)		813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/10/2022	05/03/2023	1	59,312	275.04		1,130		971		702			(161)		272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/11/2022	05/03/2023	1	194,604	275.04		3,984		3,434		2,302			(558)		892		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/03/2021	06/02/2023	1	167,644	177.5	6,538			3,030		7,930			(1,623)		805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	1	579,464	228.46		21,150		21,092		20,722			(116)		2,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/22/2021	10/24/2022	1	2,235,944	277.23	51,427			16,292		9,220			(25,363)		6,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/26/2021	10/24/2022	1	3,428,914	277.23	85,961			27,384		14,139			(42,862)		9,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/27/2021	10/24/2022	1	806,102	277.23	19,801			6,325		3,324			(9,901)		2,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/28/2021	10/24/2022	1	175,787	277.23	4,337			1,397		725			(2,175)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/29/2021	10/24/2022	1	70,098	277.23	1,717			555		289			(863)		198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/08/2021	11/25/2022	1	59,475	277.21	1,236			519		299			(635)		189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/10/2021	11/25/2022	1	150,992	277.21	3,225			1,370		758			(1,668)		481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/14/2021	11/25/2022	1	69,371	277.21	1,351			577		348			(707)		221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/14/2022	01/13/2023	1	14,235,693	272.22		324,574		177,205		172,807			(148,912)		52,292		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	1	516,134	272.22		11,092		6,073		6,265			(5,022)		1,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	1	1,702,421	272.22		37,148		20,395		20,666			(16,763)		6,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/13/2023	1	272,971	272.22		5,946		3,292		3,314			(2,674)		1,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2022	1	680,244	276.12	16,383			274		1,172			(8,169)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/27/2022	06/16/2023	1	53,972	213.65		2,478		2,464		2,248			(21)		265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/07/2022	1	196,623	276.12	4,807			81		339			(2,423)		136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/07/2022	1	82,536	276.12	1,991			34		142			(1,009)		57		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2022	1	3,241,355	279.91	74,551			27,931		9,450			(36,768)		9,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$X	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/14/2022	1	2,833,581	279.91	65,093			24,522		8,262			(32,457)		8,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	1	1,100,000	275.93	41,800			1,958					(20,615)		1,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/09/2022	1	2,790,712	275.93	63,907			28,502		19,421			(31,691)		9,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	937,522	275.93	22,357			9,999		6,524			(11,117)		3,123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	04/14/2023	1	249,376	175.47	9,676			3,830		12,701			(2,402)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2022	1	297,386	278.81	11,330			1,654					(5,619)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/05/2022	01/05/2023	1	159,657	264.55		6,019		3,117		260			(2,902)		574		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/09/2022	1	2,297,761	275.93	50,214			22,582		15,991			(25,247)		7,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/09/2022	1	122,578	275.93	2,888			1,313		853			(1,460)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/12/2022	04/12/2023	1	456,809	235.74		16,856		13,234		5,193			(3,648)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/03/2022	02/23/2023	1	139,990	224.66		7,035		4,723		2,848			(2,345)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/01/2022	02/01/2023	1	340,220	237		12,792		7,577		2,598			(5,222)		1,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/24/2021	09/23/2022	1	2,253,414	274.13	85,630			19,980					(42,580)		5,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	02/03/2023	1	205,808	170.33	11,575			4,534		14,487			(3,768)		795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/13/2022	1	3,905,836	277.04	89,834			2,970		5,029			(44,548)		3,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASL	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/13/2022	1	575,815	277.04	13,323			442		741			(6,625)		543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	1	2,639,597	275.16		60,447		30,973		22,160			(29,478)		9,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/03/2023	1	3,450,263	275.16		80,500		41,362		28,966			(39,144)		12,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/03/2023	1	748,502	275.16		16,131		8,311		6,284			(7,821)		2,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/03/2023	1	205,305	275.16		3,701		1,928		1,724			(1,784)		735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	1	2,688,802	272.22		61,574		33,925		31,833			(27,942)		9,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/17/2023	1	2,137,377	272.22		46,796		25,926		25,304			(20,884)		7,931		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/17/2023	1	880,422	272.22		19,276		10,769		10,423			(8,573)		3,267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024	1	459,425	183.21		31,608		28,743		24,901			(2,979)		3,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	1	2,829,789	272.37		64,236		41,218		36,332			(23,407)		11,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	1	193,678	272.37		4,316		2,777		2,487			(1,565)		772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/17/2023	1	4,125,218	272.37		93,601		60,396		52,964			(33,280)		16,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/17/2023	1	97,606	272.37		2,243		1,452		1,253			(794)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/17/2023	1	207,888	272.37		5,060		3,302		2,669			(1,781)		829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	02/17/2023	1	68,732	272.37		3,187		2,140		882			(1,050)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2023	1	387,003	238.52		14,164		11,589		3,716			(2,663)		1,748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/24/2023	1	186,908	238.52		6,527		5,370		1,794			(1,169)		844		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/21/2022	1	427,752	167.37	16,126			2,491		33,579			(4,004)		1,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/14/2022	1	179,412	279.91	4,153			1,569		523			(2,077)		550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/14/2022	1	271,384	279.91	6,283			2,393		791			(3,150)		831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/14/2022	1	1,597,013	279.91	37,542			14,342		4,656			(18,875)		4,892		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	06/13/2023	1	9,345,767	274.45		208,411		199,224		117,277			(9,707)		45,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2021	01/27/2023	1	93,009	265.31	3,720			1,105		2,290			(950)		354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2021	01/27/2023	1	95,073	265.31	3,580			1,220		2,341			(1,048)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2023	1	3,823,496	270.38		87,176		53,074		59,306			(34,154)		14,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/07/2023	1	1,126,396	270.38		25,246		15,413		17,471			(9,849)		4,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/07/2023	1	1,164,276	270.38		27,473		16,819		18,059			(10,671)		4,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/07/2023	1	1,569,038	270.38		36,560		22,569		24,337			(14,139)		6,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/07/2023	1	211,208	270.38		4,773		2,955		3,276			(1,838)		824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2022	06/13/2023	1	158,004	274.45		3,086		2,958		1,983			(136)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2022	06/13/2023	1	1,090,534	274.45		21,377		20,548		13,685			(883)		5,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2022	06/13/2023	1	2,401,781	274.45		49,532		48,144		30,139			(1,916)		11,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/13/2023	1	798,897	274.45		14,700		14,328		10,025			(529)		3,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2022	06/13/2023	1	1,330,066	274.45		24,571		24,017		16,691			(619)		6,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/13/2023	1	2,759,083	274.45		49,059		48,089		34,623			(1,102)		13,470		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/13/2023	1	77,736	274.45		1,252		1,238		975			(25)		380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/17/2023	1	276,850	272.22		5,594		3,134		3,278			(2,479)		1,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/17/2023	1	370,566	272.22		6,888		3,870		4,387			(3,021)		1,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	01/17/2023	1	60,457	272.22		2,316		1,499		716			(829)		224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2022	02/23/2023	1	3,833,795	272.58		87,027		56,819		48,701			(30,281)		15,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/23/2023	1	1,296,962	272.58		31,261		20,580		16,475			(10,821)		5,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/23/2023	1	1,837,861	272.58		38,230		25,238		23,346			(13,165)		7,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2022	02/23/2023	1	538,789	272.58		12,018		7,956		6,844			(4,073)		2,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	12/09/2022	1	81,490	275.93		1,131		589		567			(542)		271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/28/2023	1	11,377,122	275.58		254,848		213,081		125,503			(43,408)		51,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	04/28/2023	1	867,533	275.58		18,479		15,493		9,570			(3,020)		3,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	04/28/2023	1	381,782	275.58		8,188		6,884		4,212			(1,319)		1,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	04/28/2023	1	123,096	275.58		2,756		2,324		1,358			(438)		560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2022	04/28/2023	1	74,418	275.58		1,709		1,453		821			(267)		338		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	04/28/2023	1	61,917	275.58		1,373		1,171		683			(211)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/25/2022	01/25/2023	1	635,039	231.1		23,877		13,682		7,584			(10,205)		2,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023	1	665,708	236.11		24,698		17,826		6,823			(6,999)		2,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2020	10/26/2022	1	58,000	257.01	1,713			278		2,654			(429)		165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2020	10/26/2022	1	56,605	257.01	1,980			322		2,590			(497)		161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113XSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	10/26/2022	1	63,464	257.01	5,304			1,410		2,904			(2,172)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C5E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/03/2022	05/03/2023	1	825,778	233.8		30,058		25,338		11,161			(4,776)		3,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/21/2023	1	3,680,687	278.14		82,815		67,445		30,636			(15,882)		16,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/27/2022	1	88,401	276.89	1,884			944		571			(944)		310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/27/2022	1	73,174	276.89		1,485		749		473			(736)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	12/27/2022	1	73,285	276.89		1,061		564		473			(501)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	12/27/2022	1	81,617	276.89		1,733		1,202		527			(533)		287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B5Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/26/2022	04/26/2023	1	765,081	235.99		28,232		23,254		8,656			(5,028)		3,468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	449,153	175.54	11,678			3,056		13,924			(5,791)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P5O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2021	07/22/2022	1	1,865,980	276.37	70,907			4,136					(35,259)		2,291		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/07/2022	1	85,954	279.38	2,181			415		156			(1,100)		187		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024	1	182,514	265.34		5,971		4,631		1,228			(1,344)		1,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2022	1	2,854,604	258.38	108,189			14,564		2,991			(26,825)		7,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	1	295,698	258.38	11,811			1,599		310			(2,932)		770		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/09/2020	10/07/2022	1	177,693	258.38	7,338			995		186			(1,824)		463		0001
Purchased Call/Merrill Lynch RPM Index/MLR061Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	10/07/2022	1	86,811	258.38	4,452			887		91			(1,621)		226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/07/2022	1	83,699	279.38	1,839			356		152			(938)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2020	11/09/2022	1	4,620,179	259.45	147,384			26,521		176,261			(36,543)		13,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2020	11/09/2022	1	4,559,183	259.45	144,449			26,029		173,934			(35,864)		13,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2020	11/09/2022	1	2,335,132	259.45	77,404			13,967		89,086			(19,245)		7,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2020	11/09/2022	1	553,036	259.45	18,950			3,434		21,098			(4,718)		1,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2020	11/09/2022	1	180,203	259.45	6,321			1,147		6,875			(1,576)		542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2020	11/09/2022	1	103,879	259.45	3,900			710		3,963			(978)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2020	11/09/2022	1	84,161	259.45	3,302			616		3,211			(847)		253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	08/30/2022	1	103,396	281.21	2,272			391		87			(1,172)		211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/12/2022	1	3,707,248	279.52	85,267			9,920		4,003			(42,283)		6,362		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2021	04/06/2023	1	3,925,565	269.18	125,226			48,257		73,984			(31,134)		17,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	04/06/2023	1	859,435	269.18	27,490			10,608		16,198			(6,844)		3,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	04/06/2023	1	408,622	269.18	12,751			4,927		7,701			(3,188)		1,789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2022	1	555,364	253.08	21,048			9,220		417			(10,438)		1,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/07/2022	1	64,889	253.08	2,654			1,230		49			(1,392)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/09/2022	1	2,258,080	253.08	85,581			38,274		1,784			(42,556)		7,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/16/2022	1	3,256,611	276.39	74,576			34,706		21,687			(36,982)		11,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	1,289,817	276.39	28,467			13,284		8,589			(14,155)		4,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/16/2022	1	1,935,739	276.39	38,730			18,124		12,891			(19,419)		6,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	1	1,200,000	233.05		44,640		32,588		15,190			(12,108)		5,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/16/2022	1	1,075,336	276.39	22,449			10,535		7,161			(11,287)		3,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	03/23/2023	1	85,771	233.05		2,808		2,401		1,086			(429)		366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/02/2022	1	2,084,553	280.91	48,976			4,329		717			(24,353)		3,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/02/2022	1	522,768	280.91	12,264			1,087		180			(6,115)		786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/02/2022	1	402,820	280.91	9,521			851		138			(4,761)		606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/02/2022	1	77,271	280.91	1,615			152		27			(852)		116		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205RSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2022	1	747,842	288.44	28,493			3,611					(14,129)		1,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2022	1	449,276	272.15	17,028			5,723					(8,398)		1,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2022	1	506,349	265.14	19,241			5,089		19			(9,542)		1,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/06/2022	1	1,312,855	273.97	31,819			8,597		9,231			(15,822)		3,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2022	1	1,134,706	273.97	27,750			7,519		7,978			(13,837)		2,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	1	2,354,221	218.91		85,694		84,980		76,032			(1,413)		11,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/06/2022	1	421,367	273.97	10,151			2,750		2,963			(5,104)		1,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESX	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/06/2022	1	237,030	273.97	5,727			1,556		1,667			(2,888)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	1	149,722	251.28	6,139			4,392		1,120			(1,526)		893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	1,358,969	226.9		52,049		49,335		35,217			(2,911)		9,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022	1	9,871,574	280.32	226,059			87,912		30,756			(112,408)		30,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/18/2022	1	842,427	280.32	17,370			6,774		2,625			(8,709)		2,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	11/18/2022	1	660,600	280.32	12,419			4,870		2,058			(6,244)		2,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	11/18/2022	1	122,576	280.32	1,985			835		382			(1,066)		381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	11/18/2022	1	89,055	280.32	1,398			600		277			(767)		277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2022	1	3,198,978	276.83	73,576			2,027		3,159			(36,287)		2,777		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/11/2022	1	2,318,509	276.83	53,937			1,494		2,289			(26,894)		2,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/07/2023	1	87,927	270.38		2,302		1,454		1,364			(863)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/07/2023	1	85,658	270.38		2,240		1,422		1,329			(819)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	01/27/2023	1	55,993	265.31	2,609			910		1,379			(782)		213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2020	08/10/2022	1	3,112,794	258.69	99,609			5,473		120,956			(24,698)		5,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2020	08/10/2022	1	814,702	258.69	21,321			1,173		31,657			(5,294)		1,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2020	08/10/2022	1	1,615,344	258.69	43,272			2,384		62,768			(10,759)		2,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2020	08/10/2022	1	1,052,810	258.69	27,796			1,538		40,910			(6,920)		1,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/29/2023	1	331,079	276.45	10,156			6,391		4,170			(2,535)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXG13R$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	1,455,000	100		29,100		28,858		18,234			(480)		7,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	1	1,473,778	233.96		55,267		33,314		14,740			(22,167)		5,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2022	1	500,000	288.44	19,050			2,467					(9,447)		907		0001
Purchased Call/S&P 500 INDEX/SPX161H$F	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	07/15/2024	1	4,300,000	4325	510,610			342,707		293,711			(83,112)		30,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	1	254,621	286.33	10,567			6,067		142			(2,620)		1,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	1	443,031	280.52	18,209			12,606		616			(4,515)		2,606		0001
Purchased Call/S&P 500 INDEX/SPX7150$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2020	07/20/2022	1	1,513,009	4160	23,625			617		876			(5,866)		1,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	1	1,135,279	235.3		41,665		39,140		15,053			(2,625)		5,495		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1613SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2023	1	3,651,564	262.22	138,029			51,761		9,185			(34,224)		15,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SK	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	1	756,528	262.22	29,918			11,266		1,903			(7,428)		3,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022	1	248,245	253.08	9,409			4,458		235			(4,666)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2021	09/30/2022	1	94,517	261.68	3,592			905					(1,781)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2022	02/06/2023	1	314,668	233.96		11,769		7,132		3,228			(4,682)		1,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2021	04/12/2023	1	64,514	263.73	2,595			1,023		136			(646)		286		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/12/2023	1	75,585	263.73	3,087			1,218		160			(770)		335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2022	1	437,825	176.16	11,383			1,223		9,752			(5,645)		725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/21/2022	01/23/2023	1	190,826	231.89		7,156		4,061		2,148			(3,120)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2023	1	974,459	214.83		35,470		34,005		38,419			(1,555)		4,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2022	1	2,893,153	279.51	66,543			8,616		3,702			(32,998)		5,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/17/2022	1	733,464	279.51	15,902			2,065		939			(7,907)		1,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/17/2022	1	1,898,522	279.51	38,309			5,015		2,429			(19,102)		3,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/17/2022	1	512,713	279.51	10,602			1,392		656			(5,301)		930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/17/2022	1	105,565	279.51	2,493			329		135			(1,260)		191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/16/2022	1	3,363,787	280.03	77,031			29,284		10,817			(38,199)		10,379		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2021	11/16/2022	1	728,111	280.03	16,719			6,373		2,341			(8,313)		2,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2021	11/16/2022	1	2,856,039	280.03	65,580			25,209		9,184			(32,700)		8,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/16/2022	1	68,226	280.03	1,435			555		219			(724)		211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2021	09/28/2022	1	1,731,850	277.78	35,786			8,798		5,867			(17,795)		4,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2021	09/28/2022	1	2,089,194	277.78	44,223			10,963		7,077			(22,051)		5,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2021	09/28/2022	1	260,920	277.78	5,298			1,317		884			(2,649)		648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2021	09/28/2022	1	55,212	277.78	1,101			275		187			(557)		137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	09/28/2022	1	81,907	277.78	1,566			400		277			(810)		203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	05/01/2023	1	2,924,372	275.58	65,798			55,104		32,552			(11,116)		13,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2022	05/01/2023	1	3,154,494	275.58	67,765			57,065		35,113			(10,827)		14,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	05/01/2023	1	1,043,738	275.58	23,444			19,797		11,618			(3,691)		4,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2022	01/18/2023	1	4,335,764	271.51	98,855			54,738		57,557			(44,146)		16,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/18/2023	1	1,449,666	271.51	33,530			18,618		19,244			(14,923)		5,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/18/2023	1	1,207,789	271.51	27,936			15,641		16,033			(12,390)		4,493		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/21/2022	01/18/2023	1	1,014,919	271.51		21,718		12,194		13,473			(9,599)		3,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/24/2022	01/18/2023	1	432,684	271.51		8,526		4,800		5,744			(3,729)		1,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/05/2022	05/01/2023	1	672,844	275.58		15,479		13,181		7,490			(2,401)		3,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/09/2021	09/08/2023	1	4,368,149	280.67	138,907			83,153		35,764			(34,489)		23,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/10/2021	09/08/2023	1	4,753,564	280.67	147,518			88,429		38,920			(36,677)		25,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/13/2021	09/08/2023	1	1,519,795	280.67	48,626			29,189		12,443			(12,140)		8,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/14/2021	09/08/2023	1	579,992	280.67	18,950			11,391		4,749			(4,737)		3,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/17/2021	09/08/2023	1	66,431	280.67	1,922			1,163		544			(482)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/28/2021	09/08/2023	1	155,484	280.67	4,183			2,564		1,273			(1,066)		849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	11/16/2021	09/08/2023	1	51,946	280.67	1,523			1,003		425			(417)		284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/17/2022	02/16/2023	1	3,431,744	272.24		78,658		50,394		44,513			(28,740)		13,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/18/2022	02/16/2023	1	561,255	272.24		12,617		8,106		7,280			(4,588)		2,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/22/2022	02/16/2023	1	1,866,838	272.24		42,721		27,523		24,215			(15,232)		7,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/24/2022	02/16/2023	1	92,935	272.24		2,287		1,490		1,205			(807)		370		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/02/2022	02/16/2023	1	314,266	272.24		9,777		6,444		4,076			(3,343)		1,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	1	1,425,890	241.55		55,610		50,194		20,071			(5,477)		9,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2020	12/13/2022	1	2,156,628	270.57	88,422			20,041		80			(21,864)		7,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/31/2021	12/30/2022	1	8,451,865	276.02	193,548			97,849		61,658			(96,242)		29,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/04/2022	12/30/2022	1	3,575,388	276.02	77,849			39,577		26,083			(38,276)		12,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/05/2022	12/30/2022	1	239,308	276.02	4,803			2,449		1,746			(2,355)		847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/11/2022	12/30/2022	1	110,914	276.02	1,897			983		809			(913)		393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/23/2022	12/30/2022	1	59,022	276.02	1,574			1,023		431			(553)		209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/18/2022	12/30/2022	1	86,356	276.02	2,246			1,610		630			(641)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	1	483,943	274.68	20,035			10,320		511			(4,954)		2,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/23/2021	11/23/2022	1	2,151,888	277.84	49,278			19,739		10,517			(24,437)		6,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/24/2021	11/23/2022	1	1,703,210	277.84	37,150			15,005		8,324			(18,473)		5,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/26/2021	11/23/2022	1	2,708,060	277.84	51,854			21,002		13,235			(25,927)		8,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/29/2021	11/23/2022	1	202,989	277.84	3,799			1,543		992			(1,915)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/30/2021	11/23/2022	1	204,020	277.84	3,326			1,355		997			(1,682)		645		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/02/2021	11/23/2022	1	67,797	277.84	1,127			464		331			(573)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/11/2022	11/23/2022	1	58,629	277.84		808		373		287			(435)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	1	233,569	266.06	9,646			6,188		694			(2,392)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/24/2020	07/22/2022	1	2,785,584	270.95	114,488			3,321					(28,465)		3,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/31/2020	07/22/2022	1	112,679	270.95	4,658			136					(1,169)		138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSA	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	1	1,263,437	215.65		48,263		47,335		50,443			(992)		8,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2022	1	702,667	276.48	28,880			7,141		25			(7,161)		2,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	12/28/2022	1	557,402	276.48	13,366			5,370		20			(5,376)		1,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	2,447,938	237.32		95,959		83,569		40,332			(12,716)		16,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/01/2022	02/23/2023	1	85,665	272.58	2,385			1,584		1,088			(804)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	886,042	215.49		34,024		33,277		35,608			(791)		6,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/02/2022	02/23/2023	1	326,277	272.58	9,959			6,630		4,145			(3,338)		1,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/10/2021	12/12/2022	1	2,774,052	276.49	63,526			28,700		16,809			(31,330)		9,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/14/2021	12/12/2022	1	490,233	276.49	10,284			4,672		2,970			(5,128)		1,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/15/2021	12/12/2022	1	2,509,347	276.49	55,907			25,469		15,205			(27,953)		8,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/16/2021	12/12/2022	1	123,925	276.49	2,801			1,287		751			(1,405)		417		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/13/2022	1	1,051,505	277.04	23,798			795		1,354			(11,866)		992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$L	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/13/2022	1	92,780	277.04	2,026			68		119			(1,013)		88		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/03/2022	1	82,903	256.56	2,889			132		3,852			(720)		127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/03/2022	1	142,809	256.56	4,219			195		6,636			(1,062)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/01/2022	02/01/2024	1	657,841	237		26,577		21,174		10,548			(5,425)		4,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/01/2021	02/01/2023	1	539,345	263.48	22,275			6,578		246			(5,523)		2,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	12/06/2022	1	2,686,339	273.89	110,140			23,904		98			(27,234)		8,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	1	2,157,697	278.37	89,329			42,262		1,240			(22,179)		10,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/08/2021	01/06/2023	1	1,002,057	274.08	41,285			10,777		37			(10,264)		3,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/01/2021	01/06/2023	1	143,889	274.08	4,951			1,704		5			(1,617)		519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/27/2021	01/06/2023	1	142,198	274.08	6,215			2,233		5			(2,131)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/21/2020	09/21/2022	1	1,992,544	262.61	81,894			9,224					(20,305)		4,751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2021	09/21/2022	1	84,017	262.61	6,555			1,344					(2,937)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/27/2022	01/27/2023	1	361,725	242.04		13,601		7,912		4,932			(5,738)		1,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/11/2023	1	7,382,415	273.98		165,366		143,044		97,943			(22,653)		34,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023	1	1,388,395	273.98		29,189		25,459		18,420			(3,929)		6,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/11/2023	1	2,099,042	273.98		43,822		38,329		27,848			(5,795)		9,750		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/11/2023	1	1,103,075	273.98		23,955		21,011		14,635			(2,994)		5,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/11/2023	1	219,215	273.98		4,873		4,286		2,908			(597)		1,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/11/2023	1	68,731	273.98		1,791		1,669		912			(127)		319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2022	1	3,056,530	278.65	70,300			16,849		7,187			(34,671)		7,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	01/13/2023	1	121,768	272.22		2,724		2,225		1,478			(507)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/08/2022	1	10,668,647	276.83	244,312			4,751		13,735			(121,485)		7,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/08/2022	1	1,111,170	276.83	26,211			511		1,431			(13,142)		823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/08/2022	1	147,227	276.83	3,446			68		190			(1,738)		109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	07/08/2022	1	87,339	276.83	2,227			48		112			(1,244)		65		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/08/2022	1	370,914	276.83	8,830			194		478			(4,948)		275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	06/23/2023	1	296,102	274.25	10,181			5,084		3,810			(2,570)		1,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2020	12/02/2022	1	59,038	260.92	2,344			503		72			(588)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2022	1	400,106	176.06	10,443			489		8,074			(5,150)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/08/2022	06/08/2023	1	404,725	231.22		14,853		13,994		6,792			(895)		1,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/28/2024	1	1,446,057	216.92		55,529		55,452		54,663			(152)		10,218		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG205A$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/11/2021	01/11/2023	1	813,091	272.96	33,499			8,927		60			(8,306)		2,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/24/2020	07/25/2022	1	2,311,091	270.95	94,986			3,136					(23,519)		3,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2022	05/15/2024	1	1,559,909	231.15		59,745		56,057		34,282			(3,912)		10,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	1	56,311	253.08	2,140			954		45			(1,061)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2023	1	840,716	215.2		30,602		29,928		32,464			(755)		4,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/14/2022	1	2,259,340	272.15	85,855			25,041					(42,692)		6,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$M	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2020	07/20/2022	1	133,279	251.9	5,085			134		8,673			(1,275)		156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	4,430,355	278.29		134,683		119,862		70,422			(15,292)		29,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/08/2024	1	2,273,503	278.29		65,928		58,754		36,138			(7,245)		15,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/08/2024	1	539,111	278.29		16,466		14,695		8,569			(1,789)		3,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/26/2022	1	2,685,541	278.65	57,441			13,843		6,315			(28,641)		6,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/26/2022	1	376,232	278.65	7,251			1,752		885			(3,625)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/26/2022	1	93,093	278.65	1,834			447		219			(920)		229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/26/2022	1	143,804	278.65	2,668			656		338			(1,357)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	09/26/2022	1	59,068	278.65	1,268			322		139			(663)		145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2022	1	3,035,688	275.93	69,517			32,748		20,628			(34,285)		10,419		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/19/2022	1	2,704,589	275.93	58,712			27,811		18,378			(29,275)		9,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	10/24/2022	1	62,383	277.23	1,879			619		257			(963)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/21/2023	1	4,114,588	278.44	137,577			73,159		36,864			(34,205)		21,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/21/2023	1	1,182,321	278.44	40,424			21,526		10,593			(10,092)		6,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/21/2023	1	102,638	278.44	3,443			1,836		920			(861)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	01/19/2024	1	443,299	238.85	17,998			14,018		6,533			(3,994)		2,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/09/2020	10/10/2022	1	1,439,028	282.29	58,856			8,188					(14,573)		3,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2024	1	694,293	218.84		26,730		26,657		24,460			(110)		4,903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/02/2021	07/05/2022	1	1,631,776	270.65	62,008			683					(30,498)		955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022	1	371,214	273.72	14,143			740					(7,014)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2021	12/19/2022	1	584,787	253.08	22,105			10,413		555			(10,902)		2,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2021	07/29/2022	1	1,994,872	277.34	76,005			5,911					(37,794)		2,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/03/2021	07/29/2022	1	128,554	277.34	4,890			382					(2,459)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/26/2023	1	7,849,307	275.14		176,609		145,472		89,727			(31,451)		35,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/26/2023	1	864,104	275.14		19,471		16,083		9,878			(3,424)		3,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2022	1	4,153,617	279.51	95,118			32,492		13,090			(47,168)		12,154		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/03/2021	11/02/2022	1	343,944	279.51	7,863			2,693		1,084			(3,910)		1,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/04/2021	11/02/2022	1	1,597,277	279.51	39,145			13,521		5,034			(19,519)		4,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/05/2021	11/02/2022	1	475,807	279.51	12,274			4,251		1,500			(6,137)		1,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/09/2021	11/02/2022	1	59,513	279.51	1,469			513		188			(743)		174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/16/2021	11/02/2022	1	167,581	279.51	3,921			1,393		528			(2,022)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/23/2021	11/02/2022	1	105,997	279.51	2,086			758		334			(1,097)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2022	1	883,598	253.08	33,488			16,514		873			(16,607)		3,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/09/2021	02/09/2023	1	1,185,829	268.58	37,828			11,587		22,036			(9,379)		4,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/10/2021	02/09/2023	1	1,743,589	268.58	56,350			17,285		32,401			(13,991)		6,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/11/2021	02/09/2023	1	1,583,404	268.58	51,409			15,856		29,424			(12,782)		6,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/16/2021	02/09/2023	1	99,067	268.58	3,342			1,034		1,841			(837)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	04/09/2024	1	6,779,876	278.29		206,108		183,459		107,768			(23,370)		45,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/17/2022	06/16/2023	1	25,973,075	272.12		576,602		562,147		425,855			(20,593)		127,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/21/2022	06/16/2023	1	272,253	272.12		6,073		5,937		4,464			(152)		1,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/22/2022	06/16/2023	1	326,808	272.12		7,014		6,876		5,358			(156)		1,602		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/16/2023	1	1,170,977	272.12		22,892		22,634		19,199			(448)		5,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/16/2023	1	2,989,439	272.12		58,663		58,164		49,015			(986)		14,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/16/2023	1	389,644	272.12		7,746		7,702		6,389			(66)		1,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/16/2023	1	131,033	272.12		2,624		2,617		2,148			(15)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/16/2023	1	143,157	272.12		2,793		2,793		2,347			(8)		702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	06/23/2023	1	57,825	274.25	2,111			1,064		744			(538)		286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/10/2024	1	1,578,261	278.29		47,979		42,714		25,087			(5,433)		10,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/10/2024	1	181,361	278.29		5,266		4,694		2,883			(577)		1,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2024	1	2,804,855	278.29		85,671		76,479		44,584			(9,284)		18,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	04/10/2024	1	83,815	278.29		1,903		1,788		1,332			(118)		559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/11/2020	09/12/2022	1	1,538,197	263.83	63,220			6,348					(15,654)		3,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/04/2020	09/06/2022	1	3,219,522	270.87	132,322			12,195					(32,719)		6,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2022	1	4,334,214	274.75	99,254			28,163		27,718			(49,219)		11,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2022	1	1,125,483	274.75	27,651			7,868		7,198			(13,750)		3,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/12/2022	1	736,271	274.75	20,608			5,913		4,709			(10,276)		1,965		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/15/2021	10/12/2022	1	610,061	274.75	17,719			5,098		3,901			(8,860)		1,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/18/2021	10/12/2022	1	55,573	274.75	1,503			434		355			(758)		148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2022	1	407,522	274.13	15,486			3,711					(7,637)		1,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/09/2022	06/09/2023	1	3,823,912	276.32		85,656		81,385		41,465			(4,928)		18,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/14/2022	04/08/2024	1	67,922	278.29		2,131		1,912		1,080			(226)		453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/18/2022	04/08/2024	1	60,461	278.29		1,914		1,722		961			(194)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/18/2022	1	3,067,577	266.84	125,771			24,320		230			(31,270)		9,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	3,357,133	226.9		128,578		121,867		87,146			(7,202)		23,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/22/2021	11/22/2022	1	3,418,584	279.01	78,286			31,055		13,509			(38,821)		10,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/23/2021	11/22/2022	1	1,386,350	279.01	28,968			11,555		5,478			(14,405)		4,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/24/2021	11/22/2022	1	2,347,603	279.01	46,698			18,784		9,277			(23,285)		7,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/10/2022	06/09/2023	1	74,740	276.32		1,666		1,587		810			(92)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/13/2022	06/09/2023	1	541,780	276.32		10,352		9,891		5,875			(488)		2,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/14/2022	06/09/2023	1	829,190	276.32		13,864		13,283		8,991			(616)		4,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/15/2022	06/09/2023	1	1,675,943	276.32		28,142		27,039		18,173			(1,176)		8,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/09/2023	1	74,583	276.32		1,320		1,282		809			(52)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/09/2023	1	166,949	276.32		2,622		2,555		1,810			(95)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/03/2021	12/04/2023	1	1,137,951	251.28	46,656			33,436		8,650			(11,552)		6,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/22/2022	1	403,429	279.01	7,042			2,840		1,594			(3,531)		1,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/22/2022	1	85,151	279.01	1,254			509		336			(636)		268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	11/22/2022	1	57,247	279.01	919			379		226			(474)		180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSC	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	11/22/2022	1	65,249	279.01	1,022			439		258			(549)		206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	11,702,936	278.65	267,997			62,533		31,030			(133,262)		28,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/23/2022	1	1,520,141	278.65	36,279			8,489		4,031			(18,190)		3,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2023	1	113,340	253.08	4,647			3,434		811			(1,152)		689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/11/2022	1	93,207	276.83	2,189			61		92			(1,094)		81		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/11/2022	1	51,683	276.83	1,563			46		51			(825)		45		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/11/2020	12/12/2022	1	1,696,609	270.57	69,561			15,692		63			(17,224)		5,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/12/2020	10/12/2022	1	2,437,847	282.29	99,952			14,142					(24,783)		6,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2023	1	296,198	253.08	12,144			8,841		2,107			(3,011)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/11/2022	04/11/2024	1	695,180	237.31		27,182		24,236		11,718			(2,975)		4,642		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2022	1	1,527,435	280.7	35,131			6,000		1,649			(17,421)		3,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	1	2,153,900	269.28	89,171			44,832		2,960			(22,140)		10,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	502,676	239.5		19,655		17,309		7,682			(2,413)		3,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2020	09/30/2022	1	3,456,655	271.86	141,723			17,813					(35,236)		8,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	17,843,799	273.05		399,701		349,738		257,005			(52,708)		83,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	1	847,725	273.05		19,808		17,380		12,210			(2,469)		3,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	1	456,308	273.05		10,896		9,587		6,572			(1,332)		2,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/12/2023	1	172,237	273.05		4,453		4,008		2,481			(455)		801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/21/2023	1	2,502,426	277.42	79,577			48,861		28,265			(19,731)		13,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/21/2023	1	1,325,095	277.42	44,039			27,078		14,967			(10,934)		7,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/21/2023	1	1,380,652	277.42	45,388			28,023		15,595			(11,285)		7,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/21/2023	1	426,653	277.42	14,426			8,919		4,819			(3,592)		2,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/21/2023	1	62,908	277.42	1,891			1,174		711			(474)		348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/21/2023	1	108,699	277.42	3,315			2,067		1,228			(832)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/21/2022	1	1,673,751	266.84	68,624			13,498		63			(16,992)		5,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	459,516	230.08		18,427		15,035		10,166			(3,408)		2,933		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2022	01/17/2023	1	299,685	264.5		11,238		6,192		510			(5,100)		1,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2022	1	1,766,354	280.11	40,626			3,022		784			(20,146)		2,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/28/2022	1	1,467,595	280.11	36,046			2,703		651			(17,924)		2,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2022	1	1,322,185	280.11	31,389			2,361		587			(15,651)		1,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$C	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/28/2022	1	142,023	280.11	3,443			260		63			(1,731)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/02/2022	03/02/2023	1	51,702	258.55	468			315		70			(154)		212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/19/2022	1	1,219,324	275.93	27,751			13,182		8,286			(13,876)		4,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/19/2022	1	105,623	275.93	2,576			1,241		718			(1,306)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/19/2022	1	84,738	275.93		1,840		907		576			(933)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	12/19/2022	1	111,583	275.93		1,783		894		758			(889)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/24/2020	07/26/2022	1	1,997,319	270.95	82,090			2,819					(20,298)		2,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	1	400,716	256.23	15,187			6,987		1,204			(7,531)		1,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	1	4,225,038	270.91		96,331		59,178		62,424			(37,213)		16,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2021	10/11/2022	1	220,751	260.18	8,389			2,357		59			(4,160)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/25/2022	03/27/2024	1	451,973	237.32		17,717		15,433		7,428			(2,345)		2,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/07/2020	08/05/2022	1	2,902,064	278.58	119,275			5,766					(29,655)		4,557		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG105Z$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	08/05/2022	1	53,543	278.58	1,864			176					(905)		84		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023	1	840,742	270.65	34,807			17,595		1,118			(8,618)		4,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2021	01/04/2023	1	1,470,573	265.23	60,588			15,563		277			(15,022)		5,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	07/01/2022	1	5,965,883	275.02	137,215			14,290					(68,044)		1,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	09/30/2022	1	1,647,476	265.06	62,604			15,825					(31,130)		4,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/28/2022	1	2,483,517	272.15	94,622			31,278					(47,051)		7,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/10/2023	1	1,120,736	230.26	41,916			26,081		15,381			(16,006)		4,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/06/2023	1	1,970,244	272.89	45,119			23,622		21,876			(21,632)		7,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	1	1,551,959	272.89	33,611			17,646		17,231			(16,067)		5,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/06/2023	1	1,161,463	272.89	24,345			12,817		12,896			(11,532)		4,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$H	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/06/2023	1	277,321	272.89	6,138			3,241		3,079			(2,899)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2021	07/01/2022	1	826,150	266.16	31,476								(15,609)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	1	255,865	241.87	9,595			6,053		3,650			(3,549)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	939,523	237.75	36,829			32,219		15,174			(4,648)		6,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	1	612,068	236.42	24,605			19,840		10,252			(4,786)		3,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/09/2021	07/08/2022	1	745,372	271.46	28,324			551					(14,084)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	2,160,946	239.5	84,493			74,396		32,933			(10,388)		14,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/19/2021	02/21/2023	1	721,866	265.92	29,741			9,600		380			(7,354)		2,902		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/12/2022	1	69,565	276.49	1,437			666		422			(730)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2020	09/09/2022	1	2,004,317	263.83	82,377			7,965					(20,481)		4,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	1	234,021	247.81		8,589		8,068		3,088			(541)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/21/2022	1	338,598	276.19	12,867			3,992					(6,380)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	1	802,576	269.51	33,227			17,003		1,221			(8,250)		4,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	1	443,422	267.27	18,313			11,798		1,228			(4,541)		2,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023	1	94,638	288.44	3,927			2,285		46			(972)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2022	1	349,972	253.08	13,264			5,993		290			(6,542)		1,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	1	842,508	248.88		31,763		16,675		1,794			(15,183)		3,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/24/2024	1	7,465,414	270.6		223,962		223,038		199,760			(1,838)		52,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/24/2024	1	645,937	270.6		19,574		19,520		17,284			(81)		4,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/24/2024	1	647,436	270.6		19,715		19,688		17,324			(54)		4,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/24/2024	1	2,405,844	270.6		64,281		64,281		64,376					16,954		0001
Purchased Call/S&P 500 INDEX/SPX161H$K	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	05/20/2025	1	8,600,000	5400	418,540			310,882		216,417			(53,312)		73,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/12/2022	1	943,075	279.52	22,672			2,645		1,018			(11,274)		1,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/12/2022	1	1,687,755	279.52	40,877			4,782		1,822			(20,495)		2,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/12/2022	1	482,756	279.52	11,019			1,293		521			(5,540)		828		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2021	08/12/2022	1	82,468	279.52	1,776			209		89			(895)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/19/2021	08/12/2022	1	57,325	279.52	1,151			137		62			(582)		98		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2021	08/12/2022	1	82,401	279.52	1,901			227		89			(972)		141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/24/2021	08/12/2022	1	89,574	279.52	2,102			252		97			(1,078)		154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/15/2020	07/13/2022	1	720,689	250.53	24,422			404		51,103			(6,072)		680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/17/2020	07/13/2022	1	267,082	250.53	8,934			148		18,939			(2,227)		252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113S$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/20/2020	07/13/2022	1	118,883	250.53	4,100			68		8,430			(1,026)		112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/01/2022	02/01/2023	1	4,061,429	270.86		92,601		54,846		59,195			(37,801)		15,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/02/2022	02/01/2023	1	549,858	270.86		13,987		8,307		8,014			(5,687)		2,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2022	02/01/2023	1	669,756	270.86		15,183		9,093		9,762			(6,148)		2,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/04/2022	02/01/2023	1	1,160,198	270.86		25,272		15,177		16,910			(10,193)		4,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/25/2021	08/12/2022	1	105,188	279.52	2,284			274		114			(1,175)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023	1	2,287,903	240.73		84,424		65,611		18,058			(19,303)		10,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/10/2022	04/06/2023	1	191,242	240.73		4,266		3,618		1,509			(657)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/10/2023	1	319,085	240.73		11,710		9,130		2,571			(2,648)		1,407		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305ASS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/10/2023	1	114,039	240.73		3,487		2,733		919			(759)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2022	1	832,447	270.33	31,716			7,077					(15,728)		1,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	1	378,716	238.7		13,975		11,472		3,586			(2,527)		1,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/16/2023	1	58,243	272.12		950		950		955					286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/09/2024	1	302,537	278.29		8,784		7,829		4,809			(964)		2,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/09/2024	1	644,243	278.29		19,678		17,563		10,240			(2,135)		4,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/09/2024	1	133,376	278.29		4,189		3,759		2,120			(444)		889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/09/2024	1	132,727	278.29		3,973		3,601		2,110			(387)		885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	04/09/2024	1	53,323	278.29		1,127		1,103		848			(25)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/04/2020	09/02/2022	1	9,831,275	270.87	404,065			35,209					(100,461)		20,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024	1	2,535,763	231.15		97,120		91,116		55,728			(6,369)		17,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	1	2,857,629	220.76		110,019		107,450		94,495			(3,006)		19,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/09/2023	1	272,063	276.32		4,116		4,033		2,950			(94)		1,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/12/2022	1	138,296	274.75	3,972			1,152		884			(2,014)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	1	382,744	253.08	15,693			11,468		1,077			(3,891)		2,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2022	1	6,335,914	275.81	145,726			38,138		32,689			(72,264)		16,247		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/04/2022	1	2,458,051	275.81	57,394			15,062		12,682			(28,539)		6,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	1	4,659,807	273.4		104,846		90,115		64,785			(14,937)		21,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/09/2023	1	2,165,152	273.4		47,279		40,748		30,102			(6,624)		10,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023	1	2,673,788	273.4		62,395		53,926		37,174			(8,594)		12,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/09/2023	1	652,360	273.4		14,317		12,477		9,070			(1,938)		3,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/09/2023	1	340,534	273.4		7,423		6,488		4,734			(987)		1,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/09/2023	1	175,332	273.4		3,976		3,485		2,438			(500)		812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2022	02/01/2023	1	322,827	270.86		7,044		4,242		4,705			(2,806)		1,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	473,696	278.14		9,367		7,650		3,943			(1,776)		2,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	1	1,543,926	278.14		27,976		22,911		12,851			(5,115)		6,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	1	1,474,408	278.14		26,081		21,418		12,272			(4,709)		6,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/21/2023	1	571,151	278.14		10,124		8,337		4,754			(1,805)		2,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/21/2023	1	52,752	278.14		958		805		439			(155)		237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	04/21/2023	1	72,381	278.14		1,080		920		602			(162)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/28/2023	1	344,771	253.08	14,136			10,582		2,452			(3,505)		2,108		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/02/2022	1	290,813	247.77	11,022			4,715		1,901			(5,481)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	1	402,300	254.29		14,845		11,941		3,196			(2,928)		1,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	1	374,408	248.68		14,078		8,610		3,267			(5,477)		1,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2022	1	106,486	257.04	4,036			1,923		336			(2,001)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2022	1	239,189	255.2	9,089			4,131		769			(4,507)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	1	84,241	253.08	3,445			2,566		602			(851)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2020	10/18/2022	1	3,122,906	281.88	127,727			19,124					(31,583)		8,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2021	01/12/2023	1	123,641	264.63	4,369			1,188		3,185			(1,097)		453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	01/12/2023	1	191,768	264.63	12,131			4,760		4,940			(4,400)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	1	475,609	253.08	18,026			8,243		413			(8,939)		1,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/26/2021	08/26/2022	1	200,000	284.12	7,620			1,182					(3,779)		395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2022	1	4,128,087	280.3	94,946			15,955		5,283			(47,083)		8,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	08/31/2022	1	1,180,117	280.3	27,872			4,697		1,510			(13,859)		2,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	08/31/2022	1	1,523,642	280.3	37,942			6,465		1,950			(18,919)		3,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2020	11/30/2022	1	2,763,081	266.84	113,563			23,711		104			(28,157)		8,945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2022	1	200,000	271.46	7,600			209					(3,748)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2023	1	356,881	241.24		13,347		8,861		5,622			(4,546)		1,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/11/2022	1	352,331	277.85	13,389			4,946					(6,658)		1,067		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2056ST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/07/2020	11/30/2022	1	55,729	266.84	2,508			529		2			(628)		180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	1	7,753,832	275.61		176,787		118,345		72,074			(58,606)		31,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2023	1	1,270,696	275.61		31,305		21,014		11,811			(10,320)		5,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSH	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/06/2023	1	59,124	272.89		1,215		656		656			(559)		213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2022	1	1,440,426	281.22	33,130			3,103		587			(16,429)		2,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2024	1	1,488,118	235.3		57,590		55,852		27,890			(1,812)		10,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/04/2022	1	548,608	281.22	12,700			1,199		224			(6,315)		849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2022	1	1,091,505	281.22	22,395			2,121		445			(11,167)		1,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/04/2022	1	170,683	281.22	3,132			297		70			(1,575)		264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/04/2022	1	153,695	281.22	3,082			305		63			(1,612)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2022	06/12/2024	1	1,401,831	220.76		53,970		52,712		46,355			(1,473)		9,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057SI	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2022	1	132,667	272.86	5,453			1,198		5			(1,352)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/27/2022	01/05/2024	1	342,580	250.02		6,508		5,112		2,946			(1,416)		2,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2023	1	472,205	272.15	19,502			12,725		972			(4,835)		2,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305AS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/01/2022	03/31/2023	1	525,706	248.55		19,399		14,711		5,711			(4,796)		2,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2022	1	5,701,399	279.84	131,132			9,031		3,100			(65,027)		7,608		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/26/2022	1	1,779,912	279.84	39,753			2,745		968			(19,767)		2,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	1	1,330,368	238.52	48,958			39,982		12,717			(9,280)		5,980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/21/2023	1	284,103	238.52	9,934			8,158		2,716			(1,794)		1,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	1	764,193	228.61	28,581			19,054		12,001			(9,553)		3,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/08/2021	01/09/2023	1	1,311,932	274.08	54,052			14,275		48			(13,384)		4,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2020	10/14/2022	1	10,283,232	281.35	420,584			60,912					(104,425)		27,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/05/2021	03/03/2023	1	1,702,677	259.34	70,321			23,796		2,167			(17,484)		6,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	12/02/2022	1	3,587,025	273.89	147,068			31,282		131			(36,565)		11,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2020	08/10/2022	1	56,789	258.69	1,482			82		2,207			(369)		95		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2020	08/10/2022	1	182,918	258.69	5,112			284		7,108			(1,280)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB113T$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2020	08/10/2022	1	162,815	258.69	4,676			260		6,327			(1,172)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2021	04/28/2023	1	3,045,953	272.38	125,798			52,228		1,901			(31,234)		13,853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2022	1	325,469	267.51	12,368			136					(6,083)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	1	243,796	269.18	10,118			6,212		543			(2,509)		1,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2020	07/29/2022	1	380,345	270.95	15,632			601					(3,876)		536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	08/31/2022	1	274,712	280.3	6,576			1,124		352			(3,288)		566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	08/31/2022	1	68,009	280.3	1,441			247		87			(729)		140		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2021	05/26/2023	1	3,896,998	272.57	124,314			56,491		57,438			(30,865)		18,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023	1	1,768,344	272.57	57,676			26,245		26,064			(14,340)		8,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	05/26/2023	1	1,463,767	272.57	48,225			21,975		21,574			(12,056)		6,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	05/26/2023	1	69,369	272.57	2,336			1,066		1,022			(585)		330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2022	1	4,548,039	278.93	104,150			35,291		16,152			(51,647)		13,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2022	1	2,632,926	278.58	108,213			5,797					(26,758)		4,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	08/09/2022	1	66,634	278.58	2,119			136					(626)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2021	08/09/2022	1	140,968	278.58	3,056			386					(1,767)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/02/2021	07/05/2023	1	1,409,258	270.65	58,343			29,572		1,927			(14,407)		7,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/18/2022	02/17/2023	1	1,345,846	239.73		50,469		32,475		22,456			(18,302)		5,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	02/17/2023	1	253,873	239.73		9,859		6,621		4,236			(3,248)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/25/2022	05/25/2023	1	51,646	241.69		1,880		1,699		942			(185)		245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	11/11/2022	1	103,252	279.91	2,383			895		332			(1,205)		313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/20/2023	1	1,130,605	272.12		22,560		22,433		18,626			(189)		5,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/20/2023	1	2,223,202	272.12		44,689		44,563		36,625			(250)		10,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2022	01/13/2023	1	2,044,474	264.5		77,077		42,081		3,478			(35,362)		7,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/04/2022	04/04/2023	1	261,581	248.55		9,652		7,366		2,852			(2,301)		1,141		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3056SY	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	1,664,313	229.46		66,573		55,401		37,644			(11,384)		10,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	1	315,518	248.55		11,643		9,109		3,453			(2,552)		1,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/21/2022	1	9,190,977	277.23	210,473			65,481		40,655			(104,658)		25,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/21/2022	1	1,220,975	277.23	29,420			9,178		5,401			(14,751)		3,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/21/2022	1	1,351,162	277.23	33,775			10,567		5,977			(16,981)		3,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2022	1	5,586,240	268.42	229,036			48,650		208			(56,866)		18,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	1	1,612,625	261.91	66,601			23,826		1,909			(16,559)		6,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2020	12/09/2022	1	2,141,823	270.57	87,815			19,528		79			(21,833)		7,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2020	08/10/2022	1	2,036,633	281.62	83,706			4,599					(20,754)		3,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/23/2022	1	151,718	278.65	3,234			759		402			(1,626)		366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/23/2022	1	268,895	278.65	5,279			1,253		713			(2,669)		649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	09/23/2022	1	70,980	278.65	1,167			283		188			(602)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/04/2020	09/07/2022	1	1,727,049	270.87	70,982			6,630					(17,528)		3,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2020	09/07/2022	1	391,256	270.87	9,952			1,004					(2,657)		851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSG	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	1	798,204	288.44	33,125			18,701		360			(8,213)		4,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2022	1	69,150	271.01	2,631			146					(1,308)		83		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	1	7,595,720	278.23		172,423		122,073		53,348			(50,546)		31,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2023	1	865,922	278.23		19,047		13,522		6,082			(5,547)		3,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	1	1,145,715	232.5		41,819		39,844		33,411			(2,298)		5,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	1	315,242	288.44	13,083			7,620		153			(3,235)		1,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	561,118	228.74		22,333		18,897		13,296			(3,457)		3,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1	966,352	242.83		38,847		31,377		12,138			(7,503)		6,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2021	10/20/2022	1	2,654,130	277.92	60,780			18,585		10,318			(30,140)		7,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/20/2022	1	240,376	277.92	5,042			1,555		934			(2,507)		666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/20/2022	1	1,769,047	277.92	38,383			11,868		6,877			(19,139)		4,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/20/2022	1	2,249,002	277.92	51,306			15,908		8,743			(25,795)		6,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2021	10/20/2022	1	256,968	277.92	6,102			1,897		999			(3,077)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2023	1	208,353	238.99		7,772		5,481		3,801			(2,300)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	1	126,661	248.55		4,712		3,427		1,345			(1,291)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2022	1	361,299	273.56	13,765			1,213					(6,826)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2022	1	300,000	266.35	11,430			222					(5,668)		222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2023	1	221,193	237.69		8,273		5,697		4,365			(2,584)		917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	1	12,746,941	274.93		285,531		262,720		159,734			(23,468)		61,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2023	1	2,185,023	274.93		50,864		46,930		27,381			(4,052)		10,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2023	1	1,294,178	274.93		31,162		28,992		16,218			(2,404)		6,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/31/2023	1	1,961,840	274.93		45,669		42,607		24,584			(3,406)		9,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2023	1	529,803	274.93		13,065		12,224		6,639			(873)		2,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	1	2,204,921	264.04	91,063			34,290		2,255			(22,610)		9,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	1	1,066,884	265.06	44,169			27,826		3,180			(10,937)		5,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	1	1,418,515	275.23	58,868			32,398		1,649			(14,616)		7,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	106,587	234.58		4,082		3,913		2,031			(191)		735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	926,748	234.58		35,494		34,034		17,620			(1,644)		6,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	05/31/2023	1	83,175	274.93		1,631		1,583		1,042			(65)		398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	05/31/2023	1	108,403	274.93		1,900		1,856		1,358			(50)		519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2020	12/02/2022	1	82,800	273.89	2,975			639		3			(747)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2021	01/27/2023	1	600,000	258.96	24,780			7,188		463			(6,161)		2,281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	1	241,317	170.52	9,122			2,558		16,434			(2,268)		902		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2022	1	414,100	247.77	15,653			6,770		2,741			(7,720)		1,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2020	08/30/2022	1	2,549,048	281.79	104,766			8,635					(25,905)		5,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2024	1	713,778	228.55		27,338		25,950		17,333			(1,421)		4,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	1	2,240,172	265.99	92,743			45,668		3,958			(23,027)		11,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/03/2022	03/01/2023	1	1,617,325	275.61		41,488		28,083		15,033			(13,601)		6,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/04/2022	03/01/2023	1	348,233	275.61		10,525		7,144		3,237			(3,431)		1,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/07/2022	03/01/2023	1	194,948	275.61		6,812		4,637		1,812			(2,182)		797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/08/2022	03/01/2023	1	96,019	275.61		3,669		2,504		893			(1,168)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/29/2022	03/29/2023	1	286,262	248.55		10,620		7,929		3,098			(2,706)		1,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/03/2021	09/02/2022	1	11,403,734	280.91	261,146			45,828		11,902			(129,855)		23,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/07/2021	09/02/2022	1	794,334	280.91	16,089			2,831		829			(8,089)		1,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/30/2022	06/30/2023	1	4,917,764	268.53		109,666		109,666		109,563					24,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/03/2021	12/05/2023	1	275,794	251.28	11,308			8,108		2,107			(2,796)		1,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/02/2022	05/02/2023	1	6,050,162	274.93		136,129		114,378		72,186			(22,004)		27,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/03/2022	05/02/2023	1	2,872,212	274.93		64,982		54,750		34,269			(10,354)		13,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/04/2022	05/02/2023	1	2,496,649	274.93		58,937		49,794		29,788			(9,255)		11,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/05/2022	05/02/2023	1	326,423	274.93		7,896		6,727		3,895			(1,221)		1,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/06/2022	05/02/2023	1	135,640	274.93		3,167		2,706		1,618			(483)		621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/03/2022	06/05/2023	1	5,180,529	275.47		116,044		108,372		62,328			(8,537)		25,000		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/05/2023	1	1,048,255	275.47		25,268		23,728		12,612			(1,601)		5,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/05/2023	1	2,698,605	275.47		64,363		60,608		32,467			(3,912)		13,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/05/2023	1	1,032,711	275.47		24,556		23,317		12,425			(1,428)		4,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/05/2023	1	109,578	275.47		2,598		2,474		1,318			(144)		529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/05/2023	1	101,058	275.47		2,054		1,962		1,216			(98)		488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/05/2023	1	73,002	275.47		1,304		1,249		878			(59)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2021	11/01/2022	1	1,250,277	278.93	29,853			10,143		4,440			(14,845)		3,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	1	1,903,327	272.38	78,607			31,877		1,118			(19,517)		8,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2021	01/31/2023	1	1,043,087	258.96	42,975			12,633		806			(10,626)		4,003		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2020	10/28/2022	1	504,719	164.13	18,977			3,102		50,472			(4,705)		1,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	01/31/2023	1	149,077	258.96		1,082		706		115			(377)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023	1	1,550,610	264.04	64,040			24,279		1,703			(15,835)		6,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/01/2022	1	1,558,603	278.93	37,159			12,661		5,535			(18,528)		4,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/02/2023	1	70,755	274.93		1,459		1,257		844			(205)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/31/2020	08/31/2022	1	2,638,622	281.79	108,447			9,087					(26,889)		5,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2021	08/31/2022	1	55,352	281.79	1,817			252					(746)		114		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG305C$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	1	200,000	240.73		7,300		6,294		3,689			(1,020)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	02/09/2023	1	262,966	255.46		4,993		3,323		1,359			(1,674)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	1	757,514	270.65	31,361			15,789		924			(7,797)		3,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	1	2,416,058	272.86	100,025			46,356		2,156			(24,835)		11,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2020	10/28/2022	1	2,495,299	256.57	102,557			16,857		97			(25,498)		7,154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2021	10/28/2022	1	177,451	256.57	11,273			2,536		7			(3,828)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2020	11/25/2022	1	9,530,696	266.84	390,759			79,230		357			(96,887)		30,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2056$H	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2021	11/25/2022	1	200,250	266.84	12,938			4,081		8			(4,982)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/10/2021	09/12/2023	1	135,060	275.85	5,605			3,372		191			(1,386)		741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/20/2022	1	108,588	277.92	2,524			787		422			(1,276)		301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/15/2023	1	1,030,411	278.23		24,813		17,763		7,237			(7,177)		4,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	310,786	239.08		12,152		10,718		4,836			(1,446)		2,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	04/28/2023	1	128,707	275.58		2,331		2,027		1,420			(320)		585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2022	1	3,289,728	281.24	75,664			6,879		1,013			(37,521)		5,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/03/2022	1	1,802,799	281.24	41,281			3,763		555			(20,527)		2,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/03/2022	1	805,019	281.24	18,577			1,708		248			(9,263)		1,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/03/2022	1	353,160	281.24	7,220			666		109			(3,610)		539		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSN	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/03/2022	1	215,519	281.24	3,939			364		66			(1,986)		329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	1	3,538,920	275.18		79,626		65,806		40,454			(13,962)		16,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/27/2023	1	893,512	275.18		20,261		16,884		10,214			(3,507)		4,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/27/2023	1	2,262,195	275.18		52,284		43,692		25,860			(8,930)		10,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/27/2023	1	124,662	275.18		2,732		2,289		1,425			(448)		566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/27/2023	1	341,217	275.18		7,539		6,335		3,901			(1,218)		1,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	04/27/2023	1	309,266	275.18		7,069		6,025		3,535			(1,092)		1,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	04/27/2023	1	101,748	275.18		1,919		1,664		1,163			(269)		462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/27/2022	1	224,770	279.23	4,065			1,002		565			(2,038)		555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/27/2022	1	79,554	279.23	1,385			342		200			(700)		196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	09/27/2022	1	167,080	279.23	2,830			718		420			(1,468)		413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	09/27/2022	1	78,314	279.23		1,371		754		197			(618)		193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/28/2022	1	160,813	264.73	6,095			3,022		243			(3,022)		566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2024	1	770,518	232.93		29,819		28,878		15,878			(979)		5,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	1	4,293,013	272.68		98,310		53,524		49,383			(45,250)		15,770		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/30/2022	1	1,995,853	276.17	45,705			23,042		14,488			(22,665)		7,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/30/2022	1	1,163,971	276.17	26,299			13,296		8,450			(13,077)		4,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2023	1	709,144	263.35		26,664		14,103		1,346			(12,642)		2,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/30/2022	1	440,074	276.17		9,481		4,820		3,195			(4,662)		1,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2022	1	4,979,065	278.52	114,518			12,304		7,546			(56,789)		8,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/09/2022	1	1,553,222	278.52	36,471			3,929		2,354			(18,135)		2,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/09/2022	1	1,780,174	278.52	43,973			4,751		2,698			(21,926)		2,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/26/2022	1	1,463,478	279.84	34,150			2,365		796			(17,028)		1,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	1	654,523	272.53	26,966			18,076		1,369			(6,686)		3,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/26/2022	1	64,341	279.84	1,554			109		35			(779)		86		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	07/26/2022	1	58,945	279.84	1,496			107		32			(763)		79		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/26/2022	1	112,568	279.84	2,156			160		61			(1,144)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2022	03/03/2023	1	60,000	256.7		608		409		101			(199)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/26/2021	02/28/2023	1	747,508	251.84	30,797			10,238		1,840			(7,615)		3,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/09/2022	1	122,684	278.52	3,026			330		186			(1,513)		203		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/09/2022	1	66,116	278.52	1,621			178		100			(822)		109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/09/2022	1	59,805	278.52	1,290			143		91			(658)		99		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105WSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2020	07/08/2022	1	6,591,255	259.49	270,901			2,616					(67,261)		4,879		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2020	11/29/2022	1	51,557	228.27	2,064			432		7,151			(515)		166		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2020	11/29/2022	1	154,092	228.27	5,913			1,232		21,372			(1,472)		497		0001
Purchased Call/Shiller Barclays Global Index/SBG017BSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2020	11/29/2022	1	148,908	228.27	5,669			1,179		20,653			(1,409)		480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	1	704,759	272.68	15,507			8,466		8,107			(7,115)		2,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	1	1,034,236	272.68	21,468			11,753		11,897			(9,720)		3,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	1	581,759	272.68	12,246			6,723		6,692			(5,526)		2,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/13/2023	1	53,990	272.68	1,135			628		621			(510)		198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/13/2023	1	105,616	272.68	1,941			1,102		1,215			(839)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/29/2022	1	10,143,287	280.59	232,281			18,066		3,486			(115,503)		14,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	1	206,153	244.81	7,690			5,465		2,669			(2,233)		868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2023	1	249,598	248.55	9,210			6,825		2,691			(2,434)		1,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/29/2022	1	967,245	280.59	22,648			1,766		332			(11,355)		1,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	07/29/2022	1	225,073	280.59	5,398			422		77			(2,714)		317		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	07/29/2022	1	102,101	280.59	2,460			195		35			(1,244)		144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	07/29/2022	1	304,604	280.59	5,949			486		105			(3,121)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2021	08/25/2023	1	183,378	288.44	7,610			4,415		89			(1,892)		985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205OSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023	1	53,489	272.53	2,214			1,147		67			(549)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2023	1	912,495	228.84		33,215		29,921		16,907			(3,367)		4,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2022	06/26/2023	1	658,850	218.91		23,982		23,784		21,218			(392)		3,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	1	5,114,365	279.3		115,585		85,972		33,179			(29,767)		22,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2023	1	2,557,849	279.3		55,314		41,256		16,594			(14,132)		11,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2022	05/12/2023	1	2,483,053	231.15		90,383		79,085		40,176			(11,919)		11,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2022	1	147,643	272.15	5,610			1,824					(2,782)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BST	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2022	03/15/2023	1	611,886	230.07		22,823		16,159		9,335			(6,691)		2,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2021	04/06/2023	1	114,901	269.18	3,718			1,439		2,166			(931)		503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	04/06/2023	1	68,232	269.18	2,327			905		1,286			(584)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/06/2023	1	52,997	269.18	1,831			713		999			(460)		232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2021	04/06/2023	1	134,944	269.18	4,562			1,798		2,543			(1,163)		591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/28/2023	1	2,657,259	279.3		60,318		45,113		17,239			(15,287)		11,448		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/28/2023	1	885,233	279.3		19,397		14,629		5,743			(4,876)		3,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N8K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/28/2023	1	142,864	279.3		2,946		2,228		927			(735)		616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113R8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2020	10/10/2022	1	382,444	167.72	14,418			2,006		28,836			(3,570)		1,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D8K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	1	1,211,756	238.97		44,108		39,452		25,100			(4,968)		5,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	608,259	229.99		24,695		19,471		13,250			(5,244)		3,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	1	648,320	253.08	26,581			19,133		4,560			(6,591)		3,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	763,336	226.1		30,457		25,736		20,155			(4,750)		4,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/18/2023	1	6,671,176	273.5		149,434		132,144		93,417			(17,605)		31,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/18/2023	1	747,604	273.5		18,068		16,111		10,469			(2,085)		3,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/01/2022	1	1,002,466	280.7	24,249			4,188		1,082			(12,058)		2,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2020	08/29/2022	1	2,118,095	281.79	87,054			7,065					(21,555)		4,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	785,827	231.22		31,354		26,229		16,517			(5,154)		5,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2022	1	3,551,231	276.07	81,678			21,601		17,612			(40,503)		9,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/05/2022	1	249,661	276.07	4,829			1,281		1,238			(2,401)		644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/05/2022	1	2,094,276	276.07	43,165			11,575		10,386			(21,523)		5,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/05/2022	1	542,704	276.07	11,284			3,034		2,691			(5,642)		1,399		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/05/2022	1	60,158	276.07	1,238			334		298			(626)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	10/05/2022	1	51,122	276.07	1,128			305		254			(572)		132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/05/2022	1	60,801	276.07	1,498			418		302			(779)		157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2021	09/15/2022	1	2,147,326	281.48	49,389			10,340		2,456			(24,491)		4,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2021	09/15/2022	1	606,828	281.48	12,827			2,708		694			(6,378)		1,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/17/2021	09/15/2022	1	2,213,457	281.48	41,755			8,840		2,532			(20,820)		5,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2021	09/15/2022	1	703,560	281.48	12,347			2,621		805			(6,208)		1,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/02/2023	1	51,617	274.93		1,151		1,026		616			(127)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/03/2021	09/06/2022	1	3,322,738	280.91	76,423			14,106		2,803			(37,588)		7,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/06/2022	1	1,979,637	280.91	42,001			7,795		1,670			(20,943)		4,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2021	09/06/2022	1	930,238	280.91	20,862			3,904		785			(10,431)		2,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/10/2021	09/06/2022	1	194,626	280.91	4,219			792		164			(2,116)		420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/04/2021	09/06/2022	1	60,060	280.91	883			177		51			(474)		130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2021	09/14/2022	1	3,876,595	281.22	89,162			18,422		5,059			(44,214)		8,845		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/01/2022	1	1,463,422	278.93	37,408			12,853		5,197			(18,704)		4,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/01/2022	1	142,590	278.93	3,834			1,321		506			(1,922)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/01/2022	1	95,976	278.93	2,526			873		341			(1,277)		280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/01/2022	1	156,930	278.93	3,612			1,266		557			(1,842)		457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	11/01/2022	1	73,508	278.93	1,779			627		261			(917)		214		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	1	1,352,039	254.71		51,648		43,986		62,530			(7,832)		8,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2020	10/28/2022	1	6,392,040	256.97	261,434			42,911		249			(64,910)		18,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/14/2022	1	716,437	281.22	16,738			3,468		935			(8,323)		1,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/14/2022	1	1,426,947	281.22	30,698			6,413		1,862			(15,307)		3,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/14/2022	1	1,049,685	281.22	20,193			4,230		1,370			(10,097)		2,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/14/2022	1	142,517	281.22	2,554			537		186			(1,288)		325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/14/2022	1	52,577	281.22	890			187		69			(450)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	1	2,476,658	234.1		94,608		89,028		48,242			(5,695)		16,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	2,152,923	216.92		82,672		82,672		83,195			(113)		15,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/01/2023	1	237,304	275.58		5,270		4,500		2,641			(805)		1,085		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/01/2023	1	133,449	275.58		2,426		2,113		1,485			(330)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/19/2021	02/17/2023	1	2,954,661	265.92	121,732			38,840		1,444			(30,266)		11,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2022	11/22/2023	1	195,957	272.71		1,696		1,302		438			(395)		1,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/01/2023	1	202,207	275.58		3,933		3,446		2,251			(496)		924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/18/2023	1	71,302	271.51		1,481		839		947			(643)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2023	1	132,535	176.75	5,209			2,797		7,354			(1,291)		687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/26/2023	1	1,740,231	275.14		39,530		32,923		19,893			(6,861)		7,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2023	1	731,113	275.14		16,926		14,137		8,357			(2,899)		3,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	04/26/2023	1	97,054	275.14		1,898		1,654		1,109			(248)		440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1	3,405,798	273.05		76,630		67,131		49,394			(10,023)		15,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/15/2023	1	198,805	273.05		4,660		4,093		2,883			(576)		929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	1	3,728,356	273.05		89,300		78,663		54,072			(10,824)		17,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/15/2023	1	1,048,889	273.05		24,316		21,479		15,212			(2,888)		4,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	1	1,665,076	273.5		39,877		35,656		23,316			(4,504)		7,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/18/2023	1	1,127,598	273.5		28,365		25,434		15,790			(2,994)		5,295		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/24/2022	05/18/2023	1	533,952	273.5		13,705		12,323		7,477			(1,413)		2,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/25/2022	05/18/2023	1	107,067	273.5		2,689		2,425		1,499			(270)		503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/08/2021	10/07/2022	1	9,277,422	274.84	212,453			57,996		57,476			(105,643)		24,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/11/2021	10/07/2022	1	68,317	274.84	1,541			421		423			(773)		178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/12/2021	10/07/2022	1	1,400,449	274.84	31,745			8,690		8,676			(15,961)		3,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/13/2021	10/07/2022	1	219,519	274.84	5,335			1,465		1,360			(2,690)		572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/15/2021	10/07/2022	1	62,707	274.84	1,805			501		388			(915)		163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/20/2021	10/07/2022	1	75,630	274.84	2,149			602		469			(1,105)		197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/25/2021	10/07/2022	1	76,913	274.84	2,180			619		477			(1,137)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/17/2021	10/07/2022	1	100,701	274.84	3,254			990		624			(1,818)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/06/2020	11/04/2022	1	2,124,460	264.79	87,103			15,159		80			(21,656)		6,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/03/2022	11/04/2022	1	70,104	264.79		212		146		3			(66)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSR	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/11/2022	02/01/2023	1	57,322	270.86		1,242		761		835			(486)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053SX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/19/2020	10/19/2022	1	3,097,920	276.26	127,015			19,192					(31,493)		8,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MS0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2023	1	1,179,437	273.37	48,947			22,927		1,035			(12,136)		5,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	12/05/2022	1	1,830,795	273.89	75,063			16,210		67			(18,586)		6,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205ISR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2023	1	166,827	272.38	6,890			2,839		104			(1,708)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/25/2022	09/07/2023	1	232,415	281.8		924		721		206			(207)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/02/2020	10/04/2022	1	3,436,874	271.86	140,912			18,388					(34,843)		8,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2021	07/25/2022	1	500,000	276.37	19,000			1,256					(9,371)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	10,635,719	270.72		242,494		136,740		154,333			(106,591)		39,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/20/2023	1	753,173	270.72		15,830		8,951		10,929			(6,885)		2,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/20/2023	1	281,787	270.72		6,068		3,441		4,089			(2,630)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/09/2020	10/11/2022	1	1,854,321	282.29	75,842			10,641					(18,753)		4,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2023	1	2,100,563	272.38	86,753			34,342		1,157			(21,540)		9,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2024	1	919,174	235.29		35,940		32,297		16,837			(3,770)		6,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	1	927,487	282.62	38,491			16,549		263			(9,544)		4,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/21/2024	1	1,568,554	215.5		60,232		59,653		65,306			(660)		11,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/01/2021	04/04/2023	1	790,000	264.04	32,627			12,397		898			(8,057)		3,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/01/2022	04/04/2023	1	130,020	264.04		753		526		148			(228)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	09/08/2023	1	356,412	287.29	7,084			4,373		211			(1,814)		1,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2022	1	2,965,976	274.84	68,217			19,033		17,485			(33,644)		7,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/10/2022	1	1,132,080	274.84	25,744			7,203		6,674			(12,837)		2,992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/23/2021	09/22/2023	1	111,103	274.35	4,600			2,842		178			(1,142)		616		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2054$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/30/2020	10/31/2022	1	1,899,543	256.57	77,881			13,069		74			(19,284)		5,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2021	02/06/2023	1	538,104	267.59	22,170			6,709		181			(5,489)		2,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2023	1	408,309	245.31		14,985		14,035		6,175			(985)		1,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/23/2021	09/23/2022	1	756,774	268.63	28,833			6,709					(14,298)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/02/2020	11/02/2022	1	4,196,486	259.83	172,476			29,378		161			(42,764)		12,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/21/2020	08/19/2022	1	2,491,106	277.62	102,384			6,929					(25,455)		4,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/01/2022	1	516,776	275.02	12,834			1,238					(6,382)		135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	07/01/2022	1	1,485,614	275.02	36,030			3,558					(18,115)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2022	01/29/2024	1	730,094	233.39		29,496		23,410		13,701			(6,174)		4,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2023	1	441,946	276.76	18,385			10,026		431			(4,558)		2,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/01/2022	1	548,118	275.02	13,194					1,313			(6,671)		143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/01/2022	1	113,540	275.02	2,952					272			(1,497)		30		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/01/2022	1	159,947	275.02	4,158					383			(2,144)		42		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/10/2022	1	1,070,165	274.84	26,050			7,308		6,309			(13,025)		2,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/10/2022	1	335,671	274.84	9,331			2,640		1,979			(4,678)		887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/10/2022	1	93,371	274.84	2,694			764		550			(1,355)		247		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/10/2022	1	246,728	274.84	6,616			1,882		1,455			(3,354)		652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2022	1	2,510,598	276.45	57,744			14,317		11,105			(28,635)		6,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	1	1,739,764	248.88		70,808		54,153		15,938			(16,855)		10,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2022	1	2,390,183	276.45	56,026			14,007		10,573			(27,859)		5,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/15/2022	1	160,483	281.48	2,663			567		184			(1,342)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	1	124,600	238.97		4,523		4,050		2,607			(505)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050S2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/01/2022	1	380,000	267.51	14,440								(7,180)		99		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2022	1	1,113,723	280.7	25,949			4,494		1,202			(12,939)		2,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	09/01/2022	1	524,579	280.7	10,783			1,873		566			(5,437)		1,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/01/2022	1	124,903	280.7	2,732			481		135			(1,389)		259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	1	2,300,930	275.45		52,691		27,144		18,627			(25,552)		8,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2023	1	314,818	278.23		7,344		5,272		2,211			(2,110)		1,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/15/2023	1	179,777	278.23		4,265		3,070		1,263			(1,200)		756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2022	1	3,031,263	280.34	69,719			11,332		2,363			(34,385)		6,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/29/2022	1	2,649,986	280.34	60,497			9,887		2,066			(30,165)		5,372		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023	1	668,633	249.04	28,218			11,988		35,655			(7,006)		3,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	1	1,605,180	272.38	66,775			27,762		1,002			(16,602)		7,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	1	2,700,354	271.71	61,568			34,621		35,210			(27,157)		10,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,682,642	237.75	65,791			57,477		27,177			(8,382)		11,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,362	236.06	22,517			17,909		9,279			(4,627)		3,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	1	9,318,558	279.73	211,531			143,959		52,067			(68,573)		38,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/03/2023	1	1,289,322	279.73	33,970			23,183		7,204			(10,821)		5,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	1	207,291	279.73	6,047			4,138		1,158			(1,915)		851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/03/2023	1	184,418	279.73	4,186			2,873		1,030			(1,318)		757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/03/2023	1	101,439	279.73	2,372			1,641		567			(742)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/04/2023	1	968,382	275.45	20,391			10,533		7,839			(9,859)		3,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	1	1,306,799	275.45	24,291			12,653		10,579			(11,710)		4,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2023	1	1,226,357	275.45	21,593			11,279		9,928			(10,379)		4,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/04/2023	1	85,234	275.45	1,448			759		690			(690)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	188,807	272.15	7,779			5,114		395			(1,934)		1,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	1	963,301	255.6	39,881			19,393		3,580			(9,861)		4,750		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG105IISS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/02/2020	07/01/2022	1	7,206,513	262.69	296,188								(73,539)		1,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/28/2023	1	263,827	279.3		5,781		4,384		1,712			(1,405)		1,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	1	2,169,902	270.72		49,691		28,199		30,836			(21,664)		8,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/23/2023	1	2,473,809	270.72		53,365		30,452		35,155			(22,934)		9,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/23/2023	1	478,376	270.72		10,638		6,087		6,798			(4,555)		1,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/23/2023	1	167,440	270.72		3,439		1,984		2,379			(1,467)		630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023	1	99,966	273.4		2,329		2,013		1,393			(321)		463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISP	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/16/2022	1	10,574,827	275.93	242,164			113,010		75,031			(120,416)		35,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/15/2022	1	11,678,764	276.43	267,444			10,401		21,295			(132,987)		11,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/15/2022	1	91,289	276.43	2,787			113		166			(1,441)		93		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AST	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2021	07/15/2022	1	171,153	276.43	5,337			217		312			(2,784)		173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2023	1	364,806	272.15	15,030			9,951		764			(3,727)		2,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058S0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/21/2020	12/21/2022	1	2,943,727	273.18	120,987			28,751		108			(29,998)		10,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSR	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/13/2023	1	121,111	232.38	4,764			1,306		14,348			(1,203)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	1	5,179,935	279.15		117,067		85,462		33,605			(31,752)		22,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205DSU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/02/2022	02/28/2023	1	125,107	251.84		1,629		1,092		308			(539)		510		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3052$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2021	12/30/2022	1	185,612	264.73	7,053			3,556		287			(3,498)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	05/02/2023	1	438,493	272.38	18,373			7,697		306			(4,543)		2,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2022	1	5,318,028	276.96	121,783			53,343		31,501			(60,391)		17,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/07/2022	1	645,445	276.96	13,843			6,080		3,823			(6,884)		2,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/07/2022	1	983,624	276.96	20,777			9,202		5,826			(10,360)		3,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2022	1	460,638	276.96	10,129			4,499		2,729			(5,065)		1,525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2020	08/12/2022	1	7,466,128	281.72	306,111			17,733					(76,003)		12,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2022	1	1,862,623	268.5	76,554			17,456		69			(18,981)		6,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2020	10/17/2022	1	1,857,690	281.88	75,980			11,287					(18,813)		5,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	10/17/2022	1	93,450	281.88	2,742			644					(1,074)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	1	305,506	226.95		11,151		10,659		11,536			(519)		1,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023	1	214,408	248.55		7,869		5,983		2,338			(1,930)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	1	154,784	264.73		5,835		3,135		257			(2,702)		567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/04/2022	1	391,865	275.81	7,715			2,030		2,022			(3,847)		1,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/04/2022	1	1,348,324	275.81	28,305			7,532		6,956			(14,153)		3,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023	1	493,142	253.08	20,219			14,692		3,507			(4,999)		2,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,816,226	235.29		110,114		98,937		51,587			(11,567)		18,877		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3056$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2022	02/17/2023	1	202,387	240.17		7,590		4,870		3,278			(2,766)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2022	1	193,501	274.05	7,353			770					(3,626)		316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/04/2022	1	427,577	275.81	9,069			2,420		2,206			(4,547)		1,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/07/2022	1	129,491	276.96	2,604			1,163		767			(1,317)		429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/07/2022	1	102,457	276.96	2,146			972		607			(1,094)		339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	1	3,725,941	278.94		84,206		63,680		25,051			(20,994)		16,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	1	1,454,350	278.94		30,918		23,446		9,778			(7,645)		6,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	1	1,322,348	278.94		29,866		22,711		8,891			(7,198)		5,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/31/2023	1	464,340	278.94		9,905		7,553		3,122			(2,366)		2,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	03/31/2023	1	183,695	278.94		3,872		2,986		1,235			(909)		796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205O$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/09/2021	07/10/2023	1	1,595,525	274.68	66,055			33,981		1,685			(16,356)		8,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$4	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	09/21/2023	1	53,212	277.42	1,385			868		601			(351)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/17/2021	06/16/2023	1	1,949,596	270.29	80,713			38,965		2,380			(20,040)		9,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/28/2020	08/26/2022	1	4,082,962	281.79	167,810			12,980					(41,722)		8,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2024	1	701,816	239.03		28,353		22,628		10,306			(5,748)		4,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2022	1	787,383	270.99	29,999			1,745					(14,876)		967		0001

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Purchased Call/Shiller Barclays Global Index/SBG017N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2024	1	58,455	254.71		2,231		1,905		2,703			(327)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	1	732,345	233.09		26,657		22,398		10,274			(4,309)		3,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	1	1,795,064	260.59	68,033			27,780		69			(33,830)		5,715		0001
Purchased Call/S&P 500 INDEX/SPX521BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2022	1	1,851,000	3553.5	91,439			2,571		169,606			(11,320)		3,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/09/2022	1	13,145,016	276.49	301,021			134,623		83,593			(149,683)		43,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/09/2022	1	181,977	276.49	3,804			1,711		1,157			(1,913)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205O$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	1	1,610,560	274.68	66,677			34,167		1,642			(16,578)		8,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/09/2022	1	99,959	276.49	2,220			1,001		636			(1,119)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/11/2023	1	529,499	269.28	21,868			8,531		393			(5,407)		2,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	1	1,665,606	227.24		66,125		56,315		41,999			(10,027)		10,863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2020	12/09/2022	1	6,476,254	270.51	265,526			58,965		239			(65,926)		21,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	1	5,149,810	272.42		116,901		77,934		67,148			(39,074)		21,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2023	1	1,349,463	272.42	38,142			25,499		17,596			(12,679)		5,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/30/2023	1	3,610,317	279.43		81,593		61,139		23,061			(20,566)		15,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/30/2023	1	953,286	279.43		20,708		15,646		6,089			(5,177)		4,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	1	1,642,674	279.43		33,626		25,477		10,492			(8,337)		7,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/30/2023	1	700,705	279.43		15,221		11,565		4,476			(3,678)		3,030		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	02/28/2023	1	1,926,885	272.42		59,627		39,971		25,125			(19,711)		7,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	02/28/2023	1	191,696	272.42		6,150		4,157		2,500			(2,022)		782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	02/28/2023	1	170,164	272.42		7,889		5,378		2,219			(2,519)		694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/23/2022	1	3,366,446	278.07	77,428			18,017		10,273			(38,396)		8,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/23/2022	1	2,038,472	278.07	48,750			11,375		6,220			(24,241)		4,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/23/2022	1	1,426,832	278.07	35,560			8,320		4,354			(17,829)		3,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/23/2022	1	1,168,000	278.07	26,043			6,111		3,564			(13,094)		2,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2022	1	3,867,320	274.72	88,562			41,963		32,606			(43,917)		13,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/20/2022	1	1,837,279	274.72	43,738			20,782		15,490			(21,749)		6,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/20/2022	1	1,373,543	274.72	34,298			16,342		11,581			(17,102)		4,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/30/2023	1	119,283	279.43		2,450		1,867		762			(587)		516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	03/30/2023	1	82,345	279.43		1,582		1,209		526			(376)		356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2021	02/01/2023	1	354,521	169.43	13,401			3,958		26,766			(3,323)		1,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/16/2021	12/16/2022	1	496,156	257.16	18,804			8,751		1,389			(9,325)		1,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2024	1	620,254	228.56		23,756		22,126		15,116			(1,657)		4,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2051$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2020	09/13/2022	1	3,469,877	263.83	142,612			14,496					(35,263)		7,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/03/2023	1	403,883	247.78		15,186		9,128		3,733			(6,116)		1,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2023	1	701,859	242.4		24,756		15,861		9,758			(9,046)		2,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	1	933,002	229.46		37,320		31,066		21,103			(6,373)		6,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	1	173,811	267.15	7,178			4,598		481			(1,777)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	10/09/2023	1	128,632	267.15		1,546		1,171		356			(376)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2022	1	252,406	277.85	9,566			3,584					(4,718)		773		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/11/2024	1	169,887	254.71		6,883		5,885		7,850			(1,005)		1,107		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/11/2024	1	421,058	254.71		16,035		13,691		19,457			(2,360)		2,744		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/11/2024	1	449,175	254.71		16,965		14,465		20,756			(2,517)		2,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	1	3,644,740	271.82		83,465		44,376		46,066			(39,103)		13,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	1	1,363,889	229.87		52,237		48,583		31,506			(3,716)		9,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/26/2021	02/27/2023	1	925,172	251.84	38,210			12,666		2,278			(9,461)		3,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	980,766	227.24		38,936		33,168		24,731			(5,896)		6,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2021	01/06/2023	1	3,155,428	272.99	130,004			33,891		116			(32,278)		11,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	01/06/2023	1	470,992	272.99	13,509			5,575		17			(5,293)		1,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	1	11,754,765	276.52		263,307		215,034		115,141			(49,913)		52,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	1	795,200	276.52		16,392		13,424		7,789			(2,997)		3,574		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSQ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	03/31/2023	1	67,599	278.94		1,343		1,041		454			(303)		293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	1	6,917,525	275.36		155,644		140,209		82,534			(15,778)		32,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2023	1	114,889	275.36		2,524		2,280		1,371			(250)		545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2023	1	1,195,116	275.36		26,735		24,420		14,259			(2,578)		5,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2023	1	985,123	275.36		22,396		20,514		11,754			(2,103)		4,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2023	1	2,158,188	275.36		46,556		42,763		25,750			(3,901)		10,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2023	1	79,530	275.36		1,779		1,639		949			(145)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SS	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023	1	1,263,403	253.08	51,800			37,621		8,936			(12,826)		7,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2023	1	1,389,317	267.59	57,240			17,376		467			(14,154)		5,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/24/2023	1	830,537	241.24		31,145		20,590		13,014			(10,695)		3,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	1	896,661	248.55		33,266		24,580		9,596			(8,865)		3,834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	1	1,028,369	245.96		38,564		22,496		10,620			(16,210)		3,909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2023	1	651,948	261.05		24,578		13,068		1,573			(11,515)		2,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2022	1	5,819,185	280.91	133,259			47,724		14,639			(66,082)		17,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2021	11/08/2022	1	3,123,179	280.91	69,932			25,183		7,857			(34,774)		9,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/08/2022	1	2,630,990	280.91	52,355			19,012		6,618			(26,105)		7,881		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2021	11/08/2022	1	114,829	280.91	2,289			831		289			(1,145)		344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/08/2022	1	168,644	280.91	3,566			1,299		424			(1,788)		505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/08/2022	1	59,888	280.91	1,277			469		151			(649)		179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	11/08/2022	1	110,629	280.91	1,347			521		278			(717)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSM	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	11/08/2022	1	63,874	280.91	850			330		161			(457)		191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/10/2023	1	2,585,835	271.82		62,405		33,271		32,682			(29,145)		9,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/10/2023	1	834,907	271.82		21,193		11,331		10,552			(9,867)		3,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/10/2023	1	408,744	271.82		9,940		5,373		5,166			(4,613)		1,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	01/10/2023	1	118,491	271.82		2,302		1,330		1,498			(973)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2021	04/10/2023	1	1,123,078	269.28	46,383			18,056		834			(11,485)		4,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/05/2021	11/06/2023	1	815,965	278.14	33,618			22,797		1,261			(8,324)		4,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2057S4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	12/06/2022	1	299,003	250.75	12,259			2,661		1,491			(3,031)		987		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/09/2020	10/07/2022	1	4,343,843	282.29	177,663			24,082					(44,172)		11,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2020	10/07/2022	1	650,000	282.29	26,411			3,610					(6,630)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053S8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/26/2020	10/07/2022	1	116,118	282.29	3,468			479					(883)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSH	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/20/2024	1	106,900	226.9		4,094		3,880		2,775			(230)		735		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2059$X	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2023	1	1,872,983	274.08	77,167			20,458		68			(19,081)		6,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$Q	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/15/2023	1	159,262	273.05		3,972		3,538		2,310			(462)		744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/15/2023	1	71,394	273.05		1,762		1,574		1,035			(201)		334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/16/2022	1	575,106	275.93	11,922			5,579		4,081			(5,977)		1,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/16/2022	1	1,755,505	275.93	38,046			17,854		12,456			(19,129)		5,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/16/2022	1	77,831	275.93	1,769			832		552			(892)		265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2021	12/16/2022	1	93,394	275.93	2,149			1,041		663			(1,108)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2059$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/31/2020	12/30/2022	1	4,177,454	277.51	172,529			43,371		151			(42,836)		14,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/12/2020	11/11/2022	1	6,671,366	266.84	273,526			50,178		250			(67,912)		20,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/02/2020	10/03/2022	1	2,573,114	271.86	105,498			13,641					(26,122)		6,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/14/2021	08/19/2022	1	76,465	277.62	2,798			407					(1,494)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/23/2023	1	1,399,142	272.15	57,645			37,980		2,930			(14,273)		8,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2022	05/29/2024	1	3,135,333	234.58		120,083		115,135		59,612			(5,570)		21,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2021	09/22/2022	1	2,839,324	278.27	65,304			14,932		8,380			(32,384)		6,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/22/2022	1	1,542,753	278.27	34,817			8,027		4,553			(17,313)		3,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2022	1	2,711,908	278.27	63,834			14,758		8,004			(31,829)		6,505		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/22/2022	1	806,845	278.27	19,775			4,585		2,381			(9,942)		1,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/04/2022	1	85,592	275.81	1,788			477		442			(904)		219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z5U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	11/24/2023	1	60,492	260.59	1,985			1,405		272			(496)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	1	861,334	255.6	35,659			17,239		1,882			(8,866)		4,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSW	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/29/2022	06/16/2023	1	719,937	255.6	2,422			2,422		1,573			(7)		3,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U5I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2023	1	343,049	272.99	14,202			8,837		603			(3,521)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A5I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/06/2022	04/05/2024	1	767,323	238.7		29,926		26,473		12,151			(3,484)		5,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2022	1	2,637,606	280.59	60,665			5,181		907			(29,919)		3,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/22/2022	1	114,786	278.27	2,516			585		339			(1,269)		275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/22/2022	1	60,039	278.27	1,167			275		177			(593)		144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023	1	3,575,728	275.64		80,096		67,740		39,802			(12,508)		16,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/04/2023	1	2,423,529	275.64		55,656		47,462		26,977			(8,562)		11,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	1	1,371,107	275.64		30,393		25,990		15,262			(4,605)		6,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2022	1	4,191,815	279.49	96,412			6,906		2,849			(47,810)		5,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSA	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/27/2022	1	573,373	279.49	13,766			989		390			(6,845)		780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSJ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/01/2022	1	1,986,903	280.59	47,798			4,105		683			(23,833)		2,942		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	08/01/2022	1	90,443	280.59	2,185			190		31			(1,096)		134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/01/2022	1	103,474	280.59	2,216			193		36			(1,114)		153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/01/2022	1	71,862	280.59	1,429			125		25			(727)		106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	1	4,408,936	279.53		99,642		78,506		29,925			(21,293)		19,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/13/2023	1	1,171,090	279.53		25,137		19,970		7,949			(5,318)		5,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/13/2023	1	2,086,948	279.53		45,394		36,264		14,165			(9,205)		9,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	1	188,281	248.53		7,079		4,174		1,629			(2,909)		723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	1	382,554	277.25	15,876			8,749		373			(3,947)		2,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	1	6,150,074	270.57		137,147		135,627		115,726			(2,630)		30,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	1	621,796	270.57		13,858		13,742		11,700			(228)		3,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	1	176,411	270.57		3,990		3,968		3,320			(33)		874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023	1	919,672	270.57		20,938		20,880		17,305			(116)		4,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023	1	716,876	270.57		15,897		15,897		13,489			(44)		3,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	05/15/2023	1	78,947	273.05		1,527		1,494		1,145			(37)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2021	03/01/2023	1	862,867	259.31	35,636			11,895		1,032			(8,836)		3,527		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205F\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	1	473,203	261.91	19,543			6,926		560			(4,846)		1,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G\$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	1	1,939,697	261.91	80,109			29,821		2,370			(19,863)		8,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050\$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	1	463,093	277.25	19,218			10,639		484			(4,752)		2,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058\$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2022	03/10/2023	1	129,605	239.98	4,834			3,375		2,230			(1,483)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F\$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023	1	457,204	230.48	16,688			16,596		15,155			(137)		2,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/09/2022	1	65,987	276.49	1,425			655		420			(733)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B\$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2021	01/30/2023	1	500,000	258.96	20,600			6,035		386			(5,101)		1,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B\$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2021	01/30/2023	1	419,357	258.96	20,388			9,047		324			(7,656)		1,606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/05/2021	02/03/2023	1	770,782	267.59	31,756			9,518		230			(7,895)		2,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105W\$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2020	07/06/2022	1	2,620,486	264.26	107,702			740					(26,704)		1,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1	79,709	278.14	3,284			2,223		120			(816)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	1	283,579	278.14	11,683			7,928		583			(2,889)		1,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	09/08/2023	1	255,569	281.54	6,645			4,149		236			(1,718)		1,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/09/2023	1	5,619,573	280.07	127,564			88,206		31,197			(39,493)		23,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/09/2023	1	1,832,114	280.07	41,933			29,236		10,171			(12,902)		7,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	1	2,668,336	280.07	61,262			42,832		14,813			(18,733)		11,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/09/2023	1	186,106	280.07	3,934			2,758		1,033			(1,180)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	1	372,926	271.63	14,208			2,896					(7,046)		845		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	1	388,058	246.57		14,125		12,452		5,241			(1,703)		1,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	1	2,458,745	269.97	102,038			44,334		2,368			(25,335)		11,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	1	1,854,607	279.73		42,285		28,889		9,992			(13,596)		7,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	1	3,430,299	279.73		100,188		68,827		18,481			(31,464)		14,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/06/2023	1	182,706	279.73		4,161		2,866		984			(1,299)		755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	03/06/2023	1	180,040	279.73		4,222		2,933		970			(1,310)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	1	324,576	245.96		12,139		7,123		3,391			(5,061)		1,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2020	08/22/2022	1	2,462,617	277.62	101,214			7,239					(25,061)		4,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	1	243,848	242.12		8,900		7,650		4,170			(1,268)		1,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/17/2023	1	3,867,464	279.12		87,791		62,986		24,703			(25,255)		16,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	1	847,106	279.12		18,513		13,319		5,411			(5,289)		3,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/17/2023	1	1,286,347	279.12		28,573		20,614		8,216			(7,994)		5,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/17/2023	1	99,169	279.12		2,089		1,511		633			(580)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/17/2023	1	109,999	279.12		2,475		1,796		703			(682)		464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/17/2023	1	50,775	279.12		1,222		897		324			(332)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2020	11/01/2022	1	1,991,233	256.57	81,840			13,827		78			(20,236)		5,803		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	1	1,271,369	229.49		48,693		46,352		29,750			(2,401)		8,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	1	964,417	272.38	39,830			16,359		567			(9,876)		4,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2020	09/30/2022	1	5,148,473	272.31	210,573			26,430					(52,282)		12,924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	1	211,281	243.1		7,902		5,311		2,972			(2,598)		866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	1	16,716,461	275.47		374,449		349,485		199,447			(27,775)		80,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	1	6,591,147	275.45		147,642		136,253		78,640			(11,730)		31,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	1	1,281,730	232.88		50,756		43,436		25,592			(7,370)		8,379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/28/2024	1	140,553	183.93		8,799		7,697		7,000			(1,110)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	1	800,996	247.73		29,557		23,498		9,215			(6,235)		3,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2020	08/23/2022	1	1,695,637	277.62	69,691			5,074					(17,232)		3,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2022	05/03/2024	1	975,476	236.85		37,068		34,217		16,804			(2,894)		6,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2020	10/07/2022	1	6,084,239	281.57	248,845			33,683					(61,785)		15,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2020	09/09/2022	1	125,052	262.86	5,580			544					(1,399)		276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2020	11/08/2022	1	2,528,021	264.79	103,649			18,509		95			(25,629)		7,573		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/26/2024	1	180,528	263.94		6,751		6,209		5,273			(549)		1,219		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	1	271,410	263.94		9,903		9,096		7,928			(843)		1,833		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	535,953	263.94		20,045		18,386		15,656			(1,732)		3,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205B$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	02/03/2023	1	165,185	266.69		756		498		56			(258)		638		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205B8Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2021	02/03/2023	1	2,250,391	266.69	92,716			27,751		759			(23,020)		8,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	1	730,992	256.23	29,971			21,902		8,388			(7,431)		4,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/01/2023	1	253,081	275.45	5,862			5,455		3,020			(451)		1,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/01/2023	1	1,094,345	275.45	24,553			22,912		13,057			(1,826)		5,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/01/2023	1	871,538	275.45	20,693			19,364		10,398			(1,380)		4,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/01/2023	1	345,702	275.45	8,321			7,808		4,125			(533)		1,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/01/2023	1	131,843	275.45	3,130			2,971		1,573			(184)		632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/02/2023	1	962,737	275.47	23,136			21,715		11,487			(1,478)		4,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/02/2023	1	534,622	275.47	12,712			11,964		6,379			(779)		2,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	1	224,464	242.57	8,440			4,859		2,933			(3,584)		851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/09/2023	1	1,004,284	270.91	21,835			13,563		14,838			(8,361)		3,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2023	1	1,463,105	270.91	33,754			21,026		21,617			(12,752)		5,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/09/2023	1	552,320	270.91	12,681			7,921		8,160			(4,769)		2,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/09/2023	1	74,614	270.91	1,881			1,192		1,102			(701)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/09/2023	1	77,361	270.91	1,948			1,241		1,143			(708)		303		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/09/2023	1	101,881	270.91		2,595		1,658		1,505			(939)		399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/23/2023	1	2,385,898	270.57		44,531		44,531		44,895					11,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	1	2,049,186	276.52		46,107		37,724		20,687			(8,669)		9,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	1	1,898,189	276.52		38,373		31,570		19,163			(6,871)		8,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/24/2023	1	1,768,195	276.52		35,809		29,542		17,850			(6,331)		7,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/24/2023	1	139,744	276.52		2,845		2,367		1,411			(497)		631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/24/2023	1	141,212	276.52		2,931		2,466		1,426			(471)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	1	130,896	248.55		4,830		3,712		1,427			(1,125)		573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2020	08/02/2022	1	61,775	270.95	2,816			136		(765)			(765)		93		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/11/2024	1	401,278	254.71		15,329		13,052		18,543			(2,328)		2,615		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2020	09/30/2022	1	190,188	221.91	8,648			1,101		32,680			(2,183)		477		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2020	09/30/2022	1	724,694	221.91	28,314			3,559		124,523			(7,040)		1,819		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023	1	800,000	250.41	31,440			13,357		39,295			(7,806)		3,680		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/05/2023	1	470,080	250.41	19,936			8,481		23,090			(4,957)		2,163		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023	1	2,212,086	249.76	86,935			50,362		119,745			(21,585)		11,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/27/2022	1	974,216	279.49	24,993			1,810		662			(12,462)		1,325		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/04/2023	1	662,645	275.64		12,333		10,576		7,376			(1,781)		3,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/04/2023	1	189,663	275.64		3,454		2,970		2,111			(491)		871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/04/2023	1	98,293	275.64		1,801		1,566		1,094			(247)		451		0001
Purchased Call/Shiller Barclays Global Index/SBG017B$X	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2020	12/02/2022	1	633,987	228	25,804			5,489		88,730			(6,416)		2,066		0001
Purchased Call/Shiller Barclays Global Index/SBG017C$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2021	12/29/2022	1	1,367,063	229.71	51,894			13,009		179,486			(12,973)		4,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2020	07/15/2022	1	6,491,612	270.2	266,805			5,152					(66,244)		6,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$O	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2020	09/06/2022	1	50,693	270.87	1,888			176					(473)		109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/23/2022	1	1,719,457	261.28	65,167			31,591		3,620			(32,316)		5,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	1	220,108	274.92	9,134			3,940		136			(2,265)		1,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	366,441	233.39		14,804		11,754		6,861			(3,094)		2,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/26/2021	02/24/2023	1	1,000,000	251.84	41,400			13,609		2,422			(10,293)		4,046		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	03/24/2023	1	83,528	241.93	4,948			2,346		6,467			(1,591)		357		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2021	03/24/2023	1	152,286	241.93	6,660			2,474		11,790			(1,679)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$W	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2020	09/09/2022	1	6,317,764	262.86	259,660			25,071					(64,470)		13,932		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2020	10/06/2022	1	372,862	223.89	15,122			2,018		60,203			(3,754)		966		0001
Purchased Call/Shiller Barclays Global Index/SBG017A$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2020	10/06/2022	1	58,637	223.89	2,483			333		9,468			(617)		152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2022	1	4,594,285	275.93	105,209			50,431		33,057			(52,172)		15,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2022	1	1,165,710	275.93	27,123			13,109		8,388			(13,487)		4,036		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/22/2022	1	1,245,528	275.93	30,424			14,787		8,962			(15,297)		4,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2021	12/22/2022	1	177,598	275.93	4,403			2,146		1,278			(2,220)		615		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$O	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2024	1	1,623,972	254.71		62,036		52,845		75,107			(9,394)		10,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	1	252,710	265.27	10,462			6,525		724			(2,594)		1,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2021	01/13/2023	1	4,304,634	271.89	176,920			47,896		317			(43,927)		15,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	1	170,420	232.15		6,919		5,436		3,384			(1,488)		1,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	01/13/2023	1	64,468	271.89		190		121		5			(69)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205D$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/19/2021	02/17/2023	1	2,395,799	247.83	98,707			31,494		23,201			(24,541)		9,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$K	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	1	115,852	288.44	4,808			2,807		56			(1,192)		626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/13/2023	1	331,707	279.53		6,942		5,577		2,251			(1,377)		1,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/13/2023	1	68,992	279.53		1,385		1,122		468			(272)		306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/13/2023	1	188,165	279.53		2,942		2,411		1,277			(536)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205E$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/05/2021	03/06/2023	1	1,150,802	259.34	47,528			16,213		1,553			(11,768)		4,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1	867,274	237.86		33,997		30,401		14,293			(3,633)		5,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$M	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023	1	1,060,318	281.03	44,003			18,824		340			(10,895)		4,902		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	1	126,977	248.5		4,685		3,859		1,487			(834)		576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$O	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/26/2022	1	8,346,006	280.34	191,124			29,730		9,011			(95,037)		16,491		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2053$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/16/2020	10/14/2022	1	2,237,800	281.88	91,526			13,274					(22,756)		6,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/26/2022	1	1,452,757	280.34	35,342			5,513		1,568			(17,720)		2,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/26/2022	1	720,166	280.34	16,389			2,564		778			(8,240)		1,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2023	1	7,930,195	278.27		179,222		137,256		59,662			(42,228)		34,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2023	1	1,495,124	278.27		31,647		24,303		11,248			(7,390)		6,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2023	1	1,452,807	278.27		32,369		25,066		10,930			(7,490)		6,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/30/2021	05/01/2023	1	532,443	272.38	22,256			9,307		352			(5,511)		2,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205C$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2023	1	914,378	268.16	37,764			11,516		307			(9,363)		3,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2023	1	365,166	277.31	15,045			10,264		606			(3,730)		2,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/29/2022	05/01/2023	1	177,766	245.86		6,435		5,389		2,451			(1,087)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASN	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/09/2024	1	2,444,501	240.73		95,580		85,077		35,642			(10,838)		16,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2022	1	2,279,397	279.48	52,198			17,975		7,184			(25,885)		6,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2022	1	905,753	279.48	22,265			7,731		2,854			(11,071)		2,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2022	1	1,954,468	276.45	43,975			11,024		8,645			(21,927)		4,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/29/2022	1	510,315	276.45	11,113			2,794		2,257			(5,587)		1,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$K	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	09/29/2022	1	327,065	276.45	7,252			1,828		1,447			(3,656)		817		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESK	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	09/29/2022	1	105,413	276.45	2,093			535		466			(1,061)		263		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/07/2023	1	155,830	250.4	5,900			4,282		8,551			(1,475)		934		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/07/2023	1	88,849	250.4	3,413			2,474		4,875			(850)		533		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/07/2023	1	204,062	250.4	7,995			5,762		11,197			(1,985)		1,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/23/2023	1	1,323,610	279.15		31,864		23,455		8,587			(8,579)		5,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	1	1,467,873	279.15		35,442		26,162		9,523			(9,471)		6,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/23/2023	1	193,770	279.15		4,401		3,258		1,257			(1,149)		827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/23/2023	1	502,151	279.15		11,495		8,557		3,258			(2,954)		2,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	03/23/2023	1	79,582	279.15		1,651		1,243		516			(417)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSX	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/26/2022	04/26/2024	1	775,990	235.99		30,264		27,607		13,745			(2,691)		5,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/18/2020	09/19/2022	1	1,447,309	264.86	59,484			6,546					(14,729)		3,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SV	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/07/2022	01/05/2024	1	251,694	248.88		10,244		7,824		2,296			(2,448)		1,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2022	1	212,407	277.85	8,050			2,861					(3,970)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2020	07/29/2022	1	2,235,747	270.95	92,113			3,562					(22,902)		3,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2021	03/20/2023	1	809,944	261.91	21,647			12,356		959			(8,499)		3,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/29/2021	03/20/2023	1	152,284	261.91	6,797			2,477		180			(1,706)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FSO	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/19/2021	03/20/2023	1	622,909	261.91	25,726			9,271		737			(6,370)		2,644		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205Z$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2021	11/25/2022	1	797,164	272.74	30,213			12,303		175			(14,941)		2,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023	1	1,936,606	274.17	80,175			42,576		2,190			(19,906)		9,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	542,788	267.15	22,417			14,369		1,504			(5,543)		3,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	1	420,747	277.09	17,461			10,529		547			(4,329)		2,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/15/2022	1	297,756	282.28	11,315			1,403					(5,580)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/09/2022	1	500,000	254.87	18,950			8,475		1,648			(9,423)		1,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2020	10/26/2022	1	5,407,624	273.23	221,713			35,632					(54,973)		15,373		0001
Purchased Call/S&P 500 INDEX/SPX621J$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2024	1	1,611,000	4569.3	82,483			49,445		110,620			(10,212)		12,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205A$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/15/2021	01/17/2023	1	1,099,184	272.75	45,286			12,458		81			(11,198)		4,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	1	584,276	270.61	24,247			11,358		1,878			(6,012)		2,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/27/2022	1	199,313	279.49	4,949			359		135			(2,475)		271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	07/27/2022	1	62,152	279.49	1,608			118		42			(815)		85		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2023	1	3,149,612	271.71		71,811		39,961		41,068			(31,872)		11,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2023	1	601,371	271.71		13,722		7,700		7,841			(6,070)		2,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2023	1	920,203	271.71		19,372		10,900		11,998			(8,539)		3,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	1	320,234	271.71		6,753		3,808		4,176			(2,968)		1,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/20/2023	1	801,805	271.71		15,552		8,794		10,455			(6,763)		2,997		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/20/2023	1	441,456	271.71		8,774		4,975		5,756			(3,802)		1,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/20/2023	1	111,765	271.71		2,110		1,210		1,457			(908)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/20/2023	1	126,766	271.71		2,375		1,366		1,653			(1,018)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/20/2023	1	54,059	271.71		1,273		739		705			(535)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	414,456	251.66		16,910		12,798		3,261			(4,123)		2,548		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023	1	376,427	249.76	15,494			8,988		20,377			(3,852)		2,021		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS9	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/25/2023	1	114,192	249.76	4,654			2,708		6,181			(1,164)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/31/2020	08/02/2022	1	2,345,822	270.95	97,352			4,279					(24,072)		3,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SM	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	427,495	227.12		17,143		14,152		10,691			(3,006)		2,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	1	4,079,270	270.03		93,007		53,293		64,089			(39,751)		15,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/25/2023	1	1,728,371	270.03		40,580		23,317		27,154			(17,280)		6,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/25/2023	1	902,963	270.03		19,595		11,353		14,186			(8,313)		3,416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2023	1	320,011	232.5		11,648		11,103		9,318			(635)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105ZS2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2020	08/08/2022	1	3,964,125	278.58	162,926			8,516					(40,341)		6,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2021	08/05/2022	1	512,032	272.08	19,508			1,891					(9,674)		804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	1	134,502	272.17	5,555			2,182		79			(1,377)		596		0001
Purchased Call/Shiller Barclays Global Index/SBG0178SH	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2020	07/01/2022	1	418,051	220.74	15,795					74,827			(3,960)		109		0001

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Purchased Call/Shiller Barclays Global Index/SBG0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2020	07/01/2022	1	277,946	220.74	11,421					49,749			(2,851)		73		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2024	1	1,227,508	233.37		46,891		43,096		24,248			(3,966)		8,322		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	07/06/2023	1	184,578	250.56	7,168			3,941		9,319			(1,922)		930		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/06/2023	1	200,000	250.56	7,639			3,909		10,097			(1,902)		1,008		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/06/2023	1	337,956	250.56	12,031			6,149		17,062			(2,991)		1,704		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/06/2023	1	799,683	250.56	29,968			15,252		40,373			(7,441)		4,031		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/02/2023	1	93,060	252.29	2,973			1,409		4,153			(757)		447		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2021	06/02/2023	1	113,496	252.29	4,629			2,166		5,065			(1,160)		545		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2021	06/02/2023	1	388,909	252.29	15,384			7,130		17,357			(3,820)		1,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/02/2022	05/24/2023	1	90,459	275.36		2,096		1,947		1,079			(165)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	1	1,273,514	272.38	52,596			21,096		748			(13,041)		5,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2020	09/20/2022	1	3,569,432	264.86	146,704			16,323					(36,275)		8,459		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	364,533	266.83		14,099		13,557		9,331			(560)		2,526		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024	1	1,289,619	266.83		50,893		49,138		33,010			(1,955)		8,936		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024	1	294,213	266.83		11,589		11,204		7,531			(430)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	1	110,362	243		4,039		3,550		1,808			(498)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105Z$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2021	08/22/2022	1	108,383	277.62	3,521			629					(2,175)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	1	150,256	265.06	6,221			3,922		454			(1,538)		843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/15/2022	03/06/2023	1	70,800	279.73		1,420		995		381			(427)		292		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG105W$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	1	2,800,511	262.69	115,101			632					(28,422)		1,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/01/2022	1	8,079,793	276.12	185,027					12,309			(92,005)		2,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	07/01/2022	1	907,651	276.12	20,249					1,383			(10,181)		238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$5	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/01/2022	1	175,465	276.12	3,889					267			(1,966)		46		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2024	1	534,458	236.55		21,058		18,198		9,105			(2,881)		3,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/10/2021	09/11/2023	1	369,174	275.85	15,321			9,209		509			(3,794)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/10/2021	09/08/2023	1	166,762	275.85	6,921			4,149		230			(1,721)		910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2024	1	1,267,197	213.65		48,660		48,060		54,271			(862)		8,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2022	03/09/2023	1	303,241	240.46		11,341		7,842		5,057			(3,511)		1,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$R	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	1	578,330	274.05	21,977			2,137					(10,928)		908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	09/30/2022	1	519,406	259.21	19,737			4,989		160			(9,815)		1,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/02/2022	1	2,667,199	280.91	56,398			9,953		2,784			(28,435)		5,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/02/2022	1	721,948	280.91	16,140			2,872		754			(8,160)		1,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/02/2022	1	107,121	280.91	2,486			446		112			(1,275)		224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$D	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/02/2022	1	76,878	280.91	1,442			268		80			(761)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Z	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/06/2023	1	906,229	263.35		34,165		17,937		1,686			(16,332)		3,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	1	621,523	277.85	23,618			8,266					(11,744)		1,833		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205V$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	1	33,007	267.67	1,363			870		88			(338)		186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	1	1,085,142	276.52		21,858		17,950		10,629			(3,947)		4,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/21/2023	1	112,384	276.52		2,207		1,843		1,101			(368)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2022	02/07/2023	1	270,256	245.78		10,162		6,187		2,903			(3,981)		1,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2022	1	245,559	277.85	9,307			2,948					(4,590)		692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/21/2023	1	74,932	276.52		1,485		1,244		734			(244)		337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	04/21/2023	1	327,201	276.52		5,585		4,759		3,205			(837)		1,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/12/2021	03/14/2023	1	941,793	261.91	38,896			13,678		1,079			(9,618)		3,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	12/30/2022	1	105,280	276.17		1,735		894		764			(845)		373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/10/2023	1	2,174,120	278.29		49,135		38,306		17,661			(11,112)		9,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	1	2,977,197	278.29		67,399		52,836		24,185			(14,668)		13,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/16/2023	1	487,809	256.99	19,122			12,415		18,146			(4,735)		2,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/12/2021	11/13/2023	1	1,338,692	279.9	55,020			37,841		1,913			(13,623)		7,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/10/2023	1	130,957	278.29		3,219		2,530		1,064			(694)		578		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2021	10/04/2023	1	316,023	254.13	12,420			7,848		13,753			(3,079)		1,776		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/14/2023	1	373,794	249.61	15,319			8,099		19,992			(3,867)		1,904		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2023	1	100,441	249.61	3,927			2,068		5,372			(985)		512		0001

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Purchased Call/Shiller Barclays Global Index/SBG017H55	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/14/2023	1	488,027	249.61	17,205			9,008		26,101			(4,301)		2,486		0001
Purchased Call/Shiller Barclays Global Index/SBG017H55	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023	1	713,999	249.61	28,060			14,650		38,187			(6,976)		3,638		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023	1	2,404,201	254.68	94,245			60,140		101,575			(23,400)		13,539		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/06/2023	1	482,486	254.68	19,892			12,711		20,385			(4,966)		2,717		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023	1	448,002	254.68	18,083			11,555		18,928			(4,496)		2,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023	1	3,415,884	274.38	76,857			68,812		43,458			(8,586)		16,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/22/2023	1	2,057,096	274.38	49,632			44,683		26,171			(5,059)		9,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/22/2023	1	2,326,549	274.38	54,946			49,604		29,599			(5,464)		10,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2023	1	380,355	274.38	9,149			8,352		4,839			(887)		1,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/22/2023	1	85,529	274.38	2,092			1,915		1,088			(198)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	03/21/2023	1	135,913	247.46	5,056			3,663		1,538			(1,399)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSC	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2022	1	227,380	277.85	8,640			3,094					(4,285)		681		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023	1	362,625	256.99	13,800			8,952		13,461			(3,445)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105YSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2020	08/01/2022	1	2,531,243	270.95	105,047			4,479					(26,010)		3,747		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/13/2023	1	2,400,000	256.99	90,586			58,843		89,092			(22,647)		13,617		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/13/2023	1	129,029	256.99	4,790			3,133		4,790			(1,202)		732		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8P	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/13/2023	1	65,744	256.99	2,548			1,671		2,441			(643)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	1	264,374	263.63	10,073			499					(4,995)		302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG105Y$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/03/2020	08/03/2022	1	3,987,197	271.34	163,874			7,428					(40,632)		6,085		0001
Purchased Call/Shiller Barclays Global Index/SBG017CSE	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/30/2022	1	499,434	229.49	19,238			4,843		66,114			(4,803)		1,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/09/2021	04/06/2023	1	1,200,000	269.28	49,560			19,125		847			(12,339)		5,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2021	04/06/2023	1	98,497	269.28	4,016			1,721		70			(1,113)		431		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSX	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/30/2024	1	216,787	267.41		8,139		7,826		5,367			(324)		1,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023	1	5,602,442	273.15		126,055		109,993		80,132			(16,922)		26,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	1	476,206	273.15		10,617		9,290		6,811			(1,400)		2,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSW	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	1	2,012,330	273.15		46,708		40,984		28,782			(5,822)		9,362		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2020	10/26/2022	1	63,013	223.13	1,999			324		10,404			(501)		179		0001
Purchased Call/Shiller Barclays Global Index/SBG017BS2	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2020	10/26/2022	1	447,344	223.13	15,839			2,549		73,860			(3,933)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205FS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/15/2021	03/15/2023	1	1,674,550	261.91	69,159			24,415		1,972			(17,148)		7,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ESF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/05/2021	03/07/2023	1	949,402	259.34	39,210			13,411		1,318			(9,695)		3,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	1	5,448,072	272.41		123,671		80,403		69,948			(43,370)		21,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/22/2023	1	652,477	272.41		15,018		9,791		8,377			(5,240)		2,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/22/2023	1	1,405,371	272.41		34,255		22,519		18,044			(11,890)		5,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USJ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2022	1	306,874	267.29	11,692			2,834					(5,798)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	11/30/2023	1	228,195	243.34	9,379			6,661		2,532			(2,325)		1,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305F$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/17/2022	06/18/2024	1	4,054,445	213.65		155,691		153,763		173,831			(2,765)		28,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$Y	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2023	1	361,273	272.15	14,884			9,814		757			(3,680)		2,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/05/2022	1	6,695,473	276.12	153,996			1,697		8,861			(75,743)		3,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/05/2022	1	3,091,809	276.12	70,880			785		4,092			(35,342)		1,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	07/05/2022	1	274,992	276.12	6,115			68		364			(3,057)		161		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	05/31/2024	1	631,079	266.83		25,543		24,731		16,154			(846)		4,373		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/31/2024	1	55,247	266.83		2,321		2,250		1,414			(74)		383		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	05/31/2024	1	117,399	266.83		3,837		3,751		3,005			(91)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/30/2021	08/30/2022	1	246,862	281.42	9,405			1,555					(4,664)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2023	1	200,000	238.78	7,500			4,876		3,627			(2,630)		806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	02/22/2023	1	82,972	238.78	3,374			2,282		1,505			(1,096)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/17/2021	12/19/2022	1	276,812	255.59	10,463			4,929		986			(5,160)		950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/02/2023	1	58,931	275.47	1,399			1,328		703			(82)		283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$9	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/02/2023	1	160,044	275.47	3,782			3,600		1,910			(212)		769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/07/2023	1	148,903	277.25	6,179			3,417		150			(1,530)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2022	1	262,867	277.76	9,989			3,385					(4,953)		766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2022	05/26/2023	1	871,266	247.04		31,627		28,984		11,886			(2,954)		4,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2051$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/18/2020	09/16/2022	1	1,751,979	264.86	72,006			7,658					(17,903)		4,049		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HS4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	1	749,955	249.61	29,473			15,446		40,170			(7,298)		3,836		0001
Purchased Call/Shiller Barclays Global Index/SBG017DSZ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	1	142,957	244.55	5,390			1,925		9,634			(1,338)		603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/27/2023	1	3,333,295	269.45	75,999			44,210		55,822			(32,065)		12,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/27/2023	1	1,276,045	269.45	30,782			18,006		21,370			(12,790)		4,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	01/27/2023	1	1,961,048	269.45	49,490			29,031		32,841			(20,483)		7,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/27/2023	1	85,421	269.45	2,143			1,271		1,431			(880)		325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	01/27/2023	1	225,327	269.45	5,586			3,381		3,774			(2,228)		857		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SS	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022	1	150,000	176.31	3,930			1,143		4,290			(1,949)		404		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	1	447,658	241.93	17,930			6,579		34,658			(4,452)		1,914		0001
Purchased Call/Shiller Barclays Global Index/SBG017BST	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2020	11/30/2022	1	249,096	227.17	10,121			2,116		35,899			(2,513)		806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	1	1,004,225	253.08	41,173			30,299		7,143			(10,195)		6,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	09/02/2022	1	1,479,215	281.45	34,022			5,954		1,248			(16,871)		3,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023	1	200,001	257.97	7,249			5,015		7,202			(1,800)		1,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSK	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/16/2023	1	212,169	257.97	7,649			5,314		7,641			(1,902)		1,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	1	107,571	275.16	4,464			2,698		160			(1,107)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSK	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/09/2023	1	1,008,179	281.03	41,839			17,931		323			(10,346)		4,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SL	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	1	1,026,025	275.8	42,477			21,939		1,004			(10,532)		5,214		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3056$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	401,488	224.66		16,100		13,313		11,098			(2,801)		2,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2024	1	528,419	235.41		20,820		17,964		9,450			(2,877)		3,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$A	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	1	794,537	272.15	32,814			21,305		1,635			(8,125)		4,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2058$I	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2020	12/19/2022	1	1,912,022	277.1	78,393			18,439		69			(19,411)		6,563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2022	03/17/2023	1	111,583	181.96		3,626		2,602		2,700			(1,043)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2022	1	200,000	254.87	7,580			3,425		667			(3,738)		672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/15/2023	1	818,766	286.35	33,979			19,136		429			(8,402)		4,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG105X$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2020	07/13/2022	1	4,834,571	261.8	199,184			3,283					(49,387)		4,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	1	895,987	230.72		34,316		32,245		20,039			(2,113)		6,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2052$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2020	09/28/2022	1	2,005,389	270.85	82,421			10,076					(20,436)		4,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$V	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023	1	322,340	270.33	13,377			8,195		668			(3,317)		1,784		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,093,486,295	644,182,253		1,005,187,758	XXX	1,001,386,338	(151,680,694)		(369,876,066)		189,201,567	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,093,486,295	644,182,253		1,005,187,758	XXX	1,001,386,338	(151,680,694)		(369,876,066)		189,201,567	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,093,486,295	644,182,253		1,005,187,758	XXX	1,001,386,338	(151,680,694)		(369,876,066)		189,201,567	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,093,486,295	644,182,253		1,005,187,758	XXX	1,001,386,338	(151,680,694)		(369,876,066)		189,201,567	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXB17V$R	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	07/22/2022	1	4,270,000	4350		(125,760)		(30,709)		(787)			94,320		(5,242)		0001
Written Call/S&P 500 INDEX/SPX161P$C	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	07/29/2022	1	4,200,000	4300		(174,290)		(34,611)		(1,835)			138,944		(5,919)		0001
Written Call/S&P 500 INDEX/SPX161P$E	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	08/12/2022	1	4,200,000	4300		(180,620)		(48,942)		(4,443)			131,151		(7,208)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXD000$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	07/22/2022	1	4,050,000	.3850		(127,680)		(37,240)		(127,624)			89,721		(4,971)		0001
Written Call/S&P 500 INDEX/SPXG131$F	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	07/08/2022	1	4,320,000	.4500		(84,360)		(4,440)		(5)			79,361		(3,198)		0001
Written Call/S&P 500 INDEX/SPXG131$G	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	07/22/2022	1	4,320,000	.4500		(89,180)		(12,740)		(129)			76,012		(5,303)		0001
Written Call/S&P 500 INDEX/SPXD000$T	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	07/01/2022	1	4,050,000	.3900		(116,860)				(115,308)			114,655		(1,060)		0001
Written Call/MSCI EAFE/MXE0132$6	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	1	828,000	2110.34	(53,737)			(107,796)		(107,796)	(58,701)				(4,356)		0001
Written Call/S&P 500 INDEX/SPXB17W$T	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	07/11/2022	1	7,900,000	.3825		(80,160)		(66,800)		(163,796)			17,177		(6,857)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62		(1,633,876)		(1,950,374)		(1,950,374)	(316,498)				(246,220)		0001
Written Call/S&P 500 INDEX/SPXD006$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	1,295,983	3874.28		(103,938)		(130,601)		(130,601)	(26,663)				(8,322)		0001
Written Call/S&P 500 INDEX/SPX715E$7	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2021	05/22/2023	1	1,195,237	3740.27	(95,021)			(86,127)		(86,127)	(32,655)				(5,648)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	(873,396)			(587,696)		(587,696)	(83,300)				(80,560)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62		(1,541,846)		(2,011,403)		(2,011,403)	(469,557)				(224,567)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28		(742,764)		(756,845)		(756,845)	(14,081)				(66,888)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	(233,985)			(141,049)		(141,049)	(25,793)				(23,517)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	(1,135,072)			(963,495)		(963,495)	(125,876)				(116,783)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	(703,337)			(437,431)		(437,431)	(64,772)				(59,317)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	(641,654)			(295,243)		(295,243)	(51,953)				(48,702)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19		(748,758)		(890,753)		(890,753)	(141,995)				(84,679)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	(93,594)			(49,818)		(49,818)	(9,195)				(9,288)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	(820,113)			(377,442)		(377,442)	(61,464)				(63,816)		0001
Written Call/S&P 500 INDEX/SPXB00X$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	3,915,926	4062.66	(194,230)			(280,179)		(280,179)	(166,644)				(8,574)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	(178,214)			(90,713)		(90,713)	(16,810)				(17,252)		0001
Written Call/S&P 500 INDEX/SPXD00Y$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/08/2023	1	4,157,545	3292.62		(127,221)		(175,610)		(175,610)	(48,389)				(20,152)		0001
Written Call/S&P 500 INDEX/SPXD00J$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/06/2023	1	4,879,033	4039.45		(242,488)		(455,293)		(455,293)	(212,805)				(21,367)		0001
Written Call/S&P 500 INDEX/SPX7150$X	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2022	02/22/2023	1	2,584,000	3443.81		(88,114)		(100,847)		(100,847)	(12,733)				(10,411)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81		(1,813,959)		(1,859,893)		(1,859,893)	(45,934)				(219,802)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	(968,609)			(616,719)		(616,719)	(89,781)				(81,334)		0001
Written Call/S&P 500 INDEX/SPXF138$3	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	.3636	(119,875)			(122,868)		(122,868)	(14,272)				(13,150)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	12,741,725	3417.42		(1,047,370)		(1,296,235)		(1,296,235)	(248,865)				(153,612)		0001
Written Call/S&P 500 INDEX/SPX905W$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	(2,282,636)			(2,034,217)		(2,034,217)	(232,161)				(229,422)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905Z9P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29		(1,326,815)		(1,662,117)		(1,662,117)	(335,302)				(183,824)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01		(461,588)		(539,212)		(539,212)	(77,624)				(51,210)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	(538,579)			(248,682)		(248,682)	(44,333)				(42,440)		0001
Written Call/S&P 500 INDEX/SPX7150$3	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2022	01/20/2023	1	4,455,055	3958.15		(249,483)		(344,223)		(344,223)	(94,740)				(16,653)		0001
Written Call/S&P 500 INDEX/SPXD006$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2023	1	4,733,767	3874.28		(266,038)		(351,122)		(351,122)	(85,085)				(19,072)		0001
Written Call/S&P 500 INDEX/SPX905V$0	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	1	1,787,000	4397.94		(57,720)		(116,006)		(116,006)	(58,286)				(6,680)		0001
Written Call/S&P 500 INDEX/SPX80066$2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	(129,726)			(79,105)		(79,105)	(14,578)				(13,447)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	(2,138,408)			(2,332,404)		(2,332,404)	(246,729)				(239,872)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45		(641,512)		(798,423)		(798,423)	(156,911)				(66,028)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	(852,574)			(288,856)		(288,856)	(55,308)				(62,218)		0001
Written Call/S&P 500 INDEX/SPXC13HS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	(1,068,699)			(554,613)		(554,613)	(93,244)				(87,772)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45		(482,530)		(632,493)		(632,493)	(149,963)				(52,854)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62		(2,109,403)		(2,367,380)		(2,367,380)	(257,977)				(246,455)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	1844	(234,950)			(62,204)		(62,204)	(29,339)				(17,968)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121		(144,608)		(174,593)		(174,593)	(29,986)				(23,878)		0001
Written Call/S&P 500 INDEX/SPX050K$L	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/08/2020	04/08/2026	1	6,179,000	2199.98	(758,781)			(272,423)		(272,423)	(53,984)				(60,030)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	(644,437)			(540,235)		(540,235)	(72,882)				(65,886)		0001
Written Call/S&P 500 INDEX/SPXC00V$P	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/06/2023	1	3,338,000	4209.33		(171,239)		(347,009)		(347,009)	(175,769)				(12,042)		0001
Written Call/S&P 500 INDEX/SPXE13X$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	(2,356,710)			(2,230,036)		(2,230,036)	(272,608)				(239,790)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35		(1,934,168)		(1,999,422)		(1,999,422)	(65,254)				(226,990)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511		(250,951)		(281,827)		(281,827)	(30,877)				(28,852)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	(780,295)			(380,724)		(380,724)	(66,365)				(61,481)		0001
Written Call/S&P 500 INDEX/SPXD006$B	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2023	1	1,891,000	4304.76		(62,025)		(108,121)		(108,121)	(46,097)				(7,619)		0001
Written Call/S&P 500 INDEX/SPXB00X$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	2,160,000	4514.07	(63,936)			(193,278)		(193,278)	(148,711)				(4,730)		0001
Written Call/S&P 500 INDEX/SPXG13G$Y	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,043,000	3298.67		(53,923)		(64,250)		(64,250)	(10,327)				(7,108)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	(3,822,699)			(4,125,409)		(4,125,409)	(474,728)				(420,701)		0001
Written Call/S&P 500 INDEX/SPX621W$M	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	(109,133)			(104,200)		(104,200)	(13,159)				(11,527)		0001
Written Call/S&P 500 INDEX/SPX90596$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	(1,080,164)			(792,063)		(792,063)	(110,348)				(103,658)		0001
Written Call/S&P 500 INDEX/SPX7150$E	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2022	04/06/2023	1	3,704,961	3590.62		(111,149)		(189,016)		(189,016)	(77,867)				(16,225)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA052SF	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67		(877,446)		(1,023,097)		(1,023,097)	(145,650)				(129,362)		0001
Written Call/S&P 500 INDEX/SPX7158SA	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2021	02/22/2023	1	1,635,996	3488.85	(154,765)			(76,025)		(76,025)	(23,997)				(6,591)		0001
Written Call/S&P 500 INDEX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/08/2024	1	2,498,000	4039.45		(178,357)		(283,045)		(283,045)	(104,688)				(16,642)		0001
Written Call/S&P 500 INDEX/SPXA13YSG	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	(331,993)			(74,827)		(74,827)	(36,416)				(21,004)		0001
Written Call/S&P 500 INDEX/SPXB179SQ	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	(121,215)			(71,766)		(71,766)	(12,997)				(10,950)		0001
Written Call/S&P 500 INDEX/SPXC000SF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2021	09/22/2023	1	1,007,000	3956.08	(84,085)			(98,862)		(98,862)	(39,052)				(5,584)		0001
Written Call/S&P 500 INDEX/SRM0400SD	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	(2,615)			(916)		(916)	(230)				(217)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	4,107,702	3844.6		(449,793)		(558,427)		(558,427)	(108,633)				(49,522)		0001
Written Call/S&P 500 INDEX/SPXC139SE	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	(883,725)			(408,219)		(408,219)	(70,332)				(67,991)		0001
Written Call/S&P 500 INDEX/SPXD00Y$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	06/08/2023	1	6,057,089	3704.19		(315,574)		(435,577)		(435,577)	(120,003)				(29,359)		0001
Written Call/S&P 500 INDEX/SPXF13JS7	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35		(70,405)		(72,780)		(72,780)	(2,375)				(8,263)		0001
Written Call/S&P 500 INDEX/SPXC00VSQ	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/07/2022	01/06/2023	1	1,589,000	4677.03		(48,623)		(131,437)		(131,437)	(82,814)				(5,732)		0001
Written Call/S&P 500 INDEX/SPXD00MSD	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2022	04/22/2024	1	1,495,000	3844.6		(111,527)		(151,886)		(151,886)	(40,359)				(10,067)		0001
Written Call/S&P 500 INDEX/SPX721PSZ	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	1	2,431,000	3298.67		(85,814)		(96,001)		(96,001)	(10,187)				(11,238)		0001
Written Call/S&P 500 INDEX/SPXC00NSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/08/2022	1	2,653,317	4231.09	(136,115)			(278,666)		(278,666)	(159,290)				(8,811)		0001
Written Call/S&P 500 INDEX/SPXC00NSY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/08/2022	1	313,683	4231.09	(16,092)			(32,945)		(32,945)	(18,832)				(1,042)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	(1,271,572)			(806,040)		(806,040)	(115,765)				(108,062)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	(11,731)			(5,711)		(5,711)	(1,050)				(993)		0001
Written Call/S&P 500 INDEX/SPX905XS8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81		(27,967)		(28,675)		(28,675)	(708)				(3,389)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	(672,828)			(268,054)		(268,054)	(48,816)				(49,281)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742		(153,038)		(177,938)		(177,938)	(24,900)				(18,416)		0001
Written Call/S&P 500 INDEX/SPX900NSU	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2020	09/22/2022	1	946,000	2984.01	(93,559)			(6,305)		(6,305)	4,600				(2,269)		0001
Written Call/S&P 500 INDEX/SPX7210S7	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	3,895,236	3844.6		(208,006)		(302,804)		(302,804)	(94,799)				(17,509)		0001
Written Call/S&P 500 INDEX/SPXB00XSE	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2021	09/08/2023	1	1,341,991	4062.66	(106,957)			(142,152)		(142,152)	(58,498)				(7,325)		0001
Written Call/S&P 500 INDEX/SRM0400SG	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	(185,917)			(200,701)		(200,701)	(36,235)				(19,982)		0001
Written Call/S&P 500 INDEX/SPX8000SH	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	(213,004)			(124,937)		(124,937)	(23,101)				(22,355)		0001
Written Call/S&P 500 INDEX/SPXB17RSU	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2022	1	2,430,465	4696.56	(73,643)			(206,397)		(206,397)	(136,983)				(8,415)		0001
Written Call/S&P 500 INDEX/SPX715PSI	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	1	4,442,580	3609.29		(134,166)		(225,880)		(225,880)	(91,714)				(18,927)		0001
Written Call/S&P 500 INDEX/SPXA053S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22		(27,225)		(27,675)		(27,675)	(450)				(2,848)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905W\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23		(2,392)		(2,723)		(2,723)	(331)				(299)		0001
Written Call/S&P 500 INDEX/SPXD000\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2023	1	4,666,320	3711.01		(269,247)		(323,638)		(323,638)	(54,392)				(21,571)		0001
Written Call/S&P 500 INDEX/SPX905D\$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	(47,751)			(40,533)		(40,533)	(5,295)				(4,913)		0001
Written Call/S&P 500 INDEX/SPX905Z\$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29		(77,790)		(97,448)		(97,448)	(19,658)				(10,777)		0001
Written Call/S&P 500 INDEX/SPXA053\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	1	120,826	3511.22		(7,165)		(6,979)		(6,979)	186				(571)		0001
Written Call/S&P 500 INDEX/SPXG130\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19		(99,305)		(118,137)		(118,137)	(18,832)				(11,231)		0001
Written Call/S&P 500 INDEX/SPX9050\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	(80,016)			(81,649)		(81,649)	(9,019)				(8,793)		0001
Written Call/S&P 500 INDEX/SPXG13N\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,363,723	3292.62		(66,277)		(85,464)		(85,464)	(19,188)				(9,497)		0001
Written Call/S&P 500 INDEX/SPX9057\$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	(105,496)			(67,170)		(67,170)	(9,778)				(8,858)		0001
Written Call/S&P 500 INDEX/SRM0500\$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/08/2019	11/07/2025	1	1,326,000	90	(123,318)			(73,037)		(73,037)	(13,737)				(12,151)		0001
Written Call/S&P 500 INDEX/SPXD00F\$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/22/2023	1	9,207,917	4060.45		(460,396)		(866,740)		(866,740)	(406,344)				(39,229)		0001
Written Call/S&P 500 INDEX/SPXG13N\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,488,926	3704.19		(108,096)		(139,167)		(139,167)	(31,071)				(10,368)		0001
Written Call/S&P 500 INDEX/SPX715P\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2022	03/08/2023	1	157,076	3753.63		(9,817)		(10,328)		(10,328)	(511)				(651)		0001
Written Call/S&P 500 INDEX/SPXA053\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09		(38,830)		(39,419)		(39,419)	(590)				(5,389)		0001
Written Call/S&P 500 INDEX/SPX9057\$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	(23,950)			(15,182)		(15,182)	(2,180)				(2,035)		0001
Written Call/S&P 500 INDEX/SPX905Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45		(45,821)		(57,029)		(57,029)	(11,208)				(4,716)		0001
Written Call/S&P 500 INDEX/SPX721A\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	(160,467)			(176,818)		(176,818)	(19,148)				(18,221)		0001
Written Call/S&P 500 INDEX/SPX7150\$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2022	01/20/2023	1	36,945	3958.15		(2,069)		(2,855)		(2,855)	(786)				(138)		0001
Written Call/S&P 500 INDEX/SPX905B\$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	(32,197)			(26,991)		(26,991)	(3,641)				(3,292)		0001
Written Call/S&P 500 INDEX/SRM0400\$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	(284,409)			(317,293)		(317,293)	(52,612)				(31,194)		0001
Written Call/S&P 500 INDEX/SPX905P\$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	(36,846)			(38,984)		(38,984)	(4,287)				(3,998)		0001
Written Call/S&P 500 INDEX/SPX905C\$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	(22,159)			(19,463)		(19,463)	(2,598)				(2,292)		0001
Written Call/S&P 500 INDEX/SRM0130\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90		(46,336)		(52,417)		(52,417)	(6,081)				(6,019)		0001
Written Call/S&P 500 INDEX/SPX7150\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2022	04/21/2023	1	2,831,000	3417.42		(92,008)		(122,389)		(122,389)	(30,382)				(12,725)		0001
Written Call/S&P 500 INDEX/SRM0400\$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	(250,707)			(255,578)		(255,578)	(43,970)				(26,307)		0001
Written Call/S&P 500 INDEX/SPX905T\$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62		(40,319)		(45,250)		(45,250)	(4,931)				(4,711)		0001
Written Call/S&P 500 INDEX/SRM0170\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	(189,020)			(43,506)		(43,506)	(8,005)				(15,126)		0001
Written Call/S&P 500 INDEX/SPXB00U\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	1	3,083,799	3997.5	(148,947)			(181,723)		(181,723)	(104,037)				(5,876)		0001
Written Call/S&P 500 INDEX/SPX905N\$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	(59,035)			(52,781)		(52,781)	(5,881)				(5,974)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90		(29,810)		(27,928)		(27,928)	1,882				(3,302)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	(125,694)			(95,249)		(95,249)	(21,291)				(12,144)		0001
Written Call/S&P 500 INDEX/SPX715P$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2022	03/08/2023	1	190,018	3336.56		(7,506)		(6,733)		(6,733)	772				(788)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	(6,193)			(6,909)		(6,909)	(1,146)				(679)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	(42,095)			(19,374)		(19,374)	(3,155)				(3,276)		0001
Written Call/S&P 500 INDEX/SPXD0QJ$K	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/08/2022	04/06/2023	1	335,967	4039.45		(16,698)		(31,351)		(31,351)	(14,654)				(1,471)		0001
Written Call/S&P 500 INDEX/SPXB00X$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2021	09/08/2023	1	397,009	4062.66	(31,642)			(42,054)		(42,054)	(17,306)				(2,167)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	813,276	3417.42		(66,851)		(82,736)		(82,736)	(15,884)				(9,805)		0001
Written Call/S&P 500 INDEX/SPXA053$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2023	1	705,246	3121.09		(25,883)		(23,828)		(23,828)	2,055				(3,333)		0001
Written Call/S&P 500 INDEX/SPXD002$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/08/2022	02/08/2023	1	60,030	4521.54		(1,867)		(4,265)		(4,265)	(2,398)				(235)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	(294,097)			(349,019)		(349,019)	(57,001)				(31,792)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	67,479	90	(6,910)			(8,207)		(8,207)	(1,286)				(784)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	(37,858)			(23,545)		(23,545)	(3,486)				(3,193)		0001
Written Call/S&P 500 INDEX/SPXD00F$A	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	1,749,000	4511.61		(51,945)		(117,884)		(117,884)	(65,938)				(7,451)		0001
Written Call/S&P 500 INDEX/SPX721A$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2022	1	275,643	4226.9	(14,416)			(29,007)		(29,007)	(16,207)				(954)		0001
Written Call/S&P 500 INDEX/SPXC008$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/21/2022	1	68,994	4544.9	(2,049)			(5,833)		(5,833)	(4,261)				(192)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2024	1	55,786	3511.22		(4,407)		(4,527)		(4,527)	(119)				(384)		0001
Written Call/S&P 500 INDEX/SPXG13G$Z	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	500,083	3711.01		(38,006)		(46,242)		(46,242)	(8,236)				(3,408)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62		(38,029)		(49,611)		(49,611)	(11,582)				(5,539)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	(97,501)			(104,224)		(104,224)	(20,069)				(10,512)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	(31,440)			(20,510)		(20,510)	(3,173)				(2,781)		0001
Written Call/S&P 500 INDEX/SPXC008$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/20/2023	1	70,015	4090.41	(5,398)			(7,753)		(7,753)	(3,103)				(400)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	(11,428)			(5,259)		(5,259)	(925)				(867)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56		(34,421)		(32,116)		(32,116)	2,305				(3,975)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	(23,597)			(19,752)		(19,752)	(2,706)				(2,439)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90		(359,490)		(402,736)		(402,736)	(43,247)				(44,685)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90		(180,395)		(181,567)		(181,567)	(1,172)				(19,973)		0001
Written Call/S&P 500 INDEX/SPXD00Y$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	06/08/2023	1	241,455	3292.62		(7,389)		(10,199)		(10,199)	(2,810)				(1,170)		0001
Written Call/S&P 500 INDEX/SPX905W$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	(45,598)			(40,636)		(40,636)	(4,638)				(4,583)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90		(16,057)		(16,161)		(16,161)	(104)				(1,778)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	(13,714)			(14,458)		(14,458)	(2,714)				(1,492)		0001
Written Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	(136,412)			(47,782)		(47,782)	(11,981)				(11,335)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	2,097,942	90		(196,577)		(182,601)		(182,601)	13,976				(25,476)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	(26,825)			(13,154)		(13,154)	(1,967)				(2,190)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	100,058	90		(9,375)		(8,709)		(8,709)	667				(1,215)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	(21,667)			(20,509)		(20,509)	(2,440)				(2,269)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518		(41,706)		(41,306)		(41,306)	400				(4,720)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	(196,334)			(209,872)		(209,872)	(40,411)				(21,168)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	(165,806)			(161,867)		(161,867)	(31,418)				(17,640)		0001
Written Call/S&P 500 INDEX/SPXC00E$8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/08/2021	11/08/2023	1	36,192	4231.53	(2,823)			(4,483)		(4,483)	(1,826)				(211)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	(13,400)			(13,661)		(13,661)	(2,350)				(1,406)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	(150,754)			(158,938)		(158,938)	(29,836)				(16,396)		0001
Written Call/S&P 500 INDEX/SPXF13E$U	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	(38,554)			(43,399)		(43,399)	(4,911)				(4,457)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90		(301,854)		(282,801)		(282,801)	19,054				(33,440)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	(175,866)			(179,706)		(179,706)	(34,700)				(18,505)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90		(19,213)		(21,647)		(21,647)	(2,434)				(2,705)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9		(128,196)		(132,732)		(132,732)	(4,535)				(14,438)		0001
Written Call/S&P 500 INDEX/SPXD002$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/08/2022	02/08/2023	1	135,060	4069.39		(6,942)		(12,256)		(12,256)	(5,314)				(528)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	(135,600)			(120,883)		(120,883)	(15,050)				(13,892)		0001
Written Call/S&P 500 INDEX/SPXA053$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	1	2,672,754	3121.09		(98,090)		(90,303)		(90,303)	7,787				(12,630)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	2,313,521	90	(236,905)			(281,384)		(281,384)	(44,086)				(26,881)		0001
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	630,298	3844.6		(69,018)		(85,687)		(85,687)	(16,669)				(7,599)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90		(30,429)		(34,090)		(34,090)	(3,661)				(3,782)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	(9,977)			(10,194)		(10,194)	(1,968)				(1,050)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	(29,608)			(18,216)		(18,216)	(2,826)				(2,601)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	498,600	90	(54,148)			(53,868)		(53,868)	(9,900)				(5,610)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45		(168,869)		(221,351)		(221,351)	(52,482)				(18,497)		0001
Written Call/S&P 500 INDEX/SPXC13H$I	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	(39,850)			(20,681)		(20,681)	(3,477)				(3,273)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	49,511	90		(5,075)		(5,082)		(5,082)	(7)				(584)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	(139,264)			(84,939)		(84,939)	(13,391)				(12,163)		0001
Written Call/S&P 500 INDEX/SPX721US$Z	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	214,906	3383.9		(15,860)		(16,381)		(16,381)	(521)				(1,511)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	545,803	90	(62,222)			(24,706)		(24,706)	(5,640)				(5,501)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	(13,336)			(13,631)		(13,631)	(2,629)				(1,468)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62		(75,622)		(90,271)		(90,271)	(14,649)				(11,396)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	(123,054)			(113,823)		(113,823)	(13,541)				(12,593)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	2,654,940	90	(280,096)			(316,132)		(316,132)	(47,547)				(30,973)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63		(303,115)		(285,069)		(285,069)	18,046				(26,434)		0001
Written Call/S&P 500 INDEX/SPXA053$4	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2023	1	6,041,174	3511.22		(358,242)		(348,930)		(348,930)	9,311				(28,547)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	(39,541)			(17,209)		(17,209)	(3,100)				(3,087)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91		(56,260)		(58,332)		(58,332)	(2,072)				(8,412)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	(126,504)			(137,981)		(137,981)	(14,596)				(14,190)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	(165,873)			(146,059)		(146,059)	(18,810)				(17,280)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	(76,262)			(57,790)		(57,790)	(12,918)				(7,368)		0001
Written Call/S&P 500 INDEX/SPX621I$L	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	(46,994)			(25,899)		(25,899)	(4,086)				(4,020)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	(160,300)			(89,935)		(89,935)	(14,213)				(13,627)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	(50,843)			(48,109)		(48,109)	(5,824)				(5,328)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	(333,842)			(340,373)		(340,373)	(56,193)				(35,768)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90		(185,769)		(209,301)		(209,301)	(23,532)				(26,152)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90		(192,283)		(153,361)		(153,361)	38,922				(20,193)		0001
Written Call/S&P 500 INDEX/SPXC008$X	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/22/2021	10/21/2022	1	156,544	4090.41	(7,436)			(12,747)		(12,747)	(7,293)				(436)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2024	1	1,357,214	3511.22		(107,220)		(110,127)		(110,127)	(2,907)				(9,344)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	(94,276)			(85,308)		(85,308)	(10,482)				(9,660)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	(626,499)			(305,013)		(305,013)	(56,055)				(53,024)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	(86,391)			(45,478)		(45,478)	(7,560)				(7,184)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	3,065,754	90	(326,503)			(356,593)		(356,593)	(62,869)				(34,937)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	740,197	90	(84,382)			(33,505)		(33,505)	(7,649)				(7,460)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	(266,914)			(282,577)		(282,577)	(41,402)				(28,176)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	(63,679)			(67,416)		(67,416)	(9,877)				(6,722)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	821,697	90		(73,542)		(81,156)		(81,156)	(7,614)				(9,906)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	(79,064)			(85,325)		(85,325)	(9,819)				(8,701)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,343,303	90		(120,226)		(132,673)		(132,673)	(12,447)				(16,195)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	(171,664)			(162,607)		(162,607)	(29,783)				(16,907)		0001
Written Call/S&P 500 INDEX/SPX715Q$E	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2022	04/06/2023	1	175,039	3590.62		(5,251)		(8,930)		(8,930)	(3,679)				(767)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09		(963,570)		(978,203)		(978,203)	(14,632)				(133,728)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90		(145,007)		(145,778)		(145,778)	(771)				(19,330)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	200,060	90	(21,106)			(23,822)		(23,822)	(3,583)				(2,334)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90		(12,084)		(9,638)		(9,638)	2,446				(1,269)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90		(162,211)		(188,989)		(188,989)	(26,779)				(19,009)		0001
Written Call/S&P 500 INDEX/SPXD00F$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2024	1	1,854,000	4060.45		(135,527)		(214,928)		(214,928)	(79,400)				(12,188)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	745,246	90	(79,369)			(86,683)		(86,683)	(15,283)				(8,493)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	(119,211)			(55,044)		(55,044)	(9,813)				(9,394)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026	1	957,000	90	(112,160)			(44,657)		(44,657)	(11,291)				(9,742)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	(820,885)			(535,492)		(535,492)	(82,843)				(72,607)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	(236,059)			(91,148)		(91,148)	(17,777)				(17,968)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	(3,049,276)			(2,726,214)		(2,726,214)	(303,772)				(308,569)		0001
Written Call/S&P 500 INDEX/SPXC004$E	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	1,022,000	4391.34	(31,784)			(78,217)		(78,217)	(58,670)				(2,661)		0001
Written Call/S&P 500 INDEX/SPXC004$C	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	2,742,710	3952.21	(141,524)			(171,791)		(171,791)	(91,354)				(7,142)		0001
Written Call/S&P 500 INDEX/SPXG13F$W	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/08/2022	1	2,075,000	4350		(16,220)		(1,747)		(6)			14,283		(1,536)		0001
Written Call/S&P 500 INDEX/SPXE000$U	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	4,463,465	3007.91		(147,294)		(143,414)		(143,414)	3,880				(22,071)		0001
Written Call/S&P 500 INDEX/SPXD002$Y	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/08/2022	02/08/2023	1	2,079,970	4521.54		(64,687)		(147,776)		(147,776)	(83,089)				(8,129)		0001
Written Call/S&P 500 INDEX/SPX721A$2	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2022	1	3,907,357	4226.9	(204,355)			(411,183)		(411,183)	(229,739)				(13,528)		0001
Written Call/S&P 500 INDEX/SPX905F$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	1	67,291	3821.8	(5,000)			(5,466)		(5,466)	(2,182)				(333)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	(424,437)			(258,871)		(258,871)	(40,811)				(37,070)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23		(1,846,057)		(2,101,689)		(2,101,689)	(255,631)				(230,935)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	(2,016,180)			(2,221,629)		(2,221,629)	(240,581)				(228,938)		0001
Written Call/S&P 500 INDEX/SPX715P$8	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2022	03/08/2023	1	2,308,982	3336.56		(91,205)		(81,818)		(81,818)	9,387				(9,574)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,850,917	3711.01		(140,670)		(171,152)		(171,152)	(30,483)				(12,613)		0001
Written Call/S&P 500 INDEX/SPXD006SC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	26,017	3874.28		(2,087)		(2,622)		(2,622)	(535)				(167)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	(2,018,078)			(2,271,692)		(2,271,692)	(257,049)				(233,313)		0001
Written Call/S&P 500 INDEX/SPX905JS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	(1,647,115)			(1,558,535)		(1,558,535)	(188,659)				(172,598)		0001
Written Call/S&P 500 INDEX/SPXC00JSC	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2022	1	3,257,000	4214.65	(161,547)			(330,640)		(330,640)	(191,631)				(10,264)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	(674,405)			(293,520)		(293,520)	(52,871)				(52,644)		0001
Written Call/S&P 500 INDEX/SPXA054SB	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91		(818,836)		(848,987)		(848,987)	(30,151)				(122,432)		0001
Written Call/S&P 500 INDEX/SPXA053S7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22		(342,205)		(347,859)		(347,859)	(5,653)				(35,793)		0001
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	(1,879,876)			(1,675,846)		(1,675,846)	(208,644)				(192,591)		0001
Written Call/S&P 500 INDEX/SPX905CSP	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	(653,584)			(574,064)		(574,064)	(76,615)				(67,609)		0001
Written Call/S&P 500 INDEX/SPX9050SU	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	(1,839,864)			(1,877,415)		(1,877,415)	(207,374)				(202,178)		0001
Written Call/S&P 500 INDEX/SPXC00NS2	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	1	1,062,691	4701.21	(32,093)			(91,810)		(91,810)	(62,184)				(3,529)		0001
Written Call/S&P 500 INDEX/SPXB00RS5	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1	2,988,000	3992.87	(134,759)			(164,372)		(164,372)	(94,784)				(4,884)		0001
Written Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023	1	5,308,949	3383.9		(290,400)		(282,983)		(282,983)	7,417				(26,252)		0001
Written Call/S&P 500 INDEX/SPXB00NSM	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2021	07/22/2022	1	1,650,899	3930.73	(77,097)			(67,503)		(67,503)	(34,621)				(2,027)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	(179,193)			(204,448)		(204,448)	(23,133)				(21,003)		0001
Written Call/S&P 500 INDEX/SPXB00KSF	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/08/2022	1	2,790,123	3888.74	(127,230)			(77,209)		(77,209)	(28,885)				(2,065)		0001
Written Call/S&P 500 INDEX/SPX715PS9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2022	03/08/2023	1	5,367,924	3753.63		(335,495)		(352,960)		(352,960)	(17,465)				(22,257)		0001
Written Call/S&P 500 INDEX/SPXG13NSY	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	86,277	3292.62		(4,193)		(5,407)		(5,407)	(1,214)				(601)		0001
Written Call/S&P 500 INDEX/SPXD00BSB	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/08/2024	1	1,044,000	3753.63		(87,487)		(97,149)		(97,149)	(9,662)				(6,787)		0001
Written Call/S&P 500 INDEX/SPXC00ES8	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2023	1	1,351,808	4231.53	(105,441)			(167,437)		(167,437)	(68,196)				(7,879)		0001
Written Call/S&P 500 INDEX/SPXD002SX	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/08/2023	1	3,843,940	4069.39		(197,579)		(348,828)		(348,828)	(151,249)				(15,023)		0001
Written Call/S&P 500 INDEX/SPXC008SY	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/21/2022	1	1,101,006	4544.9	(32,700)			(93,083)		(93,083)	(68,002)				(3,063)		0001
Written Call/S&P 500 INDEX/SPXC00ESA	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2022	1	4,746,848	4231.53	(227,374)			(486,173)		(486,173)	(289,516)				(14,219)		0001
Written Call/S&P 500 INDEX/SPX9054SE	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	(564,457)			(316,682)		(316,682)	(50,046)				(47,984)		0001
Written Call/S&P 500 INDEX/SPX905MS3	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2022	1	6,661,000	3956.08	(349,703)			(400,876)		(400,876)	(213,066)				(15,977)		0001
Written Call/S&P 500 INDEX/SPXG13GSO	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	09/02/2022	1	4,150,000	4700		(22,100)		(11,507)		(724)			10,601		(8,689)		0001
Written Call/S&P 500 INDEX/SPX161082	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	07/01/2022	1	4,350,000	4300		(212,330)				(2)			210,986		(1,138)		0001
Written Call/S&P 500 INDEX/SPXD00A$V	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	07/15/2022	1	4,200,000	4300		(169,310)		(18,664)		(225)			149,623		(4,257)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX7210\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299		(162,363)		(180,445)		(180,445)	(18,082)				(22,808)		0001
Written Call/S&P 500 INDEX/SPXC00B\$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/21/2022	1	3,131,456	4090.41	(148,744)			(254,993)		(254,993)	(145,894)				(8,712)		0001
Written Call/S&P 500 INDEX/SPXE000\$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	481,966	3759.89		(15,760)		(15,458)		(15,458)	302				(2,383)		0001
Written Call/S&P 500 INDEX/SPXA054\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9		(529,160)		(547,880)		(547,880)	(18,721)				(59,595)		0001
Written Call/S&P 500 INDEX/SPXD00N\$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/19/2022	1	2,135,000	4450		(35,500)		(7,699)		(51)			27,565		(2,436)		0001
Written Call/S&P 500 INDEX/SPX905PS\$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	(240,081)			(254,014)		(254,014)	(27,934)				(26,050)		0001
Written Call/S&P 500 INDEX/SPX715ES7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/21/2021	05/22/2023	1	58,763	3740.27	(4,672)			(4,234)		(4,234)	(1,605)				(278)		0001
Written Call/S&P 500 INDEX/SPX905Y\$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63		(644,088)		(605,743)		(605,743)	38,345				(56,170)		0001
Written Call/S&P 500 INDEX/SPXD00N\$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/26/2022	1	2,135,000	4300		(108,485)		(30,135)		(254,433)			77,826		(2,849)		0001
Written Call/S&P 500 INDEX/SPXG13E\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	08/01/2022	1	2,135,000	4500		(34,010)		(10,982)		(195)			22,905		(3,161)		0001
Written Call/S&P 500 INDEX/SPX9051\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2023	1	2,237,000	3992.87	(164,420)			(218,969)		(218,969)	(88,838)				(11,767)		0001
Written Call/S&P 500 INDEX/SPX905K\$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	(1,800,323)			(1,665,275)		(1,665,275)	(198,106)				(184,233)		0001
Written Call/S&P 500 INDEX/SPX9055\$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	(487,232)			(299,754)		(299,754)	(46,504)				(42,796)		0001
Written Call/S&P 500 INDEX/SPXG13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/18/2022	1	2,135,000	4500		(26,000)		(5,390)		(31)			20,429		(2,371)		0001
Written Call/S&P 500 INDEX/SPXG13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/15/2022	1	4,270,000	4200		(161,810)		(28,675)		(411,494)			131,845		(4,328)		0001
Written Call/S&P 500 INDEX/SPXD00N\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/21/2022	1	2,135,000	4275		(100,815)		(23,721)		(242,623)			76,480		(2,561)		0001
Written Call/S&P 500 INDEX/SPXD00N\$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/28/2022	1	2,135,000	4425		(47,615)		(13,974)		(243)			33,432		(2,957)		0001
Written Call/S&P 500 INDEX/SPXD00N\$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/27/2022	1	2,135,000	4200		(88,145)		(25,184)		(205,370)			62,555		(2,903)		0001
Written Call/S&P 500 INDEX/SRM0400\$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	(79,720)			(75,514)		(75,514)	(13,831)				(7,851)		0001
Written Call/S&P 500 INDEX/SRM0500\$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,527,712	90	(165,757)			(167,349)		(167,349)	(29,190)				(17,322)		0001
Written Call/S&P 500 INDEX/SPXC134\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73		(62,864)		(30,673)		(30,673)	(5,347)				(4,953)		0001
Written Call/S&P 500 INDEX/SRM0500\$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	316,128	90	(37,619)			(12,740)		(12,740)	(2,885)				(3,171)		0001
Written Call/S&P 500 INDEX/SRM0130\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	(90,991)			(92,771)		(92,771)	(15,316)				(9,749)		0001
Written Call/S&P 500 INDEX/SRM0400\$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90		(9,444)		(9,494)		(9,494)	(50)				(1,259)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	(99,674)			(94,316)		(94,316)	(11,530)				(10,142)		0001
Written Call/S&P 500 INDEX/SPX905FS\$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	(124,768)			(112,009)		(112,009)	(14,210)				(13,184)		0001
Written Call/S&P 500 INDEX/SPXC139\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	(63,282)			(29,232)		(29,232)	(5,036)				(4,869)		0001
Written Call/S&P 500 INDEX/SPX9059\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	(61,333)			(44,975)		(44,975)	(6,266)				(5,886)		0001
Written Call/S&P 500 INDEX/SRM0400\$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	(44,112)			(43,064)		(43,064)	(8,359)				(4,693)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9058S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	(43,733)			(29,427)		(29,427)	(4,171)				(4,034)		0001
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01		(60,019)		(70,113)		(70,113)	(10,093)				(6,659)		0001
Written Call/S&P 500 INDEX/SPXA052SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67		(3,979)		(4,640)		(4,640)	(661)				(587)		0001
Written Call/S&P 500 INDEX/SRM0400SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	(10,304)			(11,124)		(11,124)	(2,008)				(1,108)		0001
Written Call/S&P 500 INDEX/SPXB17RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2022	1	157,535	4696.56	(4,773)			(13,378)		(13,378)	(8,879)				(545)		0001
Written Call/S&P 500 INDEX/SPXB00US2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/20/2021	08/22/2022	1	157,201	3997.5	(7,593)			(9,264)		(9,264)	(5,303)				(300)		0001
Written Call/S&P 500 INDEX/SPX715PSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/22/2022	03/22/2023	1	367,420	3609.29		(11,096)		(18,681)		(18,681)	(7,585)				(1,565)		0001
Written Call/S&P 500 INDEX/SRM0400SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90		(5,290)		(6,164)		(6,164)	(873)				(620)		0001
Written Call/S&P 500 INDEX/SPXC00ESA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2021	11/08/2022	1	211,152	4231.53	(10,114)			(21,626)		(21,626)	(12,878)				(632)		0001
Written Call/S&P 500 INDEX/SRM0500SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/20/2027	1	1,063,288	90	(115,367)			(116,475)		(116,475)	(20,316)				(12,056)		0001
Written Call/S&P 500 INDEX/SRM0500S2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026	1	963,872	90	(114,701)			(38,843)		(38,843)	(8,797)				(9,668)		0001
Written Call/S&P 500 INDEX/SPXB00KSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/08/2021	07/08/2022	1	240,877	3888.74	(10,984)			(6,666)		(6,666)	(2,494)				(178)		0001
Written Call/S&P 500 INDEX/SPXD00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/06/2022	05/08/2023	1	73,680	3711.01		(4,251)		(5,110)		(5,110)	(859)				(341)		0001
Written Call/S&P 500 INDEX/SPXD00NS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	07/20/2022	1	2,135,000	4250		(95,580)		(21,619)		(230,692)			73,352		(2,499)		0001
Written Call/S&P 500 INDEX/SPXD006SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2022	02/22/2023	1	22,233	3874.28		(1,250)		(1,649)		(1,649)	(400)				(90)		0001
Written Call/S&P 500 INDEX/SPX7210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	1	186,764	3844.6		(9,973)		(14,518)		(14,518)	(4,545)				(840)		0001
Written Call/S&P 500 INDEX/SPXD00FS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	1	28,083	4060.45		(1,404)		(2,643)		(2,643)	(1,239)				(120)		0001
Written Call/S&P 500 INDEX/SPXB00NSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2021	07/22/2022	1	259,101	3930.73	(12,100)			(10,594)		(10,594)	(5,434)				(318)		0001
Written Call/S&P 500 INDEX/SRM0400S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	(165,353)			(169,014)		(169,014)	(32,597)				(18,197)		0001
Written Call/S&P 500 INDEX/SPXC004SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/06/2023	1	1,310,000	3952.21	(108,468)			(129,469)		(129,469)	(50,571)				(7,377)		0001
Written Call/S&P 500 INDEX/SPXC00JSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2021	11/22/2023	1	1,005,000	4214.65	(79,797)			(123,666)		(123,666)	(49,593)				(5,940)		0001
Written Call/S&P 500 INDEX/SPXC008SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/20/2023	1	1,640,985	4090.41	(126,520)			(181,722)		(181,722)	(72,728)				(9,380)		0001
Written Call/S&P 500 INDEX/SPX721USZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	1,330,094	3383.9		(98,161)		(101,385)		(101,385)	(3,224)				(9,354)		0001
Written Call/S&P 500 INDEX/SPXC004SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/07/2022	1	25,290	3952.21	(1,305)			(1,584)		(1,584)	(842)				(66)		0001
Written Call/S&P 500 INDEX/SRM0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90		(191,666)		(216,819)		(216,819)	(25,153)				(24,898)		0001
Written Call/S&P 500 INDEX/SPXE000SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	20,535	3007.91		(678)		(660)		(660)	18				(102)		0001
Written Call/S&P 500 INDEX/SPX9059SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	(927,598)			(776,454)		(776,454)	(106,365)				(95,886)		0001
Written Call/Missing Reference/SBM0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	1	140,049	1098.03		(6,428)		(12,437)		(12,437)	(6,009)				(613)		0001
Written Call/S&P 500 INDEX/SPXE000SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	256,051	3383.9		(14,006)		(13,648)		(13,648)	358				(1,266)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	(234,165)			(135,329)		(135,329)	(24,845)				(23,829)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	(1,159,768)			(1,021,233)		(1,021,233)	(131,516)				(120,823)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	(289,904)			(274,403)		(274,403)	(32,643)				(30,365)		0001
Written Call/S&P 500 INDEX/SPXG13NS2	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	150,074	3704.19		(10,895)		(14,027)		(14,027)	(3,132)				(1,045)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518		(365,723)		(362,219)		(362,219)	3,504				(41,393)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56		(1,498,964)		(1,398,565)		(1,398,565)	100,399				(173,116)		0001
Written Call/S&P 500 INDEX/SPX905F$P	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	1	1,618,709	3821.8	(120,270)			(131,481)		(131,481)	(52,488)				(8,004)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	(1,125,959)			(1,010,815)		(1,010,815)	(128,242)				(118,981)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	1,643,400	90	(178,473)			(177,551)		(177,551)	(32,631)				(18,489)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	(599,435)			(315,554)		(315,554)	(52,457)				(49,848)		0001
Written Call/Missing Reference/SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024	1	63,620	1021.93		(4,485)		(5,797)		(5,797)	(1,312)				(434)		0001
Written Call/Missing Reference/SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2024	1	82,481	1021.93		(7,431)		(7,516)		(7,516)	(85)				(562)		0001
Written Call/Missing Reference/SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024	1	116,324	956.78		(8,399)		(9,061)		(9,061)	(662)				(801)		0001
Written Call/Missing Reference/SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2024	1	22,463	956.78		(1,310)		(1,750)		(1,750)	(440)				(155)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	(193,473)			(94,871)		(94,871)	(14,188)				(15,793)		0001
Written Call/Missing Reference/SBM0170$J	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	290,357	1098.03		(28,513)		(38,329)		(38,329)	(9,816)				(3,489)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index.	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	1,703,489	90		(174,608)		(174,855)		(174,855)	(247)				(20,092)		0001
Written Call/Missing Reference/SBM0170$W	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	161,534	1069.98		(15,669)		(21,344)		(21,344)	(5,675)				(1,947)		0001
Written Call/S&P 500 INDEX/SPXD00Y$9	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	06/08/2023	1	294,911	3704.19		(15,365)		(21,208)		(21,208)	(5,843)				(1,429)		0001
Written Call/S&P 500 INDEX/SPXC00N$Z	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/08/2022	1	351,309	4701.21	(10,610)			(30,351)		(30,351)	(20,557)				(1,167)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	(1,103,423)			(998,464)		(998,464)	(122,678)				(113,061)		0001
Written Call/S&P 500 INDEX/SPX7151$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/22/2023	1	1,186,000	3997.5	(92,152)			(116,968)		(116,968)	(46,038)				(6,346)		0001
Written Call/S&P 500 INDEX/SPX7158$A	FixedAnnuityHedge	N/A	Equity/Index.	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2021	02/22/2023	1	20,004	3488.85	(1,892)			(930)		(930)	(293)				(81)		0001
Written Call/S&P 500 INDEX/SPX721A$4	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,120,000	4226.9	(90,944)			(140,139)		(140,139)	(54,232)				(6,811)		0001
Written Call/S&P 500 INDEX/SPXE000$W	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	1	1,087,034	3759.89		(35,546)		(34,864)		(34,864)	682				(5,375)		0001
Written Call/S&P 500 INDEX/SPX721F$F	FixedAnnuityHedge	N/A	Equity/Index.	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,493,000	4069.39		(115,110)		(169,619)		(169,619)	(54,509)				(9,475)		0001
Written Call/Missing Reference/SBM0170$K	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03		(1,955)		(3,033)		(3,033)	(1,078)				(239)		0001
Written Call/Missing Reference/SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028	1	156,945	1021.93		(15,161)		(19,446)		(19,446)	(4,285)				(1,900)		0001
Written Call/Missing Reference/SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index.	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2028	1	288,843	1021.93		(35,896)		(35,789)		(35,789)	106				(3,496)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Missing Reference/SBM0171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023	1	260,193	1012.18		(12,411)		(18,235)		(18,235)	(5,824)				(1,261)		0001
Written Call/Missing Reference/SBM0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028	1	272,726	1089.39		(28,473)		(36,903)		(36,903)	(8,431)				(3,265)		0001
Written Call/S&P 500 INDEX/SPX621I$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	(794,806)			(438,029)		(438,029)	(69,105)				(67,987)		0001
Written Call/Missing Reference/SBM0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	1	59,503	926.54		(4,040)		(4,370)		(4,370)	(330)				(418)		0001
Written Call/Missing Reference/NDX0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	1	1,301,000	12894.5		(80,402)		(164,650)		(164,650)	(84,248)				(5,697)		0001
Written Call/Missing Reference/SBM0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028	1	422,982	1021.08		(52,492)		(57,789)		(57,789)	(5,297)				(5,046)		0001
Written Call/Missing Reference/SBM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024	1	188,792	1098.03		(12,441)		(22,778)		(22,778)	(10,337)				(1,258)		0001
Written Call/Missing Reference/SBM0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	397,651	1012.18		(37,936)		(48,803)		(48,803)	(10,867)				(4,848)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	(125,672)			(77,596)		(77,596)	(14,615)				(12,974)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	(642,410)			(246,293)		(246,293)	(43,028)				(49,454)		0001
Written Call/Missing Reference/SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028	1	261,218	956.78		(26,801)		(29,565)		(29,565)	(2,764)				(3,172)		0001
Written Call/Missing Reference/SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028	1	22,399	956.78		(1,987)		(2,535)		(2,535)	(548)				(272)		0001
Written Call/Missing Reference/SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028	1	16,261	926.54		(1,551)		(1,770)		(1,770)	(218)				(199)		0001
Written Call/S&P 500 INDEX/SPXB00X$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/08/2021	09/08/2022	1	838,074	4062.66	(41,568)			(59,963)		(59,963)	(35,665)				(1,835)		0001
Written Call/Missing Reference/SBM0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	1	46,686	1069.98		(2,330)		(3,835)		(3,835)	(1,505)				(210)		0001
Written Call/Missing Reference/SBM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2024	1	68,973	1065.77		(5,118)		(7,565)		(7,565)	(2,448)				(443)		0001
Written Call/Missing Reference/SBM0171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	18,104	1103.18		(2,184)		(2,484)		(2,484)	(300)				(214)		0001
Written Call/Missing Reference/SBM0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	189,441	1012.18		(12,541)		(17,089)		(17,089)	(4,548)				(1,319)		0001
Written Call/Missing Reference/SBM0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	768,759	1065.77		(90,483)		(103,556)		(103,556)	(13,073)				(9,138)		0001
Written Call/S&P 500 INDEX/SPX615X$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	(655,174)			(241,087)		(241,087)	(37,910)				(52,480)		0001
Written Call/Missing Reference/SBM0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2023	1	27,043	1089.39		(1,228)		(2,328)		(2,328)	(1,100)				(115)		0001
Written Call/Missing Reference/SBM0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	1	79,120	1089.39		(5,238)		(8,381)		(8,381)	(3,143)				(520)		0001
Written Call/Missing Reference/SBM0171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023	1	10,003	926.54		(502)		(526)		(526)	(24)				(49)		0001
Written Call/Missing Reference/SBM0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	1	167,021	1021.08		(9,587)		(11,931)		(11,931)	(2,344)				(693)		0001
Written Call/Missing Reference/SBM0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	1	115,782	1098.03		(5,314)		(11,592)		(11,592)	(6,278)				(507)		0001
Written Call/Missing Reference/SBM0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024	1	122,295	1069.98		(8,365)		(12,756)		(12,756)	(4,391)				(824)		0001
Written Call/Missing Reference/SBM0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023	1	66,510	926.54		(3,339)		(3,499)		(3,499)	(161)				(329)		0001
Written Call/Missing Reference/SBM0171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2023	1	72,081	1021.93		(3,878)		(5,031)		(5,031)	(1,153)				(333)		0001
Written Call/Missing Reference/SBM0171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2023	1	29,988	1021.93		(2,122)		(2,093)		(2,093)	29				(139)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Missing Reference/SBM0171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023	1	181,571	1012.18		(8,661)		(12,725)		(12,725)	(4,064)				(880)		0001
Written Call/Missing Reference/SBM0171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	1	21,406	1069.98		(1,068)		(1,758)		(1,758)	(690)				(96)		0001
Written Call/Missing Reference/SBM0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2023	1	73,516	1089.39		(3,338)		(6,329)		(6,329)	(2,991)				(313)		0001
Written Call/Missing Reference/SBM0171SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2023	1	10,767	956.78		(584)		(601)		(601)	(17)				(51)		0001
Written Call/Missing Reference/SBM0170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2023	1	79,538	1065.77		(4,128)		(6,700)		(6,700)	(2,572)				(320)		0001
Written Call/S&P 500 INDEX/SPXD00NS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	08/02/2022	1	2,135,000	4150		(83,140)		(27,428)		(182,813)			55,427		(3,210)		0001
Written Call/S&P 500 INDEX/SPXG13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	09/30/2022	1	4,150,000	4000		(157,940)		(128,326)		(297,643)			30,480		(10,418)		0001
Written Call/S&P 500 INDEX/SPXD00Y86	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	10/14/2022	1	4,150,000	4550		(52,720)		(43,933)		(7,620)			9,061		(11,182)		0001
Written Call/S&P 500 INDEX/SPXG13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	07/25/2022	1	2,135,000	4500		(31,090)		(8,384)		(81)			22,549		(2,794)		0001
Written Call/S&P 500 INDEX/SPXF13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	07/15/2022	1	2,315,000	4400	(225,185)			(13,950)		(61)			178,765		(2,346)		0001
Written Call/S&P 500 INDEX/SPXF13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	09/02/2022	1	4,630,000	4525	(359,460)			(82,349)		(2,464)			234,882		(9,694)		0001
Written Call/S&P 500 INDEX/SPXB17TSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	08/05/2022	1	4,320,000	4550		(80,620)		(17,526)		(632)			62,814		(6,784)		0001
Written Call/S&P 500 INDEX/SPXF13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	08/08/2022	1	2,315,000	4450	(201,385)			(30,611)		(520)			144,646		(3,784)		0001
Written Call/S&P 500 INDEX/SPXF13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/01/2024	1	9,410,000	4000	(2,098,740)			(1,648,872)		(950,201)			348,826		(72,011)		0001
Written Call/S&P 500 INDEX/SPX161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/27/2024	1	9,410,000	4000	(2,143,440)			(1,706,501)		(986,050)			338,832		(74,331)		0001
Written Call/S&P 500 INDEX/SPX161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2024	1	4,705,000	4000	(1,060,750)			(834,832)		(478,532)			175,179		(36,152)		0001
Written Call/S&P 500 INDEX/SPX161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025	1	14,115,000	4000	(3,257,100)			(2,624,152)		(1,528,270)			490,870		(114,873)		0001
Written Call/S&P 500 INDEX/SPX161MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025	1	14,115,000	4000	(3,258,390)			(2,626,772)		(1,530,580)			489,841		(115,051)		0001
Written Call/S&P 500 INDEX/SPXF137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	07/05/2022	1	4,540,000	3900	(727,700)			(11,505)		(2,001)			512,505		(2,657)		0001
Written Call/S&P 500 INDEX/SPXF137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	07/07/2022	1	4,540,000	3600	(988,730)			(23,264)		(189,485)			690,966		(3,144)		0001
Written Call/S&P 500 INDEX/SPXF137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	07/12/2022	1	4,540,000	3900	(730,730)			(30,916)		(17,833)			500,993		(4,116)		0001
Written Call/S&P 500 INDEX/SPXC003SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2021	07/19/2022	1	8,640,000	3750	(1,317,940)			(83,238)		(214,218)			831,175		(9,856)		0001
Written Call/S&P 500 INDEX/SPX161LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	07/26/2022	1	9,108,000	4275	(916,400)			(84,228)		(3,185)			605,359		(12,154)		0001
Written Call/S&P 500 INDEX/SPX161LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	07/05/2022	1	2,277,000	4250	(232,565)			(3,706)		(7)			166,380		(1,332)		0001
Written Call/S&P 500 INDEX/SPXC00ES8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	10/27/2022	1	4,700,000	4450	(495,010)			(166,414)		(16,359)			253,815		(13,418)		0001
Written Call/S&P 500 INDEX/SPXF13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	02/03/2023	1	4,700,000	4425	(556,010)			(268,120)		(53,822)			222,650		(18,161)		0001
Written Call/S&P 500 INDEX/SPXC00ES5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	07/08/2022	1	4,700,000	4425	(451,240)			(13,161)		(107)			337,498		(3,479)		0001
Written Call/S&P 500 INDEX/SPXC00ES9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	12/13/2022	1	7,050,000	4550	(672,825)			(278,935)		(29,899)			304,453		(23,772)		0001
Written Call/S&P 500 INDEX/SPXF13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	02/22/2023	1	4,700,000	4350	(615,050)			(309,492)		(77,698)			236,357		(18,936)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC00ES6	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	07/29/2022	1	9,400,000	4450	(891,400)			(95,629)		(1,293)			613,473		(13,248)		0001
Written Call/S&P 500 INDEX/SPXC00ES7	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	09/07/2022	1	4,700,000	4450	(466,980)			(105,497)		(4,678)			278,955		(10,218)		0001
Written Call/S&P 500 INDEX/SPXC0093R	FixedAnnuityHedge	N/A	Equity/Index.	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	07/19/2022	1	4,554,000	4250	(472,750)			(32,111)		(940)			320,478		(5,195)		0001
Written Call/S&P 500 INDEX/SPX161L$5	FixedAnnuityHedge	N/A	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	07/14/2022	1	2,277,000	3850	(396,355)			(19,818)		(22,550)			273,818		(2,230)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(87,922,191)	(36,736,301)		(107,220,524)	XXX	(103,825,633)	(15,516,250)		10,384,270		(10,991,856)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(87,922,191)	(36,736,301)		(107,220,524)	XXX	(103,825,633)	(15,516,250)		10,384,270		(10,991,856)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(87,922,191)	(36,736,301)		(107,220,524)	XXX	(103,825,633)	(15,516,250)		10,384,270		(10,991,856)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(87,922,191)	(36,736,301)		(107,220,524)	XXX	(103,825,633)	(15,516,250)		10,384,270		(10,991,856)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD 1 Month LIBOR	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/26/2021	10/26/2026		250,000,000	1.53/1 Month LIBOR			2,114,929			(17,487,559)					2,599,888		100/100
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2025		850,000,000	1.72/Secured Overnight Finance Rate			4,351,740			(38,284,809)					6,754,729		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			1,505,421	(7,549,525)		(14,684,896)	(7,549,525)				3,216,183		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2024		550,000,000	2.51/Secured Overnight Finance Rate			2,421,558	(7,009,026)		(13,933,319)	(7,009,026)				3,575,434		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			784,146			(5,736,985)					2,273,432		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			3,091,975			(34,853,743)					5,749,077		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		250,000,000	3.21/Secured Overnight Finance Rate			1,190,139	(7,214,867)		(13,128,141)	(7,214,867)				2,707,169		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		250,000,000	3.21/Secured Overnight Finance Rate			1,191,337	(7,231,675)		(13,144,725)	(7,231,675)				2,707,169		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			482,465			13,224,433					7,744,999		100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2024		550,000,000	0.91/Secured Overnight Finance Rate			195,494			4,142,949					4,022,646		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			544,367			14,544,103					8,973,935		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		500,000,000	1.61/Secured Overnight Finance Rate			223,333			7,171,298					5,000,000		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		650,000,000	1.73/Secured Overnight Finance Rate			312,361			9,288,770					6,708,139		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		500,000,000	2.65/Secured Overnight Finance Rate			367,500			11,712,260					7,611,050		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												18,776,766	(29,005,094)	XXX	(91,170,363)	(29,005,094)				69,643,850	XXX	XXX
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(7,288)	588,984		(152,032)		604,001			87,448		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(18,220)	1,472,461		(380,080)		1,510,004			218,621		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			145,742	1,745,240		2,393,705		1,358,910			268,042		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			74,908	1,158,993		2,133,381		905,940			221,027		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q80598AB9	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(10,278)	176,011		71,143		186,510			90,159		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q80598AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(16,126)	316,820		37,977		335,717			177,958		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,494,000	3.34/1.52			21,148	920,392		2,117,118		1,087,128			351,242		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		7,016,215	4.91/1.16			133,794	1,211,262		1,371,586		1,042,277			101,109		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		21,549,421	5.25/1.49			415,050	3,710,707		4,595,739		3,202,934			362,351		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			107,533	1,762,687		1,369,958		1,122,350			121,061		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			251	4,157		3,245		2,647			286		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			43,834	665,165		563,277		423,528			62,577		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			60,480	643,497		904,481		452,970			79,684		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			60,966	646,997		921,630		452,970			79,732		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			120,961	1,286,993		1,808,962		905,940			159,368		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			120,947	1,293,993		1,843,261		905,940			159,463		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			102,515	703,794		906,184		815,346			113,239		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA@7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			76,020	547,395		818,091		634,158			104,249		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		6,665,400	3.61/1.70			61,186	375,928		1,696,748		540,896			174,319		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			50,989	313,273		1,413,957		450,746			145,266		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			84,493	1,005,225		927,150		754,410			89,825		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		14,430,000	3.22/1.30			138,698	808,591		2,057,664		1,177,722			253,673		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		6,660,000	3.22/1.30			64,014	373,196		949,691		543,564			117,080		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			111,952	1,786,643		2,575,582		973,885			241,776		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		18,587,361	4.29/3.88			15,408	(837,659)		1,134,959		340,951			354,077		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		14,869,888	4.34/3.94			11,221	(670,127)		1,065,995		272,761			302,147		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		7,434,944	4.34/3.94			5,610	(335,064)		532,998		136,381			151,073		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,663,936	4.45/4.12			8,537	(78,009)		739,753		136,111			171,430		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		3,831,968	4.45/4.12			4,269	(39,004)		369,877		68,055			85,715		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			117,056	681,993		1,891,620		905,940			192,811		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			251,749	3,351,523		5,298,344		2,255,790			539,863		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QPOK2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038		26,496,000	8.83/7.00			228,474	3,294,532		5,852,796		3,864,695			526,278		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		13,514,000	8.21/6.75			87,133	1,687,727		2,250,919		1,706,809			168,322		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/09/2018	09/11/2028		6,757,500	8.41/6.75			50,272	866,836		1,206,766		875,876			84,167		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		6,969,000	8.42/6.75			59,894	1,096,812		1,483,368		894,352			86,802		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			224,400	3,403,987		6,089,763		1,811,879			531,144		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56				5,105,980		2,756,257		2,717,819			817,395		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			220,715	2,559,588		3,864,746		1,630,691			321,055		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			34,499	567,443		789,891		470,867			56,743		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			107,062	1,891,075		2,480,762		1,622,156			157,533		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		13,516,000	6.78/5.25			94,850	1,572,037		2,107,033		1,589,119			154,268		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			170,376	2,952,107		4,870,633		2,043,230			396,814		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			170,376	2,952,107		4,870,633		2,043,230			396,814		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505#AB0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031		10,262,700	4.29/1.83			126,557	832,494		1,827,861		815,346			150,265		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			135,300	742,993		1,521,907		905,940			146,540		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		19,552,500	4.23/2.92			114,826	1,296,107		2,640,782		2,043,230			379,358		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	Q4822#AB2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		3,454,000	3.65/3.57			(2,010)	3,511		366,450		186,510			52,289		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			47,831	889,071		988,986		1,362,153			240,548		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			85,206	1,211,993		1,403,928		905,940			171,354		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			85,206	1,211,993		1,403,928		905,940			171,354		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			48,625	860,340		1,156,745		689,881			88,476		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			80,547	1,468,794		1,929,208		1,085,659			142,970		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			102,520	1,780,589		2,379,717		1,481,479			193,680		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			48,062	794,321		1,101,546		674,362			87,832		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			34,279	504,374		748,138		562,006			69,871		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			85,828	1,214,698		1,785,030		1,401,780			174,116		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			48,188	863,613		1,185,112		682,154			90,646		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			52,348	896,087		1,255,043		685,628			91,024		100/100
Currency Swap/Rec:USD 8.38/Pay:EUR 5.50	BFD7Q59	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2018	10/09/2023		1,518,010	8.38/5.50			22,358	155,869		167,984		117,772			8,576		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			44,587	846,170		1,271,425		817,210			105,785		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		13,939,000	6.51/4.88			112,201	2,119,267		3,195,806		1,713,349			216,987		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		14,124,000	6.45/4.88			113,690	2,294,404		3,322,318		1,703,485			219,867		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			129,087	1,485,461		3,145,745		2,247,584			304,139		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			51,785	500,538		584,906		472,673			64,313		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		14,115,000	6.09/4.63			109,794	2,210,929		2,915,095		1,629,011			185,404		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		13,130,000	6.29/4.63			92,863	1,044,469		1,856,348		1,447,551			172,466		100/100
Currency Swap/Rec:USD 4.70/Pay:CAD 4.22	C90828AA5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2018	02/10/2023		11,441,648	4.70/4.22	112,342		19,374	(213,364)		(190,364)		204,571			44,916		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.70/Pay:CAD 4.22	C90828AA5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2018	02/10/2023		7,627,765	4.70/4.22			12,916	(142,243)		(126,910)		136,381			29,944		100/100
Currency Swap/Rec:USD 3.36/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	10/01/2031		11,835,000	3.36/1.89			112,370	1,356,993		1,374,818		905,940			180,074		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		5,918,500	3.66/2.07			60,963	679,497		893,981		452,970			90,052		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		10,051,148	4.09/1.75			118,317	609,154		1,601,529		820,389			175,477		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		11,154,000	3.98/1.55			133,778	675,993		1,448,792		905,940			149,533		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		11,900,000	3.59/1.50			128,867	1,421,993		2,879,319		905,940			221,011		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			193,457	1,990,791		5,049,439		1,268,316			361,180		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026		25,235,600	4.00/1.96			255,773	1,136,185		1,518,586		2,083,661			251,577		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026		15,360,800	4.00/1.96			155,688	691,591		924,357		1,268,316			153,134		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			61,219	2,358,293		2,299,309		1,770,799			276,295		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			79,680	1,183,995		1,516,285		724,752			145,384		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			20,604	336,429		402,045		544,861			81,798		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			5,124	84,107		100,511		136,215			20,449		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			29,872	111,598		316,817		271,782			51,155		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			9,957	37,199		105,606		90,594			17,052		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G2270#AB6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			245,388	3,302,483		4,194,765		2,264,849			449,213		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			50,602	168,497		414,088		452,970			75,948		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			59,855	203,396		638,059		543,564			102,069		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			112,826	2,593,607		3,094,735		2,043,230			387,809		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			114,758	2,607,107		3,289,582		2,043,230			389,938		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2042		26,046,162	4.42/3.12			159,917	1,953,901		3,325,630		2,697,517			589,901		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			33,854	392,429		850,833		544,861			127,569		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			84,634	981,071		2,127,082		1,362,153			318,923		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		6,341,309	3.43/2.55			23,745	314,947		418,517		677,988			132,695		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		5,073,047	3.43/2.55			18,996	251,958		334,814		542,390			106,156		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		11,520,000	4.20/3.02			58,348	566,164		1,561,796		1,225,938			307,625		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			90,686	440,350		1,214,731		953,507			239,264		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66558AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			26,673	315,921		540,375		408,646			57,957		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66558AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		13,224,000	4.40/2.97			88,909	1,053,071		1,801,251		1,362,153			193,190		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		30,384,000	4.01/2.71			167,865	1,173,772		3,305,641		3,269,167			626,382		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			105,040	3,150,336		2,940,737		2,588,091			495,824		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		10,560,800	4.67/3.21			71,904	824,057		1,579,002		1,089,722			179,376		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		3,960,300	4.67/3.21			26,964	309,021		592,126		408,646			67,266		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			75,812	1,109,071		1,581,459		1,362,153			179,924		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			151,624	2,218,143		3,162,919		2,724,306			359,848		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		9,522,400	4.21/2.29			97,223	1,139,995		1,393,596		724,752			152,875		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			303,513	3,847,482		5,740,477		2,446,037			607,918		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		5,720,000	4.31/2.90			46,057	851,629		1,182,741		544,861			79,411		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		8,574,600	4.46/3.02			70,388	1,272,043		1,930,256		817,292			140,322		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			11,731	212,007		321,709		136,215			23,387		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			98,502	1,699,257		2,936,397		1,089,722			226,694		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		7,147,500	4.62/3.11			61,564	1,062,036		1,835,248		681,077			141,684		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			138,806	1,483,607		2,863,256		2,043,230			331,080		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			52,590	703,495		794,441		679,455			137,548		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			7,012	93,799		105,925		90,594			18,340		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			55,715	751,995		973,528		724,752			166,708		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			13,929	187,999		243,382		181,188			41,677		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			43,453	567,596		778,544		543,564			146,726		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			7,242	94,599		129,757		90,594			24,454		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			81,098	1,188,129		1,356,173		2,451,876			409,419		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			22,527	330,036		376,715		681,077			113,728		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			122,076	1,460,957		2,876,948		2,996,737			670,860		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			27,744	332,036		653,852		681,077			152,468		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			120,299	1,285,793		2,481,489		1,770,799			286,936		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/24/2018	03/22/2030		21,312,000	3.93/2.55			161,919	3,055,607		4,114,673		2,043,230			296,296		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/24/2018	03/22/2030		14,208,000	3.93/2.55			107,946	2,037,071		2,743,115		1,362,153			197,531		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		25,485,600	3.97/2.79			105,459	(73,350)		1,366,094		2,860,522			669,020		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		24,732,750	3.10/2.47			88,174	3,433,625		3,371,806		2,383,768			463,567		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			47,165	1,471,554		1,622,504		1,021,615			198,671		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			85,063	1,966,071		2,270,230		1,362,153			308,553		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			58,537	1,471,554		2,117,603		1,021,615			259,951		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			312,061	2,598,379		5,539,048		2,899,007			672,379		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			60,860	639,997		911,907		452,970			80,332		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			48,688	511,997		729,526		362,376			64,266		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		33,582,500	3.70/2.90			140,229	3,155,179		3,186,172		3,405,383			765,143		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		22,836,100	3.70/2.90			95,355	2,145,522		2,166,597		2,315,660			520,297		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			565,529	335,980		(380,038)		2,717,819			405,288		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		14,220,700	3.45/1.38			143,060	599,291		1,566,447		1,177,722			216,341		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			33,014	138,298		361,488		271,782			49,925		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		25,876,181	5.36/3.82			161,114	545,436		1,939,283		2,889,985			404,233		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025		16,887,000	4.40/2.62	30,037		149,673	1,169,990		1,127,424		1,388,946			145,978		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		98,137	779,993		880,172		963,940			125,730		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,129,000	4.27/2.22			10,955	81,199		208,296		90,594			29,387		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,258,000	4.27/2.22			21,911	162,399		416,592		181,188			58,775		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		9,032,000	4.40/2.37			86,262	649,595		1,751,749		724,752			235,098		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,774,000	4.40/2.37			64,696	487,196		1,313,812		543,564			176,324		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,387,000	4.52/2.50			34,226	243,598		654,245		271,782			88,162		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,516,000	4.52/2.50			45,634	324,797		872,327		362,376			117,549		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			68,077	995,995		1,374,370		724,752			171,266		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			42,548	622,497		858,981		452,970			107,042		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			100,955	1,381,593		2,356,017		996,534			276,420		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			45,889	627,997		1,070,917		452,970			125,646		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			49,174	522,997		623,888		452,970			73,040		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		11,285,000	3.96/1.70			126,382	806,993		1,790,975		905,940			170,430		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			104,799	1,709,993		1,885,585		905,940			160,821		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			209,598	3,419,987		3,771,170		1,811,879			321,643		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		9,057,100	2.72/New Zeal Bank Bill 3 Month FRA			(19,174)	941,180		(748,996)		785,202			167,860		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		20,901,000	2.72/New Zeal Bank Bill 3 Month FRA			(44,247)	2,171,953		(1,728,451)		1,812,004			387,370		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/3 Month LIBOR			10,315	436,794		319,927		241,601			39,870		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/3 Month LIBOR			46,417	1,965,572		1,439,672		1,087,203			179,414		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NA/Price	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/NA/Price			126,077	514,477		444,599		906,002			143,673		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			(32,463)	3,229,893		6,267,954		1,566,680			598,408		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		14,454,357	5.10/2.75	(1)		167,575	228,088		460,589		1,305,793			163,235		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		14,454,357	5.12/2.75	(1)		168,795	228,088		467,508		1,305,793			163,235		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			87,973	3,470,589		3,821,664		2,179,767			251,570		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			43,987	1,735,295		1,910,832		1,089,883			125,785		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/07/2017	08/16/2033		23,136,000	7.14/4.88			249,400	2,918,380		4,955,700		2,550,273			386,049		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			129,224	1,970,932		1,914,147		1,323,526			243,728		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		3,300,000	3.02/0.88			34,691	156,598		425,409		271,782			50,211		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			23,128	104,399		283,606		181,188			33,474		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	BJLBK93	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		6,600,000	4.11/1.88			70,331	313,196		2,014,478		543,564			172,341		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			184,808	2,152,304		3,201,690		1,806,196			384,303		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			32,956	368,218		719,512		310,099			87,671		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			96,361	996,571		2,989,612		835,631			288,495		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		250,000,000	2.47/3 Month LIBOR			792,362	(4,319,523)		(25,689,088)		(3,393,165)			3,048,551		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		300,000,000	2.47/3 Month LIBOR			940,355	(15,286,226)		(40,862,992)		(4,040,959)			3,658,261		100/100
Currency Swap/Rec:EUR 0.37/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		600,000,000	0.37/3 Month LIBOR			(3,898,436)	(83,113,227)		(135,401,533)		(54,130,009)			6,148,170		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		1,000,000,000	2.64/2.50			83,758	(14,540,643)		(13,670,958)		(11,969,916)			15,215,348		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		500,000,000	1.75/2.17			(1,421,959)	(52,359,443)		(46,074,915)		(67,863,524)			5,812,422		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		500,000,000	0.63/3 Month LIBOR			(3,859,528)	(88,604,278)		(156,360,649)		(44,651,596)			5,884,156		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:CHF 0.50/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		200,000,000	0.50/3 Month LIBOR			(1,522,322)	(17,719,290)		(33,876,803)		(9,982,359)			2,132,591		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		250,000,000	1.88/3 Month LIBOR			70,859	(38,106,498)		(72,565,159)		(33,658,538)			3,168,363		100/100
Currency Swap/Rec:CAD 1.25/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024		325,000,000	1.25/3 Month LIBOR			569,894	(6,034,993)		(17,505,136)		(4,419,936)			2,166,852		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		1,000,000,000	2.73/3 Month LIBOR			517,582	(15,578,074)		(32,265,022)		(11,971,188)			14,832,397		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(40,778)	121,920		(286,109)		(797,083)			251,198		100/100
Currency Swap/Rec:USD 7.21/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/04/2023		1,822,425	7.21/6.00	(118,458)		9,610	79,669		72,612		135,595			7,952		100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		3,663	82,684		128,811		180,213			26,965		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024		1,932,875	6.36/4.63	(53,154)		15,589	86,620		80,657		145,936			12,877		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025		1,877,650	6.92/5.13	(54,452)		14,935	76,435		93,425		134,056			16,930		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		2,203	51,300		86,547		118,699			18,801		100/100
Currency Swap/Rec:USD 7.13/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/04/2023		1,822,425	7.13/6.00	(132,126)		8,375	78,017		71,680		133,943			7,952		100/100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025		1,877,650	6.86/5.13	(70,412)		13,796	70,401		89,982		128,021			16,930		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		23,000	141,279		213,998		222,905			34,992		100/100
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		14,469	(75,771)		573,276		28,977			102,967		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		26,981	63,266		202,786		198,218			41,802		100/100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025		3,621,750	6.61/5.13	(269,820)		21,415	62,638		120,668		197,590			32,656		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		6,959	125,338		272,148		238,201			46,423		100/100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		20,757	122,417		230,455		152,898			34,209		100/100
Currency Swap/Rec:USD 5.03/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.03/3.50	(157,989)		20,558	125,037		191,508		172,537			29,104		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BN33DD0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025		1,452,490	6.47/4.25			13,821	92,556		103,655		119,979			12,440		100/100
Currency Swap/Rec:USD 8.48/Pay:EUR 6.13	BC4DSN7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	07/05/2023		446,920	8.48/6.13			4,439	29,325		26,907		37,763			2,250		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			12,413	87,684		128,630		112,998			16,300		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			17,617	76,653		124,431		167,363			22,604		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			5,610	10,965		138,792		238,099			47,482		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			17,563	76,495		103,219		157,066			19,135		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			20,086	75,803		363,383		479,381			73,649		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		38,215	22,167		155,363		317,198			41,327		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			15,168	69,511		173,547		328,010			32,096		100/100
Currency Swap/Rec:USD 7.53/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2023		2,456,860	7.53/5.00			24,111	52,331		40,233		213,779			12,284		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			48,929	93,415		251,590		423,330			56,147		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			31,091	56,843		163,826		252,548			33,513		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			59,602	111,693		416,515		490,744			72,100		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			41,723	40,700		235,934		316,131			43,659		100/100
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/25/2024		5,616,410	6.45/4.00			57,957	64,525		72,326		481,607			37,905		100/100
Currency Swap/Rec:USD 8.55/Pay:EUR 6.00	B94MFT8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/04/2023		3,179,100	8.55/6.00			33,188	37,911		25,194		273,995			13,872		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			29,173	32,567		138,134		252,912			33,183		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			19,740	22,252		131,336		163,903			23,842		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			16,454	79,347		310,681		317,646			48,855		100/100
Currency Swap/Rec:USD 7.62/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2017	06/30/2023		4,001,400	7.62/5.00			39,466	27,670		9,729		352,170			20,007		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2017	09/29/2025		4,233,600	6.97/4.38			45,825	51,477		126,858		371,455			38,173		100/100
Currency Swap/Rec:USD 9.47/Pay:EUR 6.88	B8CQT37	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2017	04/04/2023		4,233,600	9.47/6.88			43,342	47,564		29,473		367,543			18,474		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			41,920	42,558		114,114		362,137			41,741		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			41,967	24,512		96,059		362,091			41,564		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/08/2017	09/29/2025		3,583,600	7.01/4.38			39,127	28,356		95,251		315,298			32,312		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			11,221	47,285		210,005		196,116			29,674		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044		4,613,900	7.64/5.50			39,512	122,059		1,051,908		515,399			108,226		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			13,501	25,709		87,743		120,472			17,313		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			26,592	123,745		187,220		240,991			31,842		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			19,849	90,213		139,869		198,142			25,388		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			12,599	52,723		82,173		119,536			15,803		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025		869,600	6.68/4.38			8,701	34,396		42,019		75,511			7,841		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			10,745	113,467		358,342		178,706			32,595		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044		1,682,200	7.33/5.50			13,652	112,913		395,182		190,014			39,458		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044		1,680,900	7.33/5.50			13,538	110,320		390,747		188,720			39,428		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			13,837	147,101		313,196		252,685			37,309		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			1,164	5,245		6,825		9,314			1,052		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			8,647	79,947		210,154		129,634			20,594		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			17,568	94,036		159,709		163,217			23,325		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025		1,866,090	6.63/4.38			18,612	93,761		106,478		162,942			16,826		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			31,404	206,828		304,385		256,493			35,596		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			24,372	152,452		211,026		189,241			24,419		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025		2,576,000	7.39/5.13			26,591	183,478		202,901		225,785			23,227		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			72,912	488,705		678,002		608,271			83,419		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2017	04/25/2024		2,804,000	6.36/4.00			30,914	189,673		190,118		231,659			18,924		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			25,980	203,830		230,493		231,897			27,898		100/100
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	04/25/2024		2,478,740	6.32/4.00			27,103	178,084		177,559		203,812			16,729		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			3,947	34,402		41,933		39,080			5,012		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			19,861	164,175		199,648		187,564			25,201		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			33,455	247,388		328,564		282,472			38,731		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			(13,855)	120,594		150,971		142,186			18,886		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			9,995	62,138		87,281		76,054			9,776		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			8,299	54,082		79,910		67,658			9,220		100/100
Currency Swap/Rec:USD 7.19/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	06/30/2023		3,133,200	7.19/5.00	(3,633)		29,393	199,358		187,018		250,030			15,666		100/100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025		895,200	7.43/5.13			9,422	62,855		70,907		78,370			8,072		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024		2,026,350	6.77/5.50			12,629	212,411		235,240		216,023			14,581		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			28,204	287,091		376,596		202,280			26,411		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			29,506	282,781		387,812		197,970			27,061		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			30,738	296,932		380,679		210,721			25,759		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			28,915	307,050		395,555		220,839			26,281		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			33,480	303,969		354,966		217,758			21,307		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			18,722	250,570		495,554		274,732			39,989		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			13,209	221,333		363,474		245,495			34,093		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			30,144	306,653		439,028		224,642			29,483		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			28,850	282,273		324,953		202,062			22,589		100/100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			16,954	254,621		587,971		278,783			45,932		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044		3,355,000	7.46/5.50			32,728	366,429		1,023,631		394,699			78,696		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			25,322	348,824		532,637		375,963			40,670		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			35,232	365,635		462,732		263,961			34,294		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			40,019	433,945		578,322		316,628			42,947		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			26,387	386,387		517,261		441,911			42,994		100/100
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2017	04/25/2024		3,322,200	6.43/4.00			41,627	409,412		410,093		274,717			22,421		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			33,829	361,610		470,544		250,967			32,123		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			961	13,536		17,463		15,498			1,282		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			21,057	322,064		614,205		290,614			37,428		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			20,986	309,921		421,312		266,376			26,621		100/100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			3,317	36,978		45,527		20,657			2,517		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			34,745	418,053		520,637		232,661			31,406		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			33,238	415,957		546,603		235,325			32,644		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			16,130	215,932		454,010		191,740			27,463		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			11,543	182,876		247,244		149,484			14,888		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			15,327	201,863		261,894		108,157			14,979		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			12,706	183,135		355,160		156,181			22,122		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			12,631	195,611		348,888		161,919			23,575		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044		1,387,000	7.43/5.50			14,588	190,011		478,151		156,319			32,534		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			12,549	192,484		284,885		159,092			17,510		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			40,157	592,784		776,519		463,206			39,694		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			64,953	724,186		985,217		377,065			54,851		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			54,468	571,519		811,840		313,113			41,903		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			39,123	629,972		846,818		476,398			48,145		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025		2,737,460	7.10/4.38			41,058	467,399		535,824		234,408			24,683		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			35,786	453,647		573,320		220,655			30,614		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			38,308	455,392		555,414		223,280			28,233		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			39,223	464,273		586,433		231,501			29,839		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			42,019	455,882		557,834		223,110			26,233		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/08/2024		1,932,875	6.34/4.63	(62,818)		15,051	84,017		80,202		143,333			12,877		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		13,732,651	6.09/3.44			196,566	1,492,275		2,778,154		1,024,001			261,598		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			29,281	314,750		730,671		435,675			66,952		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			38,981	468,518		1,011,416		583,442			82,454		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			20,874	262,076		487,213		342,693			43,095		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			30,806	291,446		777,799		388,186			62,824		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			23,648	185,071		283,585		151,572			22,018		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			44,050	359,033		524,670		295,975			41,513		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			25,075	197,507		295,735		162,578			24,767		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			22,571	203,629		502,778		556,861			91,658		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			76,695	397,629		1,776,242		1,130,587			243,336		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		2,463,800	9.01/8.00			1,706	35,367		57,743		278,184			22,504		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		2,733,000	6.97/4.38			31,830	127,927		170,777		240,913			24,643		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			104,156	316,993		551,518		905,940			117,678		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			10,140	127,984		139,543		106,678			14,200		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			2,733	29,830		43,994		23,905			5,027		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			1,835	20,128		29,599		16,123			3,352		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			5,518	62,174		90,211		48,219			10,069		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G49368AD4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			137,131	1,991,785		3,995,637		2,083,661			499,873		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			70,991	956,491		926,000		956,491			125,403		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			28,335	368,242		500,664		368,242			70,745		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			14,031	168,617		216,016		168,617			31,665		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			19,852	241,337		312,951		241,337			48,092		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			19,602	241,496		314,121		241,496			47,894		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			34,643	470,291		461,716		470,291			57,912		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			109,397	1,499,983		2,272,545		1,499,983			438,676		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			62,751	911,990		1,775,297		911,990			322,431		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			12,795	193,700		366,745		157,787			22,300		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			11,344	186,515		324,555		146,112			21,389		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044		1,398,200	7.41/5.50			14,842	201,845		497,070		156,953			32,797		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			11,655	195,263		255,922		150,371			15,012		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			11,523	184,700		264,496		144,298			15,890		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			17,106	231,404		297,289		119,638			16,583		100/100
Currency Swap/Rec:USD 8.73/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	04/04/2023		2,456,000	8.73/6.00			38,638	373,648		370,459		194,437			10,717		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			47,183	675,205		906,805		547,871			46,770		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025		3,192,800	7.97/5.13			49,597	515,581		605,044		282,607			28,789		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			22,104	350,002		439,368		275,552			23,611		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			33,969	469,506		960,887		389,922			55,547		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			35,057	512,508		1,250,233		424,966			70,183		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			7,431	117,574		147,708		92,545			7,938		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			50,608	369,259		506,847		284,643			33,541		100/100
Currency Swap/Rec:USD 8.37/Pay:EUR 5.00	B92MT76	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2018	06/30/2023		3,499,800	8.37/5.00			57,130	374,865		388,420		290,249			17,499		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			17,700	85,595		551,847		85,595			190,604		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			21,839	717,335		794,323		634,204			105,192		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028		6,938,400	4.82/3.10			61,729	654,488		788,739		546,455			84,997		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027		2,311,000	3.37/1.75			19,100	220,688		220,325		186,477			26,343		100/100
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	09/09/2027		3,407,100	3.60/1.75			17,172	270,181		319,333		270,181			38,837		100/100
Currency Swap/Rec:CAD 3.13/Pay:USD SOFR Compounded to 6 Month	FA Hedge	Exhibit 5 & 7	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025		300,000,000	3.13/SOFR Compounded to 6 Month			930,162	(3,586,157)		(11,848,894)		(3,586,157)			2,462,875		100/100
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/08/2024		600,000,000	1.24/Secured Overnight Finance Rate			(346,838)	(29,039,600)		(26,426,947)		(29,039,600)			3,997,259		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		300,000,000	4.76/Secured Overnight Finance Rate			1,155,900	(16,933,017)		(27,766,795)		(16,933,017)			3,290,084		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		500,000,000	0.83/Secured Overnight Finance Rate			(1,492,773)	(42,728,993)		(82,181,404)		(42,728,993)			5,320,225		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			27,681	276,493		307,004		276,493			38,183		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		17,691,900	8.93/6.50			48,912	(117,438)		(22,045)		(117,438)			150,035		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		22,887,752	6.09/3.44			327,610	2,487,125		4,630,256		1,706,669			435,996		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		18,732,600	8.93/6.50			51,789	(124,346)		(23,342)		(124,346)			158,861		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(2,026,311)		12,284,979	(191,459,257)	XXX	(365,920,393)		(102,648,716)			121,251,150	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,026,311)		31,061,745	(220,464,351)	XXX	(457,090,756)	(29,005,094)	(102,648,716)			190,894,999	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 3.88	Fixed Index Credit Hedge Strat	N/A	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573				5,000,000	3 Month LIBOR/3.88			(82,320)	(437,584)		(437,584)	1,005,002				92,751		0002
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 2.25	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				3,000,000	3 Month LIBOR/2.25			9,181	36,819		36,819	110,130				16,581		0002
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 0.01	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				3,500,000	3 Month LIBOR/0.01			10,521	337,532		337,532	269,413				40,116		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				5,000,000	2.88/Eff Fed Funds Continuous			13,502	(12,065)		(12,065)	(12,065)				34,248		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				2,500,000	2.88/Eff Fed Funds Continuous			6,751	(6,033)		(6,033)	(6,033)				17,124		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				2,000,000	2.88/Eff Fed Funds Continuous			5,401	(4,826)		(4,826)	(4,826)				13,699		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				5,500,000	2.88/Eff Fed Funds Continuous			14,852	(13,272)		(13,272)	(13,272)				37,673		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				1,000,000	1.01/Eff Fed Funds Continuous			4,696	(73,529)		(73,529)	(68,601)				10,524		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34				3,000,000	1.77/Eff Fed Funds Continuous			15,233	(126,584)		(126,584)	(126,584)				31,689		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(2,184)	(299,543)	XXX	(299,543)	1,153,164				294,405	XXX	XXX
Currency Swap/Rec:USD 6 Month LIBOR/Pay:EUR 6 M Euribor	B126SD1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025		6,781,225	6 Month LIBOR/6 M Euribor			49,837	1,629,570		1,629,570	(155,471)	445,334			56,262		0003
Currency Swap/Rec:USD 3.92/Pay:EUR 1.92	G4438#AD5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/14/2021	07/23/2033		29,907,500	3.92/1.92			313,176	6,287,449		6,287,449	655,386	2,264,849			497,563		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,295,250	3.65/4.30				2,268,402		2,268,402	(2,897,738)	2,704,388			1,450,227		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,302,500	3.67/4.30				2,389,402		2,389,402	(2,918,660)	2,704,388			1,450,420		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		40,693,418	5.08/4.00	(121,082)		174,972	8,253,372		8,253,372	2,923,046	4,147,605			1,043,967		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		6,260,526	5.08/4.00	(18,628)		26,919	1,269,750		1,269,750		638,093			160,610		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	04/01/2047		1,902,361	10.99/9.00				262,421		262,421		189,188			47,340		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/01/2047		1,902,361	10.99/9.00				268,530		268,530	71,335	189,188			47,816		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	04/01/2048		1,902,361	10.99/9.00				275,112		275,112	80,787	189,188			48,288		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	07/01/2047		1,908,333	10.88/9.00				245,386		245,386	71,728	189,188			47,727		0003
Currency Swap/Rec:USD 3.88/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	10/01/2047		1,908,333	3.88/3.00				52,970		52,970	(125,519)	189,188			47,966		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	01/01/2048		1,908,333	10.88/9.00				251,548		251,548	81,176	189,188			48,205		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/15/2021	07/01/2048		1,908,333	10.88/9.00				257,688		257,688	90,401	189,188			48,674		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/19/2021	10/01/2047		1,918,195	4.33/3.00				82,970		82,970	(106,830)	189,188			48,214		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/19/2021	07/01/2048		1,918,195	4.33/3.00				126,057		126,057	(106,567)	189,188			48,925		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/19/2021	07/01/2048		1,918,195	4.33/3.00				126,057		126,057	(106,567)	189,188			48,925		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	07/01/2048		22,226	445.10/400.00				834,249		834,249	725,180	2,201			567		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2021	07/01/2048		22,189	452.11/400.00				911,210		911,210	708,356	2,201			566		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			100,974	3,072,837		3,072,837	573,758	2,724,306			673,302		0003
Currency Swap/Rec:CAD 3 Month LIBOR/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024		250,000,000	3 Month LIBOR/3 Month LIBOR			(111,387)	(4,529,934)		(4,529,934)	1,751,578	(3,409,515)			1,666,809		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark				(1,174,540)		(1,174,540)	(3,294,147)	2,119,607			277,912		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68028AA0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		25,610,717	4.06/4.56			(45,219)	277,823		277,823	(80,369)	358,192			689,818		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA O/N Int Rate Benchmark				(783,027)		(783,027)	(2,196,098)	1,413,071			185,275		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			7,380	1,897,689		1,897,689	(398,454)	2,296,143			515,324		0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026		13,420,000	2.81/SONIA O/N Int Rate Benchmark			33,251	607,856		607,856	(641,216)	1,249,071			129,998		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(139,710)		549,903	25,160,846	XXX	25,160,846	(5,294,907)	21,551,814			9,280,701	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	07/21/2022		9,245,861	S&P United States 500 Total Re/Eff Fed Funds Continuous			(1,283,960)	(1,274,113)		(1,274,113)					11,089		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	07/21/2022		44,380,133	S&P United States 500 Total Re/Eff Fed Funds Continuous			(6,163,006)	(6,115,741)		(6,115,741)					53,226		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	07/21/2022		1,849,172	S&P United States 500 Total Re/Eff Fed Funds Continuous			(256,792)	(254,823)		(254,823)					2,218		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	07/21/2022		18,491,722	S&P United States 500 Total Re/Eff Fed Funds Continuous			(2,567,919)	(2,548,225)		(2,548,225)					22,177		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Program	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	09/09/2022		7,001,635	2YR BNP PARIBAS/-0.30			(186,486)	(193,021)		(193,021)					15,440		0001
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Program	N/A	Equity/Index.	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	07/11/2022		15,887,822	BANK OF AMERICA/Eff Fed Funds Continuous			4,476	9,957		9,957					13,790		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(10,453,686)	(10,375,965)	XXX	(10,375,965)					117,940	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(139,710)		(9,905,968)	14,485,338	XXX	14,485,338	(4,141,743)	21,551,814			9,693,046	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	0.35/0.00			17,597			(1,072,611)					190,942		
1189999999. Subtotal - Swaps - Replication - Credit Default												17,597		XXX	(1,072,611)					190,942	XXX	XXX
1229999999. Subtotal - Swaps - Replication												17,597		XXX	(1,072,611)					190,942	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												18,774,582	(29,304,636)	XXX	(91,469,906)	(27,851,929)				69,938,255	XXX	XXX
1369999999. Total Swaps - Credit Default												17,597		XXX	(1,072,611)					190,942	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(2,166,021)		12,834,882	(166,298,412)	XXX	(340,759,547)	(5,294,907)	(81,096,901)			130,531,850	XXX	XXX
1389999999. Total Swaps - Total Return												(10,453,686)	(10,375,965)	XXX	(10,375,965)					117,940	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(2,166,021)		21,173,374	(205,979,013)	XXX	(443,678,029)	(33,146,836)	(81,096,901)			200,778,987	XXX	XXX
EUR/L 6069082.50 USD-S5000000.00EUR	CLO TERM OCPE 2019-3A CR XS2331769153	D1	Currency.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023	1	6,069,083	0.82				710,884		710,884		710,884			27,235		0003
EUR/L 8350150.00 USD-S6850000.00EUR	CLO TERM MDPKE 16A D XS2332503924	D1	Currency.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2021	11/25/2022	1	8,350,150	0.82				1,087,077		1,087,077		1,087,077			26,586		0003
EUR/L 6115550.00 USD-S5000000.00EUR	CLO TERM AVOCA 23A D XS2336489146	D1	Currency.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	12/01/2022	1	6,115,550	0.82				811,154		811,154		811,154			19,862		0003
EUR/L 9178350.00 USD-S7500000.00EUR	CLO TERM CORDA 20A C XS2339006483	D1	Currency.	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/30/2021	12/15/2022	1	9,178,350	0.82				1,211,668		1,211,668		1,211,668			31,135		0003
EUR/L 15465408.00 USD-S12800000.00EUR	CLO TERM PRVD 3A CR XS2356225990	D1	Currency.	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/24/2021	01/18/2023	1	15,465,408	0.83				1,833,769		1,833,769		1,833,769			57,526		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool June 2021 - 7200452	B1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	1	8,451,865	0.81				827,386		827,386		827,386			72,287		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO RFTE 2019-1A D XS2064434132	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	12,934,120	0.82				1,167,130		1,167,130		1,167,130			103,229		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO AVOCA 21A C XS2126167704	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	11,881,530	0.82				1,073,030		1,073,030		1,073,030			99,311		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO CIFCE 2A DN XS2125925870	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	15,923,700	0.82				1,438,081		1,438,081		1,438,081			133,097		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	3,674,700	0.82				331,865		331,865		331,865			30,715		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	4,287,150	0.82				387,176		387,176		387,176			35,834		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.82				608,419		608,419		608,419			56,310		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO AVOCA 22A C XS2296333250	D1	Currency.	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	9,569,700	0.81				871,111		871,111		871,111			86,867		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5556600.00 USD-S4500000.00EUR	CLO NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	5,556,600	0.81				505,807		505,807		505,807			50,439		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	6,174,000	0.81				562,007		562,007		562,007			56,043		0003
EUR/L 1190721.10 USD-S1000000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	1,190,721	0.84				125,822		125,822		125,822			4,418		0003
EUR/L 12190000.00 USD-S10000000.00EUR	CLO TERM MDPKE 16A C1 XS2332503841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2021	11/25/2022	1	12,190,000	0.82				1,586,973		1,586,973		1,586,973			38,811		0003
EUR/L 62514922.44 USD-S51174625.45EUR	Summit Pool June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024	1	62,514,922	0.82				6,210,738		6,210,738		6,210,738			434,104		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,432,200	0.81				674,882		674,882		674,882			69,996		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.82				220,213		220,213		220,213			19,477		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.82				220,213		220,213		220,213			19,477		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	18,006,030	0.82				1,626,138		1,626,138		1,626,138			150,502		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	9,064,260	0.82				818,600		818,600		818,600			75,763		0003
EUR/L 5520960.09 USD-S4625000.00EUR	CLO BECLO 5A D XS1785486116	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/17/2023	1	5,520,960	0.84				565,632		565,632		565,632			24,648		0003
EUR/L 4181173.85 USD-S3500000.00EUR	CLO DRYD 2017-59A C1 XS1770931068	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	1	4,181,174	0.84				424,093		424,093		424,093			19,544		0003
EUR/L 3583863.30 USD-S3000000.00EUR	CLO DRYD 2017-59X D1-D1 XS1770929591	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	1	3,583,863	0.84				363,508		363,508		363,508			16,752		0003
EUR/L 3597363.30 USD-S3000000.00EUR	CLO ARBR 5A C XS1836411667	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	1	3,597,363	0.83				355,660		355,660		355,660			19,793		0003
EUR/L 2881010.64 USD-S2400000.00EUR	CLO BECLO 6A DE XS1854559041	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	2,881,011	0.83				283,994		283,994		283,994			16,398		0003
EUR/L 4709640.00 USD-S3900000.00EUR	CLO AQUE 2020-5A B2E XS2210214958	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,709,640	0.83				471,864		471,864		471,864			29,298		0003
EUR/L 1751020.00 USD-S1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,751,020	0.83				175,437		175,437		175,437			10,893		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,207,600	0.83				120,991		120,991		120,991			7,512		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	2,430,440	0.82				235,432		235,432		235,432			16,279		0003
EUR/L 10621232.21 USD-S8920000.00EUR	CLO DRYD 2013-29A XS1735593300	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	10,621,232	0.84				1,122,330		1,122,330		1,122,330			39,409		0003
EUR/L 5076305.89 USD-S4260000.00EUR	CLO CADOG 11A CN XS1833626317	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	02/15/2023	1	5,076,306	0.84				530,881		530,881		530,881			20,148		0003
EUR/L 2090586.93 USD-S1750000.00EUR	CLO CORDA 3A CRR XS1823357469	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	1	2,090,587	0.84				212,047		212,047		212,047			9,772		0003
EUR/L 1196921.10 USD-S1000000.00EUR	CLO DRYD 2017-62X D XS1826186592	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/17/2023	1	1,196,921	0.84				119,301		119,301		119,301			6,122		0003
EUR/L 2997802.75 USD-S2500000.00EUR	CLO ARBR 5A CN XS1836412475	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	1	2,997,803	0.83				296,384		296,384		296,384			16,494		0003
EUR/L 1784466.00 USD-S1500000.00EUR	CLO DRYD 2017-56A D XS1712178570	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	1,784,466	0.84				211,181		211,181		211,181			1,809		0003
EUR/L 3578220.00 USD-S3000000.00EUR	CLO GLME 1A B1A XS1772821119	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	10/17/2022	1	3,578,220	0.84				408,554		408,554		408,554			9,777		0003
EUR/L 1192740.00 USD-S1000000.00EUR	CLO HARVT 15A CR XS1817779405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/15/2022	1	1,192,740	0.84				133,398		133,398		133,398			3,667		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	8,174,400	0.8				786,094		786,094		786,094			83,516		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	2,430,440	0.82				235,432		235,432		235,432			16,279		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4253270.00 USD-S3500000.00EUR	CLO CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	4,253,270	0.82				412,005		412,005		412,005			28,488		0003
EUR/L 2129925.00 USD-S1750000.00EUR	CLO JUBIL 2019-22A D XS1980850066	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	05/15/2024	1	2,129,925	0.82				206,565		206,565		206,565			14,589		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	1,217,100	0.82				115,115		115,115		115,115			8,700		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	4,868,400	0.82				460,460		460,460		460,460			34,800		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO JUBIL 2020-24A D XS2262819084	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	3,042,750	0.82				287,787		287,787		287,787			21,750		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO PENTA 2020-8A D XS2249760385	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	1,217,100	0.82				115,115		115,115		115,115			8,700		0003
EUR/L 12152200.00 USD-S10000000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	12,152,200	0.82				1,177,158		1,177,158		1,177,158			81,395		0003
EUR/L 48148452.00 USD-S39600000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	48,148,452	0.82				4,685,943		4,685,943		4,685,943			322,498		0003
EUR/L 31612620.00 USD-S26000000.00EUR	CLO RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	31,612,620	0.82				3,076,629		3,076,629		3,076,629			211,741		0003
EUR/L 608550.00 USD-S500000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	608,550	0.82				57,557		57,557		57,557			4,350		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	4,868,400	0.82				460,460		460,460		460,460			34,800		0003
EUR/L 7302600.00 USD-S6000000.00EUR	CLO CGMSE 2019-2A A2A XS2022420496	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	08/15/2024	1	7,302,600	0.82				682,654		682,654		682,654			53,274		0003
EUR/L 14081899.50 USD-S11500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	14,081,900	0.82				1,357,971		1,357,971		1,357,971			106,686		0003
EUR/L 1469415.60 USD-S1200000.00EUR	CLO DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	1,469,416	0.82				141,701		141,701		141,701			11,132		0003
EUR/L 3826603.13 USD-S3125000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024	1	3,826,603	0.82				360,639		360,639		360,639			30,044		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025	1	11,981,707	0.72				1,227,980		1,227,980		1,227,980			109,348		0003
EUR/S 2429877.40 USD-L2000000.00EUR	CLO PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024	1	2,429,877	0.82				(226,161)		(226,161)		(226,161)			17,369		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	8,577,625	0.8				803,804		803,804		803,804			80,784		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	1,557,820	0.8				146,302		146,302		146,302			15,008		0003
EUR/S 4744305.20 USD-L4000000.00EUR	CLO TERM CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	11/18/2022	1	4,744,305	0.84				(505,785)		(505,785)		(505,785)			14,744		0003
EUR/S 21355625.00 USD-L18175000.00EUR	CLO TERM RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	12/28/2022	1	21,355,625	0.85				(2,027,426)		(2,027,426)		(2,027,426)			75,193		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.8				592,853		592,853		592,853			60,835		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.8				592,853		592,853		592,853			60,835		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	13,108,200	0.8				1,225,374		1,225,374		1,225,374			129,046		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	20,193,338	0.8				1,919,288		1,919,288		1,919,288			200,963		0003
EUR/S 6902625.00 USD-L5825000.00EUR	CLO TERM SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2021	11/25/2022	1	6,902,625	0.84				(726,362)		(726,362)		(726,362)			21,977		0003
GBP/L 49317125.00 USD-S35867000.00GBP	Industrual Portfolio June 2021 - 7200453	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	06/17/2024	1	49,317,125	0.73				4,860,682		4,860,682		4,860,682			345,847		0003
EUR/S 48149640.00 USD-L39600000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	48,149,640	0.82				(4,687,069)		(4,687,069)		(4,687,069)			322,506		0003
EUR/S 4243855.00 USD-L3500000.00EUR	CLO CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	4,243,855	0.82				(403,082)		(403,082)		(403,082)			28,425		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 6062650.00 USD-L5000000.00EUR	CLO CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	6,062,650	0.82				(575,832)		(575,832)		(575,832)			40,608		0003
EUR/S 9093975.00 USD-L7500000.00EUR	CLO CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	9,093,975	0.82				(863,747)		(863,747)		(863,747)			60,911		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO RRME 9A C XS2388493657	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026	1	10,054,400	0.8				949,341		949,341		949,341			104,196		0003
EUR/S 3742812.50 USD-L3125000.00EUR	CLO OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024	1	3,742,813	0.83				(347,159)		(347,159)		(347,159)			23,283		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO HARVT 23A D XS2112473470	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,263,935	0.83				420,506		420,506		420,506			44,149		0003
AUD/L 11747210.38 USD-S16627097.11AUD	Project Perth - 1BANOV91P	BA1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	09/23/2022	1	11,747,210	1.42				264,950		264,950		264,950			28,344		0003
AUD/L 15267215.82 USD-S21139799.19AUD	Hurstville - 1BANOPDR5	BA1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/08/2022	09/23/2022	1	15,267,216	1.38				668,596		668,596		668,596			36,838		0003
AUD/L 20063781.08 USD-S27752461.88AUD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	BA1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	09/23/2022	1	20,063,781	1.38				898,621		898,621		898,621			48,411		0003
CAD/L 33212625.11 USD-S41729126.00CAD	BONAVISTA ENERGY CORP May 2022	BA1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/06/2022	09/23/2022	1	33,212,625	1.26				783,989		783,989		783,989			80,137		0003
EUR/L 10088.73 USD-S9450.00EUR	CLO SCULE 7A C XS2249212718 - Acclnt	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/25/2022	07/15/2022	1	10,089	0.94				177		177		177			10		0003
EUR/L 8785880.78 USD-S7175000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	8,785,881	0.82				847,256		847,256		847,256			66,563		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026	1	22,355,250	0.81				1,901,227		1,901,227		1,901,227			210,542		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026	1	7,500,000	0.8				708,826		708,826		708,826			73,835		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	7,513,200	0.8				713,617		713,617		713,617			74,771		0003
EUR/S 12433050.00 USD-L10500000.00EUR	CLO TERM ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	11/28/2022	1	12,433,050	0.84				(1,296,845)		(1,296,845)		(1,296,845)			39,984		0003
EUR/S 6512550.00 USD-L5500000.00EUR	CLO TERM ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	11/28/2022	1	6,512,550	0.84				(679,300)		(679,300)		(679,300)			20,944		0003
EUR/S 5932585.00 USD-L5000000.00EUR	CLO TERM AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	12/01/2022	1	5,932,585	0.84				(628,189)		(628,189)		(628,189)			19,268		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	9,402,573	0.8				893,577		893,577		893,577			94,540		0003
EUR/S 15189457.92 USD-L12800000.00EUR	CLO TERM PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	01/18/2023	1	15,189,458	0.84				(1,557,819)		(1,557,819)		(1,557,819)			56,499		0003
EUR/S 31613400.00 USD-L26000000.00EUR	CLO RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	31,613,400	0.82				(3,077,369)		(3,077,369)		(3,077,369)			211,746		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO AVOCA 26A B2 XS2437855377	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	10,232,300	0.83				560,361		560,361		560,361			112,025		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO AVOCA 26A B2 XS2437855377	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	10,232,300	0.83				560,361		560,361		560,361			112,025		0003
EUR/L 10536660.00 USD-S9000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	10,536,660	0.85				683,796		683,796		683,796			75,318		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO AVOCA 25A D XS2400441700	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026	1	10,656,816	0.8				964,511		964,511		964,511			110,580		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	1,099,572	0.82				95,670		95,670		95,670			9,466		0003
EUR/L 11024200.00 USD-S10000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	11,024,200	0.91				6,858		6,858		6,858			87,986		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO RRME 10A BN XS2395275154	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	11,442,250	0.81				924,533		924,533		924,533			119,858		0003
EUR/L 8375333.85 USD-S6900000.00EUR	CLO TERM OCPE 2019-3A DR XS2331769401	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023	1	8,375,334	0.82				981,020		981,020		981,020			37,584		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 159494.04 USD-L130177.96EUR	DE LA GARE Collateral Facility - 7200426	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023	1	159,494	0.82				(19,981)		(19,981)		(19,981)			717		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	45,206,695	0.71				4,854,146		4,854,146		4,854,146			412,566		0003
EUR/L 12853050.00 USD-S10500000.00EUR	CLO TERM ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	11/28/2022	1	12,853,050	0.82				1,716,845		1,716,845		1,716,845			41,335		0003
EUR/L 6732550.00 USD-S5500000.00EUR	CLO TERM ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	11/28/2022	1	6,732,550	0.82				899,300		899,300		899,300			21,652		0003
EUR/L 4893680.00 USD-S4000000.00EUR	CLO TERM CRWPK 1A B1R XS2334258188	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	11/18/2022	1	4,893,680	0.82				655,160		655,160		655,160			15,208		0003
EUR/L 11722424.00 USD-S9488000.00EUR	CLO TERM RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2021	12/28/2022	1	11,722,424	0.81				1,632,413		1,632,413		1,632,413			41,274		0003
AUD/S 54302500.00 USD-L72500000.00AUD	Walker 28yr amort Citibank AAIA	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2021	02/01/2023	1	54,302,500	1.34				(4,221,731)		(4,221,731)		(4,221,731)			208,867		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,927,680	0.81				718,672		718,672		718,672			74,807		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	1,677,775	0.82				151,397		151,397		151,397			13,391		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	8,574,300	0.82				774,351		774,351		774,351			71,668		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	4,105,710	0.81				373,735		373,735		373,735			37,269		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	16,052,400	0.81				1,461,219		1,461,219		1,461,219			145,712		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO CORDA 17A CR XS2355094231	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	12/15/2023	1	11,993,400	0.83				1,143,026		1,143,026		1,143,026			72,465		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO CORDA 17A DR XS2355094827	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	12/15/2023	1	11,993,400	0.83				1,143,026		1,143,026		1,143,026			72,465		0003
EUR/L 1189644.00 USD-S1000000.00EUR	CLO CORDA 10A C XS1730938377	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	1,189,644	0.84				140,787		140,787		140,787			1,206		0003
EUR/L 1161910.00 USD-S1000000.00EUR	CLO BECLO 4A D XS1693277185	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	07/15/2022	1	1,161,910	0.86				113,053		113,053		113,053			1,178		0003
EUR/L 1164415.00 USD-S1000000.00EUR	CLO GLME 1A C1A XS1772821978	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	1	1,164,415	0.86				107,860		107,860		107,860			3,182		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	1,166,055	0.86				79,446		79,446		79,446			7,254		0003
EUR/L 1168342.50 USD-S975000.00EUR	CLO BECLO 9A C XS2062960385	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	12/16/2024	1	1,168,343	0.83				88,725		88,725		88,725			9,173		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO DRYD 2015-39A B2RR XS2440293962	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.81				874,021		874,021		874,021			128,304		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO DRYD 2015-39A B2RR XS2440293962	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.81				874,021		874,021		874,021			128,304		0003
EUR/L 1173765.54 USD-S1105167.77EUR	CLO ReInv6m DRYD 2017-51X B1-B1 XS1584045162	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	1,173,766	0.94				8,533		8,533		8,533			2,832		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO ARBR 5A B2N XS1836411402	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023	1	1,176,195	0.85				95,627		95,627		95,627			6,472		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO ARBR 5A B2N XS1836411402	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023	1	1,176,195	0.85				95,627		95,627		95,627			6,472		0003
EUR/L 1177440.00 USD-S1000000.00EUR	CLO AVOCA 19A D XS1869413655	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/16/2023	1	1,177,440	0.85				95,350		95,350		95,350			6,702		0003
EUR/L 11891800.00 USD-S10000000.00EUR	CLO HARVT 25A C XS2240270103	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024	1	11,891,800	0.84				888,360		888,360		888,360			85,004		0003
EUR/L 1197026.00 USD-S1000000.00EUR	CLO BECLO 9A C XS2062960385	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	12/16/2024	1	1,197,026	0.84				89,814		89,814		89,814			9,398		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO BECLO 10A DR XS2398805254	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026	1	12,047,774	0.8				1,073,870		1,073,870		1,073,870			124,854		0003
EUR/L 12180915.00 USD-S10350000.00EUR	CLO PENTA 2020-8A CR XS2413883286	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	07/15/2024	1	12,180,915	0.85				799,825		799,825		799,825			87,071		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1226500.00 USD-S1000000.00EUR	CLO CRNCL 2022-15A C XS2440777733	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	1,226,500	0.82				85,789		85,789		85,789			13,428		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO CORDA 18A CR XS2410159714	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027	1	12,275,500	0.81				892,037		892,037		892,037			131,444		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO RKFPK 1A B XS2360920974	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026	1	1,227,900	0.81				102,669		102,669		102,669			11,569		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ACLO 2A CRR XS2355605853	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026	1	1,236,900	0.81				104,982		104,982		104,982			12,339		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO AQUE 2021-6A C XS2406747340	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	12,378,000	0.81				936,491		936,491		936,491			137,858		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO HARVT 25A CR XS2405860292	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	12,395,000	0.81				999,908		999,908		999,908			132,406		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO BECLO 12A C1 XS2404588613	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	12,416,000	0.81				1,019,079		1,019,079		1,019,079			132,551		0003
EUR/L 12702.91 USD-S12003.06EUR	CLO BILB 1A C XS1804148432 - AccInt	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/22/2022	07/20/2022	1	12,703	0.94				109		109		109			15		0003
EUR/L 12878140.00 USD-S11000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	12,878,140	0.85				835,751		835,751		835,751			92,055		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO HNLY 3A DR XS2414937255	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027	1	13,050,350	0.81				980,646		980,646		980,646			145,347		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO AVOCA 26A D XS2437855708	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	13,241,800	0.83				725,173		725,173		725,173			144,974		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO RRME 11A CN XS2446268075	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/16/2022	09/30/2027	1	13,345,050	0.81				1,005,932		1,005,932		1,005,932			152,957		0003
EUR/L 13657.21 USD-S12016.34EUR	CLO RFTE 2021-2A D XS2405874756 - AccInt	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	07/25/2022	1	13,657	0.88				1,045		1,045		1,045			18		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO RRME 11A A2B2N XS2446267341	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027	1	13,659,800	0.81				1,033,127		1,033,127		1,033,127			156,564		0003
EUR/L 13675570.00 USD-S11500000.00EUR	CLO HARVT 25A D XS2240270368	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024	1	13,675,570	0.84				1,021,614		1,021,614		1,021,614			97,755		0003
EUR/L 13932579.60 USD-S11670000.00EUR	CLO HNLY 3A D XS2240856562	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/15/2024	1	13,932,580	0.84				1,043,757		1,043,757		1,043,757			105,555		0003
EUR/L 13966928.20 USD-S11930000.00EUR	CLO AVOCA 17A DRR XS2434356411	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	13,966,928	0.85				906,410		906,410		906,410			99,838		0003
EUR/L 10409100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2021	09/28/2022	1	10,409,100	0.82				1,443,896		1,443,896		1,443,896			25,844		0003
EUR/L 8153564.62 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	12/29/2022	1	8,153,565	0.83				974,789		974,789		974,789			28,788		0003
EUR/L 14600201.81 USD-S12150000.00EUR	CLO CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	14,600,202	0.83				1,416,998		1,416,998		1,416,998			88,216		0003
EUR/L 2760572.25 USD-S2250000.00EUR	CLO BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	1	2,760,572	0.82				264,704		264,704		264,704			21,674		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026	1	12,300,000	0.81				1,046,067		1,046,067		1,046,067			115,841		0003
EUR/L 1189644.00 USD-S1000000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	1,189,644	0.84				140,787		140,787		140,787			1,206		0003
EUR/L 8566663.00 USD-S7175000.00EUR	CLO BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	12/15/2022	1	8,566,663	0.84				945,204		945,204		945,204			29,060		0003
EUR/L 4407740.00 USD-S3650000.00EUR	CLO AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,407,740	0.83				441,617		441,617		441,617			27,420		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,207,600	0.83				120,991		120,991		120,991			7,512		0003
EUR/L 3773750.00 USD-S3125000.00EUR	CLO OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	3,773,750	0.83				378,097		378,097		378,097			23,476		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,830,400	0.83				483,964		483,964		483,964			30,049		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3381280.00 USD-S2800000.00EUR	CLO CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	3,381,280	0.83				338,774		338,774		338,774			21,034		0003
EUR/L 4678597.00 USD-S3850000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	4,678,597	0.82				453,206		453,206		453,206			31,337		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/09/2021	01/15/2026	1	5,639,140	0.82				464,122		464,122		464,122			53,109		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/09/2021	01/15/2026	1	11,670,240	0.81				992,509		992,509		992,509			109,910		0003
EUR/S 7946711.21 USD-L6700000.00EUR	CLO TERM CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	11/18/2022	1	7,946,711	0.84				(847,190)		(847,190)		(847,190)			24,696		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026	1	7,281,250	0.8				688,152		688,152		688,152			71,682		0003
EUR/S 7116600.00 USD-L6000000.00EUR	CLO TERM CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	12/15/2022	1	7,116,600	0.84				(743,254)		(743,254)		(743,254)			24,141		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/12/2021	01/15/2027	1	5,351,780	0.8				450,153		450,153		450,153			57,066		0003
EUR/S 11729300.00 USD-L10000000.00EUR	CLO TERM MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	11/25/2022	1	11,729,300	0.85				(1,126,273)		(1,126,273)		(1,126,273)			37,344		0003
EUR/S 8034570.50 USD-L6850000.00EUR	CLO TERM MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	11/25/2022	1	8,034,571	0.85				(771,497)		(771,497)		(771,497)			25,581		0003
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	772,374	0.71				82,935		82,935		82,935			7,049		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,401,233	0.81				672,070		672,070		672,070			69,705		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025	1	8,819,280	0.82				796,476		796,476		796,476			73,715		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025	1	2,890,265	0.81				261,771		261,771		261,771			25,213		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025	1	10,187,100	0.81				927,312		927,312		927,312			92,471		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025	1	4,321,800	0.81				393,405		393,405		393,405			39,230		0003
EUR/L 3453091.19 USD-S2900000.00EUR	CLO CADOG 10A B2 XS1725825324	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	3,453,091	0.84				364,883		364,883		364,883			12,812		0003
EUR/L 3282733.03 USD-S2750000.00EUR	CLO BECLO 5A B XS1785484251	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/17/2023	1	3,282,733	0.84				336,322		336,322		336,322			14,656		0003
EUR/L 1199121.10 USD-S1000000.00EUR	CLO RFTE 2018-1A CE XS1900081933	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	1	1,199,121	0.83				118,553		118,553		118,553			6,598		0003
EUR/L 1500526.38 USD-S1250000.00EUR	CLO AVOCA 19A C XS1869413572	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	1,500,526	0.83				147,914		147,914		147,914			8,541		0003
EUR/L 696244.24 USD-S580000.00EUR	CLO CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	696,244	0.83				68,632		68,632		68,632			3,963		0003
EUR/L 7202526.60 USD-S6000000.00EUR	CLO PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	7,202,527	0.83				709,985		709,985		709,985			40,996		0003
EUR/L 1189644.00 USD-S1000000.00EUR	CLO AQUE 2017-2X B2 XS1716910879	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	1,189,644	0.84				140,787		140,787		140,787			1,206		0003
EUR/L 4163754.00 USD-S3500000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	4,163,754	0.84				492,755		492,755		492,755			4,220		0003
EUR/L 1790940.00 USD-S1500000.00EUR	CLO HARVT 15X CR XS1817779157	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/15/2022	1	1,790,940	0.84				201,927		201,927		201,927			5,506		0003
EUR/L 6076100.00 USD-S5000000.00EUR	CLO CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	6,076,100	0.82				588,579		588,579		588,579			40,698		0003
EUR/L 5582905.00 USD-S4600000.00EUR	CLO TERM ADAGI IV-A CRR XS2331322417	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/17/2023	1	5,582,905	0.82				654,363		654,363		654,363			24,925		0003
EUR/L 6879494.16 USD-S5643000.00EUR	DE LA GARE Collateral Facility - 7200426	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/21/2023	1	6,879,494	0.82				831,822		831,822		831,822			30,924		0003
EUR/L 123009208.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/21/2023	1	123,009,208	0.82				14,873,450		14,873,450		14,873,450			552,933		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1529275.00 USD-S1250000.00EUR	CLO TERM CRWPK 1A B2R XS2334258857	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	11/18/2022	1	1,529,275	0.82				204,737		204,737		204,737			4,752		0003
EUR/L 8196914.00 USD-S6700000.00EUR	CLO TERM CRWPK 1A CR XS2334259400	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	11/18/2022	1	8,196,914	0.82				1,097,392		1,097,392		1,097,392			25,473		0003
EUR/L 7331712.00 USD-S6000000.00EUR	CLO TERM SNDPE 1A CR XS2339925773	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	11/25/2022	1	7,331,712	0.82				969,896		969,896		969,896			23,343		0003
EUR/L 22455212.50 USD-S18175000.00EUR	CLO TERM RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2021	12/28/2022	1	22,455,213	0.81				3,127,013		3,127,013		3,127,013			79,064		0003
EUR/L 19917600.00 USD-S16125000.00EUR	CLO TERM NWDSE 2020-21A DR XS2345834928	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/02/2021	12/16/2022	1	19,917,600	0.81				2,787,684		2,787,684		2,787,684			67,765		0003
EUR/L 36829149.74 USD-S30704775.27EUR	Summit Pool June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	12/01/2022	1	36,829,150	0.83				4,255,093		4,255,093		4,255,093			119,612		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,122,525	0.81				645,682		645,682		645,682			67,209		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	3,716,100	0.81				336,202		336,202		336,202			35,147		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	18,580,500	0.81				1,681,009		1,681,009		1,681,009			175,733		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025	1	12,983,940	0.82				1,172,589		1,172,589		1,172,589			108,525		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025	1	3,320,730	0.81				300,758		300,758		300,758			28,968		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025	1	9,878,400	0.81				899,212		899,212		899,212			89,669		0003
EUR/L 5894069.45 USD-S4950000.00EUR	CLO ANCHE 1X CE XS1846662861	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	5,894,069	0.84				622,818		622,818		622,818			21,869		0003
EUR/L 6115550.00 USD-S5000000.00EUR	CLO TERM AVOCA 23A C XS2336489062	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	12/01/2022	1	6,115,550	0.82				811,154		811,154		811,154			19,862		0003
EUR/L 7342680.00 USD-S6000000.00EUR	CLO TERM CORDA 20A D XS2339007028	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	12/15/2022	1	7,342,680	0.82				969,334		969,334		969,334			24,908		0003
EUR/L 7117870.40 USD-S5825000.00EUR	CLO TERM SNDPE 1A DR XS2339926078	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	11/25/2022	1	7,117,870	0.82				941,607		941,607		941,607			22,662		0003
EUR/L 5332726.70 USD-S4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/28/2021	07/10/2023	1	5,332,727	0.81				700,437		700,437		700,437			27,026		0003
EUR/L 9061762.50 USD-S7500000.00EUR	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/24/2021	01/18/2023	1	9,061,763	0.83				1,074,474		1,074,474		1,074,474			33,706		0003
AUD/S 54295250.00 USD-L72500000.00AUD	Walker 28yr amort mizuho AAIA	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/30/2021	02/01/2023	1	54,295,250	1.34				(4,214,481)		(4,214,481)		(4,214,481)			208,839		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	15,483,750	0.81				1,406,005		1,406,005		1,406,005			145,826		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	17,341,800	0.81				1,568,942		1,568,942		1,568,942			164,017		0003
EUR/L 7321200.00 USD-S6000000.00EUR	CLO ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025	1	7,321,200	0.82				660,640		660,640		660,640			58,432		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.82				608,419		608,419		608,419			56,310		0003
EUR/L 7349400.00 USD-S6000000.00EUR	CLO VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025	1	7,349,400	0.82				663,730		663,730		663,730			61,429		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025	1	6,482,700	0.81				590,108		590,108		590,108			58,845		0003
EUR/L 1786081.65 USD-S1500000.00EUR	CLO MILPK 1X B XS1823315624	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	1,786,082	0.84				188,733		188,733		188,733			6,627		0003
EUR/L 1191621.10 USD-S1000000.00EUR	CLO CADOG 11A DN XS1833626820	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	02/15/2023	1	1,191,621	0.84				124,620		124,620		124,620			4,730		0003
EUR/L 2398242.20 USD-S2000000.00EUR	CLO Rockford Tower Europe XS1900082311	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	1	2,398,242	0.83				237,107		237,107		237,107			13,196		0003
EUR/L 3568932.00 USD-S3000000.00EUR	CLO DRYD 2017-56X D-D XS1712176798	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	3,568,932	0.84				422,362		422,362		422,362			3,617		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 14151200.00 USD-S11200000.00EUR	CLO PENTA 2021-10A C XS2401708685	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	14,151,200	0.79				1,309,759		1,309,759		1,309,759			156,472		0003
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025	1	23,852	0.84				(1,414)		(1,414)		(1,414)			190		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	28,141,962	0.81				2,653,555		2,653,555		2,653,555			255,453		0003
EUR/L 599049.85 USD-S500000.00EUR	CLO ARBR 5A DN XS1836412988	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	1	599,050	0.83				58,766		58,766		58,766			3,296		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO HARVT 20A CR XS2310761403	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	17,989,706	0.83				1,758,351		1,758,351		1,758,351			102,395		0003
EUR/L 8575092.96 USD-S7150000.00EUR	CLO HARVT 20A DR XS2310762120	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	8,575,093	0.83				838,147		838,147		838,147			48,808		0003
EUR/S 911204.03 USD-L750000.00EUR	CLO PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024	1	911,204	0.82				(84,811)		(84,811)		(84,811)			6,513		0003
EUR/L 1427860.00 USD-S1225000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/18/2024	1	1,427,860	0.86				96,643		96,643		96,643			8,898		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO HNLY 3A CR XS2414936448	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027	1	14,349,200	0.81				1,078,246		1,078,246		1,078,246			159,812		0003
EUR/L 14399366.58 USD-S13548843.36EUR	PK Airfinance-B BAN11E4V6	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	09/23/2022	1	14,399,367	0.94				114,160		114,160		114,160			34,744		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO AVOCA 25A C XS2400441619	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026	1	14,684,392	0.8				1,329,033		1,329,033		1,329,033			152,372		0003
EUR/L 14758068.76 USD-S13710589.34EUR	Euroports - BL3501220	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2022	09/23/2022	1	14,758,069	0.93				302,325		302,325		302,325			35,609		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO RFTE 2019-1A D XS2064434132	D1	None	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,499,750	0.83				113,943		113,943		113,943			11,970		0003
EUR/L 15217957.43 USD-S14128931.86EUR	Exeltium - F9094#AA6	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/07/2022	09/23/2022	1	15,217,957	0.93				321,135		321,135		321,135			36,719		0003
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023	1	6,023,000	0.83				633,178		633,178		633,178			31,089		0003
EUR/L 2396199.40 USD-S2000000.00EUR	CLO ARBR?5A?C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	1	2,396,199	0.83				235,064		235,064		235,064			13,184		0003
EUR/L 4270011.42 USD-S3591000.00EUR	CLO MRLPK 1A B XS1782799636	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/17/2022	1	4,270,011	0.84				475,921		475,921		475,921			11,667		0003
GBP/L 51893.90 USD-S37558.99GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	05/16/2023	1	51,894	0.72				5,862		5,862		5,862			243		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	7,612,372	0.81				703,993		703,993		703,993			65,533		0003
GBP/L 222491.72 USD-S161141.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	05/16/2023	1	222,492	0.72				25,000		25,000		25,000			1,042		0003
EUR/L 194973.19 USD-S160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	1	194,973	0.83				16,739		16,739		16,739			1,515		0003
EUR/L 1543933.89 USD-S1453041.08EUR	CLO PALMP 1A ONE XS1566964802	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2022	09/23/2022	1	1,543,934	0.94				11,922		11,922		11,922			3,725		0003
EUR/L 1549714.57 USD-S1439792.73EUR	A-A Offshore Java 2021-1 LP June 2022 - 50085795	BA1	None	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	09/23/2022	1	1,549,715	0.93				31,671		31,671		31,671			3,739		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO PENTA 2021-10A D XS2401708768	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	15,856,925	0.79				1,467,631		1,467,631		1,467,631			175,332		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO BECLO 12A D XS2404588456	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	16,413,952	0.81				1,347,223		1,347,223		1,347,223			175,232		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO CORDA 20A C XS2339006483	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026	1	1,645,077	0.81				139,626		139,626		139,626			16,411		0003
EUR/L 1672763.85 USD-S1545000.00EUR	CLO ReInv6m GLME 2X D XS1911600457	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	01/22/2024	1	1,672,764	0.92				(6,503)		(6,503)		(6,503)			10,461		0003
EUR/L 1690779.75 USD-S1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	1,690,780	0.86				115,197		115,197		115,197			10,518		0003
EUR/L 1746622.50 USD-S1500000.00EUR	CLO MRLPK 1A C XS1782800236	D1	None	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	1	1,746,623	0.86				161,789		161,789		161,789			4,772		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1783213.05 USD-S1656586.09EUR	CCS temp - UQA 6 07/27/46 - XS1117293107	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	09/23/2022	1	1,783,213	0.93				36,593		36,593		36,593			4,303		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO DERPK 1A DR XS2393984641	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	17,972,750	0.81				1,498,157		1,498,157		1,498,157			186,256		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO ANCHE 3A D XS2063531987	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,799,700	0.83				136,732		136,732		136,732			14,364		0003
EUR/L 3353865.00 USD-S2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	07/17/2023	1	3,353,865	0.83				363,468		363,468		363,468			17,155		0003
EUR/L 13250600.00 USD-S11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023	1	13,250,600	0.83				1,392,992		1,392,992		1,392,992			68,396		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO RRME 7A B XS2368576463	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	36,470,400	0.8				3,507,188		3,507,188		3,507,188			372,612		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	13,796,200	0.8				1,315,725		1,315,725		1,315,725			138,716		0003
EUR/L 6472170.00 USD-S5400000.00EUR	CLO CORDA 3A CRR XS1823357469	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/08/2021	05/15/2023	1	6,472,170	0.83				675,531		675,531		675,531			30,253		0003
EUR/L 1821750.00 USD-S1500000.00EUR	CLO BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	10/22/2024	1	1,821,750	0.82				162,634		162,634		162,634			13,859		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO ARBR 8A DR XS2388929882	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,391,520	0.8				408,879		408,879		408,879			45,510		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO BAST 2020-3A B2 XS2242636194	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025	1	18,185,303	0.83				1,367,458		1,367,458		1,367,458			147,769		0003
EUR/L 18540555.00 USD-S15650000.00EUR	CLO OZLME 5A CR XS2405130217	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024	1	18,540,555	0.84				1,535,122		1,535,122		1,535,122			115,337		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO HARVT 25A DR XS2405860375	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	18,592,500	0.81				1,499,862		1,499,862		1,499,862			198,609		0003
EUR/L 1863064.00 USD-S1600000.00EUR	CLO AVOCA 15A DR XS1768031004	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	1	1,863,064	0.86				172,575		172,575		172,575			5,091		0003
EUR/L 18955680.00 USD-S16000000.00EUR	CLO ARESE 14A D XS2243971517	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	04/15/2024	1	18,955,680	0.84				1,421,087		1,421,087		1,421,087			126,965		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO RRME 11A CN XS2446268075	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027	1	19,244,025	0.81				1,452,422		1,452,422		1,452,422			220,569		0003
EUR/L 1995630.00 USD-S1700000.00EUR	CLO DRYD 2017-62A C XS1826187723	D1	None	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	07/17/2023	1	1,995,630	0.85				163,675		163,675		163,675			10,208		0003
EUR/L 2004.76 USD-S1892.95EUR	CLO BILB 1A C XS1804148432 - AccInt	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	07/20/2022	1	2,005	0.94				19		19		19			2		0003
EUR/L 20772904.89 USD-S18956666.66EUR	FC Barcelona DDTL (Euro)	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	12/15/2022	1	20,772,905	0.91				636,673		636,673		636,673			70,465		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	207,840	0.83				14,593		14,593		14,593			1,789		0003
EUR/L 2127978.46 USD-S2002702.42EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2022	09/23/2022	1	2,127,978	0.94				16,432		16,432		16,432			5,135		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO RRME 10A BN XS2395275154	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	21,338,250	0.81				1,724,129		1,724,129		1,724,129			223,519		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road CML May 2022 - 50125419	BA1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026	1	21,392,130	0.87				448,390		448,390		448,390			211,490		0003
EUR/S 3061570.00 USD-L2500000.00EUR	CLO CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	07/15/2024	1	3,061,570	0.82				(305,501)		(305,501)		(305,501)			21,885		0003
EUR/L 21447.66 USD-S20222.22EUR	CLO ALME 5A B1RE XS1852481941 - AccInt	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	07/15/2022	1	21,448	0.94				237		237		237			22		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road CML May 2022 - 50125419	BA1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026	1	21,540,687	0.87				451,504		451,504		451,504			212,959		0003
EUR/L 22493522.97 USD-S20871177.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/01/2022	09/23/2022	1	22,493,523	0.93				488,022		488,022		488,022			54,274		0003

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EUR/L 23002095.13 USD-S18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.81				1,988,482		1,988,482		1,988,482			210,439		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.81				1,988,482		1,988,482		1,988,482			210,439		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO RRME 11A BN XS2446267770	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2022	09/30/2027	1	23,276,250	0.81				1,754,532		1,754,532		1,754,532			266,785		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO RRME 11A BN XS2446267770	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027	1	23,279,063	0.81				1,756,962		1,756,962		1,756,962			266,817		0003
EUR/L 2332110.00 USD-S2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	2,332,110	0.86				158,892		158,892		158,892			14,508		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO AQUE 2021-6A C XS2406747340	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	24,756,000	0.81				1,872,982		1,872,982		1,872,982			275,717		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO RRME 5A BRN XS2406903067	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027	1	24,788,000	0.81				2,002,111		2,002,111		2,002,111			264,313		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	24,965,247	0.85				1,075,408		1,075,408		1,075,408			243,682		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO RFTE 2021-2A D XS2405874756	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027	1	2,501,205	0.82				169,693		169,693		169,693			26,750		0003
EUR/L 2502087.07 USD-S2352817.50EUR	CLO BILB 1A C XS1804148432	D1	None	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	09/23/2022	1	2,502,087	0.94				21,397		21,397		21,397			6,037		0003
EUR/L 25415424.00 USD-S24000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2022	09/23/2022	1	25,415,424	0.94				111,052		111,052		111,052			61,324		0003
EUR/L 265544866.65 USD-S246930274.81EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/07/2022	09/23/2022	1	265,544,867	0.93				5,194,222		5,194,222		5,194,222			640,723		0003
EUR/L 20844000.00 USD-S16875000.00EUR	CLO TERM NWDSE 2020-21A CR XS2345834332	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/02/2021	12/16/2022	1	20,844,000	0.81				2,917,343		2,917,343		2,917,343			70,917		0003
EUR/L 1233161.20 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	09/15/2022	1	1,233,161	0.81				179,422		179,422		179,422			2,832		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	4,387,867	0.8				417,003		417,003		417,003			44,118		0003
EUR/S 4153367.40 USD-L3500000.00EUR	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	01/18/2023	1	4,153,367	0.84				(425,966)		(425,966)		(425,966)			15,449		0003
EUR/S 13134000.00 USD-L11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	1	13,134,000	0.84				(1,276,392)		(1,276,392)		(1,276,392)			67,795		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026	1	6,983,200	0.8				626,762		626,762		626,762			71,065		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO RRME 8A C XS2379454841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026	1	33,352,900	0.79				3,187,006		3,187,006		3,187,006			345,645		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO VENDM 1A CR XS2348059838	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2021	07/20/2026	1	4,065,750	0.8				378,874		378,874		378,874			40,949		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO ARBR 8A B1R XS2388929296	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	3,387,744	0.8				315,421		315,421		315,421			35,108		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO ARBR 8A CR XS2388929619	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,516,992	0.8				420,561		420,561		420,561			46,811		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026	1	2,504,200	0.8				228,997		228,997		228,997			25,952		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027	1	3,146,000	0.79				292,111		292,111		292,111			33,546		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO DUNEP 1A DR XS2401573147	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2021	11/20/2026	1	27,000,000	0.8				2,405,868		2,405,868		2,405,868			283,002		0003
EUR/L 2751329.82 USD-S2588812.46EUR	CLO TERM BECLO 3A CR XS2348330221	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	09/23/2022	1	2,751,330	0.94				21,818		21,818		21,818			6,639		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2819300.64 USD-S2400000.00EUR	CLO PHNXP 1A CR XS1890617225	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	10/30/2023	1	2,819,301	0.85				220,634		220,634		220,634			16,283		0003
EUR/L 2908294.40 USD-S2750000.00EUR	FC Barcelona DDTL (Euro)	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2022	12/15/2022	1	2,908,294	0.95				(12,822)		(12,822)		(12,822)			9,865		0003
EUR/L 2935275.00 USD-S2500000.00EUR	CLO ANCHE 4A D XS2294170886	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2022	10/30/2023	1	2,935,275	0.85				228,330		228,330		228,330			16,953		0003
EUR/L 3004155.00 USD-S2700000.00EUR	CLO Relnv6m SCULE 7A C XS2244912718	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024	1	3,004,155	0.9				48,296		48,296		48,296			21,474		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO CORDA 18A DR XS2410159631	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027	1	30,074,975	0.81				2,185,490		2,185,490		2,185,490			322,038		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO RRME 5A BRN XS2406903067	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027	1	30,365,300	0.81				2,452,585		2,452,585		2,452,585			323,784		0003
EUR/L 3048858.91 USD-S2859600.00EUR	CLO ALME 5A B1RE XS1852481941	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	09/23/2022	1	3,048,859	0.94				33,843		33,843		33,843			7,356		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO AQUE 2021-6A D XS2406748074	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	32,182,800	0.81				2,434,876		2,434,876		2,434,876			358,432		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus-7200542 April 2022	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025	1	32,870,050	0.88				812,035		812,035		812,035			268,061		0003
EUR/L 336861.93 USD-S285973.76EUR	College Square July 2021 - 7200462	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	11/27/2024	1	336,862	0.85				20,822		20,822		20,822			2,617		0003
EUR/L 3513750.00 USD-S3000000.00EUR	CLO ANCHE 1A D2R XS2399534093	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	1	3,513,750	0.85				319,052		319,052		319,052			13,037		0003
EUR/L 3513750.00 USD-S3000000.00EUR	CLO ANCHE 1A D2R XS2399534093	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	1	3,513,750	0.85				319,052		319,052		319,052			13,037		0003
EUR/L 3638723.32 USD-S3423788.82EUR	CLO OZLME 3A D XS1732458317	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	09/23/2022	1	3,638,723	0.94				28,856		28,856		28,856			8,780		0003
EUR/L 365426.67 USD-S310552.11EUR	College Square July 2021 - 7200462	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/27/2024	1	365,427	0.85				22,251		22,251		22,251			2,839		0003
EUR/L 368550.04 USD-S316320.74EUR	College Square July 2021 - 7200462	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024	1	368,550	0.86				19,248		19,248		19,248			2,863		0003
EUR/L 8100204.19 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	1	8,100,204	0.83				972,177		972,177		972,177			28,989		0003
EUR/L 3601418.10 USD-S3000000.00EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	11/15/2023	1	3,601,418	0.83				350,727		350,727		350,727			21,139		0003
EUR/L 15801864.51 USD-S13150000.00EUR	CLO CORDA 17A CR XS2355094231	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	15,801,865	0.83				1,533,623		1,533,623		1,533,623			95,476		0003
EUR/L 1515110.21 USD-S1238000.00EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	1,515,110	0.82				145,406		145,406		145,406			11,479		0003
EUR/L 1840381.50 USD-S1500000.00EUR	CLO CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	1	1,840,382	0.82				176,469		176,469		176,469			14,449		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	21,132,563	0.8				2,008,557		2,008,557		2,008,557			210,310		0003
EUR/L 374808.49 USD-S307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2021	11/27/2024	1	374,808	0.82				34,388		34,388		34,388			2,912		0003
EUR/L 377344.23 USD-S354682.50EUR	CLO BILB 1A C XS1804148432	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/22/2022	09/23/2022	1	377,344	0.94				3,385		3,385		3,385			910		0003
EUR/L 3821836.29 USD-S3596085.54EUR	CLO Relnv6m CLNPK 1A CE XS1622862263	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	09/23/2022	1	3,821,836	0.94				30,308		30,308		30,308			9,222		0003
EUR/L 391956.97 USD-S349742.99EUR	College Square July 2021 - 7200462	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024	1	391,957	0.89				6,800		6,800		6,800			3,045		0003
EUR/L 4023833.00 USD-S3650000.00EUR	CLO Relnv6m NWDSE 2022-26A C XS2437416964	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	4,023,833	0.91				2,503		2,503		2,503			32,115		0003
EUR/L 40343290.69 USD-S37996569.37EUR	PK Airfinance-C BAN11E545	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2022	09/23/2022	1	40,343,291	0.94				281,653		281,653		281,653			97,343		0003
EUR/L 404853.08 USD-S341777.96EUR	College Square July 2021 - 7200462	B1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024	1	404,853	0.84				26,990		26,990		26,990			3,145		0003
EUR/L 6770319.92 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	1	6,770,320	0.83				812,566		812,566		812,566			24,230		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023	1	6,023,000	0.83				633,178		633,178		633,178			31,089		0003
EUR/L 6008313.50 USD-S5000000.00EUR	CLO CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	6,008,314	0.83				583,127		583,127		583,127			36,303		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	5,656,050	0.8				533,609		533,609		533,609			58,709		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	407,717	0.85				17,563		17,563		17,563			3,980		0003
EUR/L 4097590.00 USD-S3500000.00EUR	CLO AVOCA 17A DRR XS2434356411	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	4,097,590	0.85				265,921		265,921		265,921			29,290		0003
EUR/L 4146450.00 USD-S3500000.00EUR	CLO OZLME 5A DR XS2405130993	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024	1	4,146,450	0.84				343,318		343,318		343,318			25,794		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO LOGIC 1A C XS2434369828	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	4,279,100	0.82				288,317		288,317		288,317			46,848		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO LOGIC 1A C XS2434369828	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	4,401,360	0.82				296,555		296,555		296,555			48,187		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO Reinv6m NWDSE 2022-26A D XS2437417186	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	4,409,680	0.91				2,743		2,743		2,743			35,194		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO RRME 5A CRN XS2406903810	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027	1	44,308,550	0.81				3,578,773		3,578,773		3,578,773			472,460		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO DERPK 1A CR XS2393984484	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	4,462,200	0.81				371,956		371,956		371,956			46,243		0003
EUR/L 4501970.70 USD-S4236045.33EUR	CLO Reinv6m CONTE 4A B1R XS2294714907	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	09/23/2022	1	4,501,971	0.94				35,701		35,701		35,701			10,863		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	4,530,796	0.82				394,208		394,208		394,208			39,004		0003
EUR/L 455506.75 USD-S384134.55EUR	College Square July 2021 - 7200462	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024	1	455,507	0.84				30,782		30,782		30,782			3,538		0003
EUR/L 4582918.01 USD-S4257482.44EUR	CCS temp - ORSTED 1 3/4 12/09/19 - XS2010036874	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	09/23/2022	1	4,582,918	0.93				94,046		94,046		94,046			11,058		0003
EUR/L 4735693.24 USD-S4455962.19EUR	CLO DRYD 2017-56A C XS1712178141	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	09/23/2022	1	4,735,693	0.94				37,555		37,555		37,555			11,427		0003
EUR/L 484244.13 USD-S455943.70EUR	CLO Reinv6m CORDA 5A CR XS1640928799	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	484,244	0.94				3,520		3,520		3,520			1,168		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO NEUBE?2022-3A?C XS2440262736	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027	1	4,960,800	0.81				389,637		389,637		389,637			54,482		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO NEUBE?2022-3A?C XS2440262736	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027	1	4,960,800	0.81				389,637		389,637		389,637			54,482		0003
EUR/L 512528.27 USD-S464246.62EUR	College Square July 2021 - 7200462	B1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024	1	512,528	0.91				4,288		4,288		4,288			3,981		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO CRNCL 2022-15A C XS2440777733	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	5,151,300	0.82				360,314		360,314		360,314			56,397		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	51,652,236	0.85				2,224,981		2,224,981		2,224,981			504,169		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO HARVT 23A D XS2112473470	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,203,430	0.83				415,673		415,673		415,673			43,641		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO BECLO 12A C1 XS2404588613	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	5,214,720	0.81				428,013		428,013		428,013			55,671		0003
EUR/L 527462.32 USD-S435523.34EUR	College Square July 2021 - 7200462	B1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024	1	527,462	0.83				45,172		45,172		45,172			4,097		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus-7200542 April 2022	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025	1	53,464,339	0.88				1,335,686		1,335,686		1,335,686			436,011		0003
EUR/L 54631641.67 USD-S51468394.16EUR	PK Airfinance-D BAN11E552	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	09/23/2022	1	54,631,642	0.94				366,001		366,001		366,001			131,819		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO ANCHE 4A D XS2294170886	D1	None	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025	1	5,711,910	0.82				444,787		444,787		444,787			51,849		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5884500.00 USD-S5000000.00EUR	CLO PENTA 2020-8A DR XS2413883443	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	07/15/2024	1	5,884,500	0.85				386,389		386,389		386,389			42,063		0003
EUR/L 5927031.00 USD-S5060000.00EUR	CLO DRYD 2013-29A DRR XS1735594027	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	1	5,927,031	0.85				538,641		538,641		538,640			21,992		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	1	597,170	0.83				34,490		34,490		34,490			6,360		0003
EUR/L 6091020.00 USD-S5200000.00EUR	CLO DRYD 2013-29A DRR XS1735594027	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	1	6,091,020	0.85				553,544		553,544		553,544			22,600		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO BBAME 3A B2 XS2441621930	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.81				453,229		453,229		453,229			67,444		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO BBAME 3A B2 XS2441621930	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.81				453,229		453,229		453,229			67,444		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO JUBIL 2021-25A C1 XS2402444116	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026	1	6,205,500	0.81				518,228		518,228		518,228			64,962		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO RRME 11A A2B2N XS2446267341	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027	1	6,209,000	0.81				469,603		469,603		469,603			71,166		0003
EUR/L 6215631.19 USD-S5848494.30EUR	CLO ReInv6m CONTE 4A CR XS2294716357	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	09/23/2022	1	6,215,631	0.94				49,278		49,278		49,278			14,997		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO AVOCA 25A C XS2400441619	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026	1	6,254,000	0.8				566,028		566,028		566,028			64,894		0003
EUR/L 628793.17 USD-S554276.27EUR	College Square July 2021 - 7200462	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	1	628,793	0.88				17,877		17,877		17,877			4,884		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO PENTA 2021-10A C XS2401708685	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	6,317,500	0.79				584,714		584,714		584,714			69,853		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO LOGIC 1A D XS2434370677	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	6,357,520	0.82				428,357		428,357		428,357			69,603		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO LOGIC 1A D XS2434370677	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	6,357,520	0.82				428,357		428,357		428,357			69,603		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027	1	6,547,690	0.86				155,844		155,844		155,844			73,526		0003
EUR/L 6548245.00 USD-S5500000.00EUR	CLO BRGPT 1A B2 XS2259184229	D1	None	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	07/15/2024	1	6,548,245	0.84				495,897		495,897		495,897			46,808		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.81				115,162		115,162		115,162			10,279		0003
EUR/L 9176887.50 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	10/17/2022	1	9,176,888	0.82				1,252,721		1,252,721		1,252,721			25,074		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.82				229,195		229,195		229,195			19,554		0003
EUR/L 1198099.70 USD-S1000000.00EUR	CLO ARBR 5A C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	1	1,198,100	0.83				117,532		117,532		117,532			6,592		0003
EUR/L 1368390.75 USD-S1150000.00EUR	CLO CORDA 10A C XS1730938377	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2021	07/15/2022	1	1,368,391	0.84				162,205		162,205		162,205			1,387		0003
EUR/L 1212774.40 USD-S1000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	1,212,774	0.82				115,398		115,398		115,398			8,123		0003
EUR/S 11841000.00 USD-L10000000.00EUR	CLO TERM ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	11/28/2022	1	11,841,000	0.84				(1,235,091)		(1,235,091)		(1,235,091)			38,080		0003
EUR/L 6921.06 USD-S6604.88EUR	CLO GLME 2X D XS1911600457 - Acclnt	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2022	07/20/2022	1	6,921	0.95				(9)		(9)		(9)			8		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO NEUBE 2021-1A D XS2293735101	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025	1	698,853	0.82				54,424		54,424		54,424			6,349		0003
EUR/L 7024440.00 USD-S6000000.00EUR	CLO AVOCA 17A B2RR XS2434356098	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	7,024,440	0.85				455,864		455,864		455,864			50,212		0003
EUR/L 7114004.12 USD-S6672400.00EUR	CLO ALME 5A B1RE XS1852481941	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	09/23/2022	1	7,114,004	0.94				78,967		78,967		78,967			17,165		0003
EUR/L 7117230.00 USD-S6000000.00EUR	CLO ARESE 14A C XS2243970899	D1	None	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024	1	7,117,230	0.84				541,296		541,296		541,296			47,671		0003
EUR/L 12241000.00 USD-S10000000.00EUR	CLO TERM ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2021	11/28/2022	1	12,241,000	0.82				1,635,091		1,635,091		1,635,091			39,367		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.81				115,162		115,162		115,162			10,279		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,951,566	0.81				276,390		276,390		276,390			24,670		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.81				230,325		230,325		230,325			20,559		0003
EUR/L 1088010.00 USD-S900000.00EUR	CLO ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	1,088,010	0.83				110,062		110,062		110,062			6,768		0003
EUR/L 4883412.00 USD-S4000000.00EUR	CLO CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024	1	4,883,412	0.82				469,201		469,201		469,201			35,625		0003
EUR/S 7295400.00 USD-L6000000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	7,295,400	0.82				(710,162)		(710,162)		(710,162)			48,864		0003
EUR/L 715482.00 USD-S600000.00EUR	CLO CORDA 14A DR XS2350866542	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	05/22/2024	1	715,482	0.84				56,652		56,652		56,652			4,926		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO OCPE 2022-5A D XS2423747208	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.81				579,783		579,783		579,783			81,510		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO OCPE 2022-5A D XS2423747208	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.81				579,783		579,783		579,783			81,510		0003
EUR/L 7449360.90 USD-S7009351.65EUR	CLO OZLME 3A D XS1732458317	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	09/23/2022	1	7,449,361	0.94				59,059		59,059		59,059			17,974		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO CGMSE 2020-1A C XS2115127768	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025	1	7,670,313	0.82				653,939		653,939		653,939			64,112		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO BECLO 10A CR XS2398805098	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026	1	7,678,115	0.8				684,383		684,383		684,383			79,570		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO HARVT 25A DR XS2405860375	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	8,056,750	0.81				649,940		649,940		649,940			86,064		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO OCPE 2022-5A C XS2423746655	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	8,177,928	0.81				637,761		637,761		637,761			89,661		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	01/11/2027	1	840,462	0.83				48,542		48,542		48,542			8,951		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Note A-2 April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	843,553	0.85				36,337		36,337		36,337			8,234		0003
EUR/L 8471808.00 USD-S8000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2022	09/23/2022	1	8,471,808	0.94				37,017		37,017		37,017			20,441		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.81				380,036		380,036		380,036			33,922		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO VOYE 3A D XS2125181821	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.81				115,162		115,162		115,162			10,279		0003
EUR/L 1189905.70 USD-S1000000.00EUR	CLO ANCHE 1X CE XS1846662861	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	1	1,189,906	0.84				125,006		125,006		125,006			4,415		0003
EUR/L 1789110.00 USD-S1500000.00EUR	CLO MRLPK 1A C XS1782800236	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	10/17/2022	1	1,789,110	0.84				204,277		204,277		204,277			4,888		0003
EUR/L 1193960.00 USD-S1000000.00EUR	CLO HARVT 15X CR XS1817779157	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/15/2022	1	1,193,960	0.84				134,618		134,618		134,618			3,671		0003
EUR/L 1390235.00 USD-S1150000.00EUR	CLO OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	1,390,235	0.83				140,635		140,635		140,635			8,648		0003
EUR/L 14506800.00 USD-S12000000.00EUR	CLO CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	03/15/2024	1	14,506,800	0.83				1,358,605		1,358,605		1,358,605			94,839		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.82				57,699		57,699		57,699			4,062		0003
EUR/L 7276646.40 USD-S6000000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	7,276,646	0.82				692,388		692,388		692,388			48,739		0003
EUR/L 14074125.50 USD-S11500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	14,074,126	0.82				1,350,701		1,350,701		1,350,701			106,627		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	856,408	0.83				60,131		60,131		60,131			7,373		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8819360.00 USD-S8000000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	8,819,360	0.91				5,487		5,487		5,487			70,389		0003
EUR/L 89068386.97 USD-S82396190.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/08/2022	09/23/2022	1	89,068,387	0.93				2,194,060		2,194,060		2,194,060			214,910		0003
EUR/L 9191.85 USD-S8666.67EUR	CLO ALME 5A B1RE XS1852481941 - AccInt	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	07/15/2022	1	9,192	0.94				102		102		102			9		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO SCULE?9A?D XS2437462562	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027	1	9,257,250	0.81				695,356		695,356		695,356			101,263		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO SNDPE 8A D XS2442482581	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.81				680,526		680,526		680,526			107,195		0003
EUR/L 1789110.00 USD-S1500000.00EUR	CLO GLME 1A D XS1772822513	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	10/17/2022	1	1,789,110	0.84				204,277		204,277		204,277			4,888		0003
EUR/L 6279520.00 USD-S5200000.00EUR	CLO ARBR 8A CE XS2207863312	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	6,279,520	0.83				629,153		629,153		629,153			39,064		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO DRYD 2018-66A B1 XS1908336073	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	2,415,200	0.83				241,982		241,982		241,982			15,025		0003
EUR/L 3019000.00 USD-S2500000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	3,019,000	0.83				302,477		302,477		302,477			18,781		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	2,415,200	0.83				241,982		241,982		241,982			15,025		0003
EUR/L 11436390.00 USD-S9450000.00EUR	CLO OGMSE 2019-1A CR XS2320698728	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024	1	11,436,390	0.83				1,081,573		1,081,573		1,081,573			74,766		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,936,980	0.82				1,059,443		1,059,443		1,059,443			73,256		0003
EUR/L 10150614.00 USD-S8340000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	10,150,614	0.82				960,059		960,059		960,059			72,558		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	2,434,200	0.82				230,230		230,230		230,230			17,400		0003
EUR/L 3651300.00 USD-S3000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024	1	3,651,300	0.82				345,345		345,345		345,345			26,100		0003
EUR/L 612256.50 USD-S500000.00EUR	CLO AVOCA 17X CR Mtge XS2051458268	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	612,257	0.82				59,042		59,042		59,042			4,639		0003
EUR/L 10316522.03 USD-S8425000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	10,316,522	0.82				994,861		994,861		994,861			78,159		0003
EUR/L 6122565.00 USD-S5000000.00EUR	CLO HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024	1	6,122,565	0.82				583,711		583,711		583,711			47,235		0003
EUR/L 2449026.00 USD-S2000000.00EUR	CLO CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024	1	2,449,026	0.82				230,809		230,809		230,809			19,228		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	4,985,025	0.8				468,167		468,167		468,167			48,024		0003
EUR/S 1482595.38 USD-L1250000.00EUR	CLO TERM CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	11/18/2022	1	1,482,595	0.84				(158,058)		(158,058)		(158,058)			4,607		0003
EUR/S 8224345.29 USD-L6900000.00EUR	CLO TERM OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	04/20/2023	1	8,224,345	0.84				(830,031)		(830,031)		(830,031)			36,906		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	6,866,200	0.8				641,862		641,862		641,862			67,596		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	9,391,500	0.8				892,021		892,021		892,021			93,464		0003
EUR/S 7110000.00 USD-L6000000.00EUR	CLO TERM SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2021	11/25/2022	1	7,110,000	0.84				(748,184)		(748,184)		(748,184)			22,637		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	8,504,398	0.81				741,743		741,743		741,743			85,509		0003
EUR/S 5044330.00 USD-L4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2021	07/10/2023	1	5,044,330	0.85				(412,040)		(412,040)		(412,040)			25,565		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	31,366,839	0.81				2,900,808		2,900,808		2,900,808			270,027		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9292125.00 USD-S7500000.00EUR	CLO SNDPE 8A D XS2442882581	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.81				680,526		680,526		680,526			107,195		0003
EUR/L 955603.91 USD-S899756.05EUR	CLO ACLO 3A ONE XS1582975741	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	955,604	0.94				6,947		6,947		6,947			2,306		0003
EUR/L 955603.91 USD-S899756.05EUR	CLO ACLO 3A ONE XS1582975741	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	955,604	0.94				6,947		6,947		6,947			2,306		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO RRME 10A ON XS2395275741	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.81				774,609		774,609		774,609			100,421		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO RRME 10A ON XS2395275741	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.81				774,609		774,609		774,609			100,421		0003
EUR/L 964235.03 USD-S907882.75EUR	CLO ReInv6m DRYD 2017-51X C XS1584046566	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	964,235	0.94				7,010		7,010		7,010			2,327		0003
EUR/L 964235.03 USD-S907882.75EUR	CLO ReInv6m DRYD 2017-51X C XS1584046566	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	964,235	0.94				7,010		7,010		7,010			2,327		0003
EUR/L 983210.65 USD-S925749.38EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	09/23/2022	1	983,211	0.94				7,148		7,148		7,148			2,372		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO BBAME 3A C XS2441621856	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.81				725,167		725,167		725,167			107,910		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO BBAME 3A C XS2441621856	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.81				725,167		725,167		725,167			107,910		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO RRME 10A BN XS2395275154	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,896,000	0.81				799,596		799,596		799,596			103,661		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO OCPE 2022-5A C XS2423746655	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	9,912,640	0.81				773,044		773,044		773,044			108,680		0003
EUR/L 9951290.00 USD-S8500000.00EUR	CLO AVOCA 17A B2RR XS2434356098	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	9,951,290	0.85				645,807		645,807		645,807			71,133		0003
CHF/S 23529.11 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/16/2024	1	23,529	0.85				(1,565)		(1,565)		(1,565)			146		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027	1	49,325	0.81				(2,731)		(2,731)		(2,731)			526		0003
GBP/L 55408839.70 USD-S39162372.53GBP	iQ Pool I 7200423	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023	1	55,408,840	0.71				7,412,260		7,412,260		7,412,260			259,405		0003
EUR/L 8462899.90 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	1	8,462,900	0.83				1,015,708		1,015,708		1,015,708			30,287		0003
EUR/L 1199313.70 USD-S1000000.00EUR	CLO BECLO 6A DE XS1854559041	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	1,199,314	0.83				117,223		117,223		117,223			6,826		0003
EUR/L 12089000.00 USD-S10000000.00EUR	CLO CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	12,089,000	0.83				1,222,909		1,222,909		1,222,909			75,204		0003
EUR/L 5712167.42 USD-S4710000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	5,712,167	0.82				543,524		543,524		543,524			38,260		0003
EUR/S 7170108.00 USD-L6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023	1	7,170,108	0.84				(704,385)		(704,385)		(704,385)			36,676		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO BBAME 3A D XS2441622078	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.81				734,231		734,231		734,231			109,259		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO BBAME 3A D XS2441622078	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.81				734,231		734,231		734,231			109,259		0003
EUR/S 1031976.46 USD-L903031.03EUR	35 RUE DE LA GARE - 7200419	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	04/21/2023	1	1,031,976	0.88				(64,187)		(64,187)		(64,187)			4,639		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024	1	10,629,000	0.85				(809,733)		(809,733)		(809,733)			71,193		0003
EUR/L 4228822.50 USD-S3500000.00EUR	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/24/2021	01/18/2023	1	4,228,823	0.83				501,421		501,421		501,421			15,730		0003
EUR/L 3505665.00 USD-S2900000.00EUR	CLO TERM HARVT 26A D XS2359406639	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/25/2021	01/17/2023	1	3,505,665	0.83				417,457		417,457		417,457			13,007		0003
EUR/L 6647300.00 USD-S5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	07/17/2023	1	6,647,300	0.83				720,387		720,387		720,387			34,002		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A CR XS2363582169	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023	1	18,109,088	0.83				1,942,569		1,942,569		1,942,568			92,993		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2459638.00 USD-S2000000.00EUR	CLO AVOCA?21A?D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.81				230,325		230,325		230,325			20,559		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO RKPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	6,833,849	0.8				637,647		637,647		637,647			64,361		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.8				598,057		598,057		598,057			63,053		0003
EUR/S 3445200.00 USD-L2900000.00EUR	CLO TERM HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2021	01/17/2023	1	3,445,200	0.84				(356,992)		(356,992)		(356,992)			12,783		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	1	5,970,000	0.84				(580,178)		(580,178)		(580,178)			30,816		0003
EUR/L 1823550.00 USD-S1500000.00EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/10/2021	07/15/2024	1	1,823,550	0.82				170,696		170,696		170,696			13,035		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO AQUE 2020-5A B2R XS2389542072	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	2,765,180	0.8				260,876		260,876		260,876			28,702		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO AQUE 2020-5A DR XS2389542403	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	5,404,670	0.8				509,893		509,893		509,893			56,099		0003
EUR/L 1211370.00 USD-S1000000.00EUR	CLO ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	1,211,370	0.83				105,539		105,539		105,539			9,210		0003
EUR/S 1074240.00 USD-L900000.00EUR	CLO ARBR 8A C XS2207863239	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	01/16/2024	1	1,074,240	0.84				(96,292)		(96,292)		(96,292)			6,683		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	1,158,326	0.86				(71,717)		(71,717)		(71,717)			7,206		0003
EUR/S 1164956.00 USD-L1000000.00EUR	CLO OZLME 5X C XS1904640916	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	1,164,956	0.86				(78,347)		(78,347)		(78,347)			7,247		0003
EUR/S 11650500.00 USD-L10000000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	11,650,500	0.86				(740,203)		(740,203)		(740,203)			78,035		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	1,169,800	0.85				(70,595)		(70,595)		(70,595)			8,362		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	1,169,800	0.85				(70,595)		(70,595)		(70,595)			8,362		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO CORDA 18A D XS2237426536	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	11,698,000	0.85				(705,951)		(705,951)		(705,951)			83,619		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO CORDA 18A D XS2237426536	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	11,698,000	0.85				(705,951)		(705,951)		(705,951)			83,619		0003
EUR/S 1187800.00 USD-L1000000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	1	1,187,800	0.84				(83,754)		(83,754)		(83,754)			8,999		0003
EUR/S 13452700.00 USD-L11500000.00EUR	CLO HARVT 25A D XS2240270368	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	13,452,700	0.85				(811,844)		(811,844)		(811,844)			96,162		0003
EUR/S 13613700.00 USD-L11500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	13,613,700	0.84				(920,155)		(920,155)		(920,155)			103,139		0003
EUR/S 13619450.00 USD-L11500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	13,619,450	0.84				(925,532)		(925,532)		(925,532)			103,182		0003
EUR/S 13705481.40 USD-L11670000.00EUR	CLO HNLY 3A D XS2240856562	D1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024	1	13,705,481	0.85				(831,396)		(831,396)		(831,396)			103,834		0003
EUR/S 1421160.00 USD-L1200000.00EUR	CLO DUNEP 1A CN XS2036108079	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	1,421,160	0.84				(96,577)		(96,577)		(96,577)			10,767		0003
EUR/S 145433.14 USD-L125000.00EUR	CLO BECLO 9A C XS2062960385	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	1	145,433	0.86				(7,321)		(7,321)		(7,321)			1,142		0003
EUR/S 15389400.00 USD-L13000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	15,389,400	0.84				(1,040,175)		(1,040,175)		(1,040,175)			116,592		0003
EUR/S 1679572.70 USD-L1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	1,679,573	0.86				(103,989)		(103,989)		(103,989)			10,448		0003
EUR/S 1716600.00 USD-L1500000.00EUR	CLO BABSE 2019-1A D XS2031994069	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	10/22/2024	1	1,716,600	0.87				(64,356)		(64,356)		(64,356)			13,059		0003
EUR/S 17547000.00 USD-L15000000.00EUR	CLO CORDA 18A C XS2237426023	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	17,547,000	0.85				(1,058,927)		(1,058,927)		(1,058,927)			125,428		0003
EUR/S 19532700.00 USD-L16500000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	19,532,700	0.84				(1,320,222)		(1,320,222)		(1,320,222)			147,982		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2078650.00 USD-L1750000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	1	2,078,650	0.84				(146,569)		(146,569)		(146,569)			15,748		0003
EUR/S 2316652.00 USD-L2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	2,316,652	0.86				(143,434)		(143,434)		(143,434)			14,411		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.86				(148,041)		(148,041)		(148,041)			15,607		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.86				(148,041)		(148,041)		(148,041)			15,607		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.86				(148,041)		(148,041)		(148,041)			15,607		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	2,339,600	0.85				(141,190)		(141,190)		(141,190)			16,724		0003
EUR/S 2368600.00 USD-L2000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	2,368,600	0.84				(160,962)		(160,962)		(160,962)			17,945		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024	1	2,422,200	0.83				(211,084)		(211,084)		(211,084)			18,351		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.82				229,195		229,195		229,195			19,554		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.81				115,162		115,162		115,162			10,279		0003
EUR/L 2379811.40 USD-S2000000.00EUR	CLO ANCHE 1X D1E Mtge XS1846663240	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	1	2,379,811	0.84				250,013		250,013		250,013			8,830		0003
EUR/L 1189905.70 USD-S1000000.00EUR	CLO DRYD 2013-29A XS1735593300	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	1	1,189,906	0.84				125,006		125,006		125,006			4,415		0003
EUR/L 595395.85 USD-S500000.00EUR	CLO CADOG 11A DN XS1833626820	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	02/15/2023	1	595,396	0.84				61,895		61,895		61,895			2,363		0003
EUR/L 604450.00 USD-S500000.00EUR	CLO GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	604,450	0.83				61,145		61,145		61,145			3,760		0003
EUR/L 2425548.80 USD-S2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	2,425,549	0.82				230,796		230,796		230,796			16,246		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO CONTE 8A C XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.82				57,699		57,699		57,699			4,062		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	2,447,674	0.82				234,905		234,905		234,905			18,544		0003
EUR/S 2749030.00 USD-L2350000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	2,749,030	0.85				(165,899)		(165,899)		(165,899)			19,650		0003
EUR/S 2912390.00 USD-L2500000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	2,912,390	0.86				(195,867)		(195,867)		(195,867)			18,117		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO CIFCE 3A D XS2274531768	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2022	07/15/2025	1	2,943,950	0.85				(158,513)		(158,513)		(158,513)			25,681		0003
EUR/S 2960750.00 USD-L2500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	2,960,750	0.84				(201,203)		(201,203)		(201,203)			22,431		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	3,509,400	0.85				(211,785)		(211,785)		(211,785)			25,086		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	35,545,637	0.84				(2,244,536)		(2,244,536)		(2,244,536)			306,001		0003
EUR/S 4374160.00 USD-L3650000.00EUR	CLO AQUE 2020-5A DE XS2210216227	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	4,374,160	0.83				(408,037)		(408,037)		(408,037)			27,211		0003
EUR/S 4546850.00 USD-L3850000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024	1	4,546,850	0.85				(346,386)		(346,386)		(346,386)			30,455		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	None	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	4,659,824	0.86				(313,388)		(313,388)		(313,388)			28,988		0003
EUR/L 5723686.20 USD-S4710000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	5,723,686	0.82				554,442		554,442		554,442			38,337		0003
EUR/L 6694050.00 USD-S5500000.00EUR	CLO BRGPT 1A B2 XS2259184229	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	6,694,050	0.82				633,132		633,132		633,132			47,850		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO PENTA 2019-6A DN XS2013631440	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	2,434,200	0.82				230,230		230,230		230,230			17,400		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 20204464.50 USD-S16500000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	20,204,465	0.82				1,948,393		1,948,393		1,948,393			153,071		0003
EUR/L 2142897.75 USD-S1750000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	2,142,898	0.82				206,648		206,648		206,648			16,235		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	6,215,671	0.8				582,467		582,467		582,467			58,539		0003
EUR/S 11148400.00 USD-L9488000.00EUR	CLO TERM RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/09/2021	12/28/2022	1	11,148,400	0.85				(1,058,389)		(1,058,389)		(1,058,389)			39,253		0003
EUR/S 5959670.50 USD-L5000000.00EUR	CLO TERM OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	04/20/2023	1	5,959,671	0.84				(601,472)		(601,472)		(601,472)			26,744		0003
EUR/S 5932585.00 USD-L5000000.00EUR	CLO TERM AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	12/01/2022	1	5,932,585	0.84				(628,189)		(628,189)		(628,189)			19,268		0003
EUR/S 8895750.00 USD-L7500000.00EUR	CLO TERM CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	12/15/2022	1	8,895,750	0.84				(929,068)		(929,068)		(929,068)			30,176		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO BBAME 2A C XS2385781161	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027	1	7,066,640	0.79				671,596		671,596		671,596			75,351		0003
EUR/S 4790800.00 USD-L4000000.00EUR	CLO OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024	1	4,790,800	0.83				(444,364)		(444,364)		(444,364)			29,803		0003
EUR/S 4673760.00 USD-L3900000.00EUR	CLO AQUE 2020-5A B2E XS2210214958	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	4,673,760	0.83				(435,984)		(435,984)		(435,984)			29,075		0003
EUR/S 4679200.00 USD-L4000000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	4,679,200	0.85				(282,380)		(282,380)		(282,380)			33,448		0003
EUR/S 4723000.00 USD-L4000000.00EUR	CLO MDPKE 14A DN Mtge XS2002368749	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	1	4,723,000	0.85				(343,949)		(343,949)		(343,949)			33,761		0003
EUR/S 5632480.00 USD-L4700000.00EUR	CLO AQUE 2020-5A CE XS2210215682	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	5,632,480	0.83				(525,417)		(525,417)		(525,417)			35,039		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	582,525	0.86				(37,010)		(37,010)		(37,010)			3,902		0003
EUR/S 5849000.00 USD-L5000000.00EUR	CLO CORDA 18A C XS2237426023	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	5,849,000	0.85				(352,976)		(352,976)		(352,976)			41,809		0003
EUR/S 586100.00 USD-L500000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	1	586,100	0.85				(38,719)		(38,719)		(38,719)			4,190		0003
EUR/S 590500.00 USD-L500000.00EUR	CLO DERPK 1A B XS2223753398	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024	1	590,500	0.85				(44,985)		(44,985)		(44,985)			3,955		0003
EUR/S 591900.00 USD-L500000.00EUR	CLO AVOCA 17X CR Mtge XS2051458268	D1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	591,900	0.84				(40,007)		(40,007)		(40,007)			4,484		0003
EUR/S 592450.00 USD-L500000.00EUR	CLO CONTE 8A C XS2212661453	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2021	04/15/2024	1	592,450	0.84				(44,490)		(44,490)		(44,490)			3,968		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	602,623	0.82				(39,296)		(39,296)		(39,296)			6,418		0003
EUR/S 6206720.00 USD-L5200000.00EUR	CLO ARBR 8A CE XS2207863312	D1	None	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/21/2021	01/16/2024	1	6,206,720	0.84				(556,353)		(556,353)		(556,353)			38,611		0003
EUR/S 692520.00 USD-L600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024	1	692,520	0.87				(36,812)		(36,812)		(36,812)			4,768		0003
EUR/S 698079.06 USD-L600000.00EUR	CLO BECLO 9A C XS2062960385	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	1	698,079	0.86				(35,141)		(35,141)		(35,141)			5,481		0003
EUR/S 743872.50 USD-L630000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	1	743,873	0.85				(54,172)		(54,172)		(54,172)			5,317		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	848,137	0.82				(55,305)		(55,305)		(55,305)			9,033		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	8,626,518	0.84				(544,723)		(544,723)		(544,723)			74,263		0003
EUR/S 8689642.50 USD-L7175000.00EUR	CLO ARESE 12A D XS2034052352	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024	1	8,689,643	0.83				(757,263)		(757,263)		(757,263)			65,834		0003
EUR/S 8882250.00 USD-L7500000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	8,882,250	0.84				(603,608)		(603,608)		(603,608)			67,293		0003
EUR/L 3206219.12 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	09/15/2022	1	3,206,219	0.81				466,498		466,498		466,498			7,363		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7251600.00 USD-S6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/01/2021	07/17/2023	1	7,251,600	0.83				785,877		785,877		785,877			37,093		0003
EUR/L 2526347.98 USD-S2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/07/2021	11/27/2024	1	2,526,348	0.82				239,246		239,246		239,246			19,625		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ANCHE 2A CR XS2320766236	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026	1	11,155,500	0.81				1,018,840		1,018,840		1,018,840			105,062		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	6,605,955	0.81				619,784		619,784		619,784			57,626		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO CIFCE 3A D XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	7,038,121	0.81				660,331		660,331		660,331			61,396		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	24,794,680	0.81				2,337,934		2,337,934		2,337,934			225,069		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	7,624,364	0.81				718,915		718,915		718,915			69,209		0003
EUR/L 2398627.40 USD-S2000000.00EUR	CLO BECLO 6A D XS1854559637	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	2,398,627	0.83				234,447		234,447		234,447			13,653		0003
EUR/L 1963343.25 USD-S1650000.00EUR	CLO DRYD 2017-56A D XS1712178570	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2021	07/15/2022	1	1,963,343	0.84				232,730		232,730		232,730			1,990		0003
EUR/L 1669427.93 USD-S1375000.00EUR	CLO BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	1	1,669,428	0.82				158,439		158,439		158,439			11,435		0003
EUR/L 1223837.00 USD-S1000000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	1,223,837	0.82				117,452		117,452		117,452			9,272		0003
EUR/L 6126845.00 USD-S5000000.00EUR	CLO HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024	1	6,126,845	0.82				587,705		587,705		587,705			47,268		0003
EUR/L 9944750.08 USD-S8200000.00EUR	CLO HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	9,944,750	0.82				946,263		946,263		946,263			66,610		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025	1	3,949,755	0.81				391,953		391,953		391,953			33,014		0003
EUR/S 1668730.39 USD-L1375000.00EUR	CLO BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	05/15/2024	1	1,668,730	0.82				(157,779)		(157,779)		(157,779)			11,430		0003
EUR/S 11750000.00 USD-L10000000.00EUR	CLO TERM RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/09/2021	12/28/2022	1	11,750,000	0.85				(1,115,502)		(1,115,502)		(1,115,502)			41,371		0003
EUR/S 20017125.00 USD-L16875000.00EUR	CLO TERM NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	12/16/2022	1	20,017,125	0.84				(2,090,468)		(2,090,468)		(2,090,468)			68,103		0003
EUR/S 902175.00 USD-L750000.00EUR	CLO AQUE 2019-4A C XS2004873894	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	07/15/2024	1	902,175	0.83				(76,312)		(76,312)		(76,312)			6,449		0003
EUR/S 9852042.00 USD-L8340000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/20/2022	07/15/2024	1	9,852,042	0.85				(721,721)		(721,721)		(721,721)			70,424		0003
EUR/S 9861350.00 USD-L8350000.00EUR	CLO DERPK 1A BE XS2223753471	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024	1	9,861,350	0.85				(751,252)		(751,252)		(751,252)			66,051		0003
EUR/S 9977727.50 USD-L8425000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	9,977,728	0.84				(678,053)		(678,053)		(678,053)			75,592		0003
GBP/L 1009061.46 USD-S736810.12GBP	Brunel Sept 2021 - 7200467	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	12/09/2024	1	1,009,061	0.73				92,802		92,802		92,802			7,892		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Loan April 2022	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	104,272,266	0.75				6,709,178		6,709,178		6,709,178			874,536		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047	1	1,066,691	0.61				54,048		54,048		54,048			26,657		0003
GBP/L 10717144.76 USD-S8654129.98GBP	LBR - 1BANOPWI5W	BA1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	09/23/2022	1	10,717,145	0.81				166,694		166,694		166,694			25,859		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	32,697,600	0.8				3,144,375		3,144,375		3,144,375			334,066		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ALBAC 1A B2R XS2368817099	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026	1	9,105,120	0.79				926,782		926,782		926,782			91,704		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026	1	3,450,435	0.8				323,937		323,937		323,937			32,496		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	07/15/2026	1	3,638,920	0.8				348,427		348,427		348,427			36,588		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6271000.00 USD-S5000000.00EUR	CLO CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.8				598,057		598,057		598,057			63,053		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	1	5,970,000	0.84				(580,178)		(580,178)		(580,178)			30,816		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO RRME 8A B XS2379454254	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026	1	41,533,800	0.79				3,968,725		3,968,725		3,968,725			430,426		0003
GBP/L 9636965.34 USD-S6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	1	9,636,965	0.72				952,559		952,559		952,559			75,368		0003
EUR/L 5160436.20 USD-S4260000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	5,160,436	0.83				449,598		449,598		449,598			39,236		0003
EUR/L 5632870.50 USD-S4650000.00EUR	CLO ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	5,632,871	0.83				490,758		490,758		490,758			42,828		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	1	116,769	0.74				7,156		7,156		7,156			1,244		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	1	119,675	0.78				3,111		3,111		3,111			1,275		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	1	128,059	0.8				497		497		497			1,364		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	12,962,610	0.73				1,056,919		1,056,919		1,056,919			138,053		0003
GBP/L 13676646.67 USD-S11111111.11GBP	Heylo 2 June 2022 - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/24/2022	09/23/2022	1	13,676,647	0.81				130,833		130,833		130,833			33,000		0003
GBP/L 1549538.50 USD-S1261703.55GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	09/23/2022	1	1,549,539	0.81				11,366		11,366		11,366			3,739		0003
GBP/L 155597.47 USD-S114741.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	06/15/2023	1	155,597	0.74				14,900		14,900		14,900			762		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048	1	1,572,410	0.58				104,534		104,534		104,534			39,822		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Loan April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025	1	17,359,375	0.76				954,174		954,174		954,174			145,594		0003
GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	17,860,700	0.73				1,677,944		1,677,944		1,677,944			142,702		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025	1	17,961,273	0.75				1,208,010		1,208,010		1,208,010			163,918		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	1	180,232	0.8				699		699		699			1,919		0003
GBP/L 18064.39 USD-S13290.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	10/03/2022	1	18,064	0.74				1,858		1,858		1,858			46		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	18,243,674	0.73				1,487,515		1,487,515		1,487,515			194,297		0003
GBP/L 1884742.70 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2023	1	1,884,743	0.74				180,309		180,309		180,309			9,228		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025	1	191,605	0.73				18,006		18,006		18,006			1,649		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048	1	2,317,408	0.6				128,109		128,109		128,109			58,689		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048	1	2,323,177	0.6				130,985		130,985		130,985			58,835		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Loan April 2022	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	26,068,067	0.75				1,677,294		1,677,294		1,677,294			218,634		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024	1	261,161	0.74				22,335		22,335		22,335			1,831		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	1	277,074	0.71				25,163		25,163		25,163			3,086		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026	1	289,247	0.72				26,848		26,848		26,848			2,879		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028	1	298,504	0.71				27,846		27,846		27,846			3,645		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025	1	33,298,850	0.77				1,381,828		1,381,828		1,381,828			303,892		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029	1	333,277	0.7				31,214		31,214		31,214			4,398		0003
GBP/L 21045804.95 USD-S14910000.00GBP	Ares UK Industrial Platform - 7200418	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2021	08/17/2022	1	21,045,805	0.71				2,882,325		2,882,325		2,882,325			38,160		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.81				230,325		230,325		230,325			20,559		0003
EUR/L 3594299.10 USD-S3000000.00EUR	CLO Rockford Tower Europe XS1900082311	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	1	3,594,299	0.83				352,596		352,596		352,596			19,776		0003
EUR/L 899485.28 USD-S750000.00EUR	CLO AVOCA 19A C XS1869413572	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	899,485	0.83				87,918		87,918		87,918			5,120		0003
EUR/L 894555.00 USD-S750000.00EUR	CLO HARVT 15A CR XS1817779405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/15/2022	1	894,555	0.84				100,049		100,049		100,049			2,750		0003
EUR/L 3662967.00 USD-S3030000.00EUR	CLO DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	3,662,967	0.83				370,541		370,541		370,541			22,787		0003
EUR/L 1208900.00 USD-S1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	1,208,900	0.83				122,291		122,291		122,291			7,520		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO DERPK 1A B XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.82				57,699		57,699		57,699			4,062		0003
EUR/L 1214129.40 USD-S1000000.00EUR	CLO JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	1	1,214,129	0.82				115,228		115,228		115,228			8,316		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	912,755	0.82				86,270		86,270		86,270			6,525		0003
EUR/L 6085032.00 USD-S5000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	6,085,032	0.82				575,134		575,134		575,134			43,497		0003
EUR/L 4868025.60 USD-S4000000.00EUR	CLO MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	4,868,026	0.82				460,107		460,107		460,107			34,797		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	2,447,674	0.82				234,905		234,905		234,905			18,544		0003
EUR/L 3059592.50 USD-S2500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	3,059,593	0.82				293,631		293,631		293,631			23,180		0003
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	D1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025	1	33,475,267	0.74				2,700,995		2,700,995		2,700,995			268,889		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030	1	344,378	0.7				31,709		31,709		31,709			4,861		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031	1	353,107	0.69				31,623		31,623		31,623			5,287		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	359,818	0.73				29,338		29,338		29,338			3,832		0003
GBP/L 361150.51 USD-S271807.41GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.75				21,916		21,916		21,916			3,304		0003
GBP/L 361150.51 USD-S271807.41GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.75				21,916		21,916		21,916			3,304		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032	1	365,327	0.69				31,959		31,959		31,959			5,767		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033	1	399,186	0.68				30,397		30,397		30,397			6,610		0003
GBP/L 401938.11 USD-S303177.91GBP	Brunel Sept 2021 - 7200467	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2022	12/09/2024	1	401,938	0.75				25,830		25,830		25,830			3,143		0003
EUR/L 595360.55 USD-S500000.00EUR	CLO CORDA 6A CR XS1803165668	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	1	595,361	0.84				62,911		62,911		62,911			2,209		0003
EUR/L 3604563.30 USD-S3000000.00EUR	CLO STNPK 1A CE XS1875402833	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/15/2023	1	3,604,563	0.83				353,872		353,872		353,872			21,157		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1546537.20 USD-S1300000.00EUR	CLO AVOCA 14A B2R XS1701395938	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/15/2022	1	1,546,537	0.84				183,023		183,023		183,023			1,568		0003
EUR/L 5675720.00 USD-S4700000.00EUR	CLO AQUE 2020-5A CE XS2210215682	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	5,675,720	0.83				568,657		568,657		568,657			35,308		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,830,400	0.83				483,964		483,964		483,964			30,049		0003
EUR/L 9114150.00 USD-S7500000.00EUR	CLO CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	9,114,150	0.82				882,869		882,869		882,869			61,046		0003
EUR/L 10147087.00 USD-S8350000.00EUR	CLO DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,147,087	0.82				982,927		982,927		982,927			67,965		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,936,980	0.82				1,059,443		1,059,443		1,059,443			73,256		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO CIFCE 1A DN XS2020693631	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	3,042,750	0.82				287,787		287,787		287,787			21,750		0003
EUR/L 18256500.00 USD-S15000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	18,256,500	0.82				1,726,724		1,726,724		1,726,724			130,500		0003
EUR/L 12171000.00 USD-S10000000.00EUR	CLO CORDA 18A D XS2237426536	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	12,171,000	0.82				1,151,150		1,151,150		1,151,150			87,000		0003
EUR/L 15918669.00 USD-S13000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	15,918,669	0.82				1,535,097		1,535,097		1,535,097			120,601		0003
EUR/L 3061282.50 USD-S2500000.00EUR	CLO HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024	1	3,061,283	0.82				291,856		291,856		291,856			23,618		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	8,349,917	0.8				784,180		784,180		784,180			80,441		0003
EUR/S 5405000.00 USD-L4600000.00EUR	CLO TERM ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2021	04/17/2023	1	5,405,000	0.85				(476,458)		(476,458)		(476,458)			24,130		0003
EUR/S 19127475.00 USD-L16125000.00EUR	CLO TERM NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	12/16/2022	1	19,127,475	0.84				(1,997,559)		(1,997,559)		(1,997,559)			65,077		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	12,415,180	0.81				1,082,837		1,082,837		1,082,837			124,830		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	16,047,058	0.8				1,525,039		1,525,039		1,525,039			161,347		0003
EUR/S 8900073.00 USD-L7500000.00EUR	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	01/18/2023	1	8,900,073	0.84				(912,785)		(912,785)		(912,785)			33,105		0003
EUR/S 10943100.00 USD-L9000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	10,943,100	0.82				(1,065,243)		(1,065,243)		(1,065,243)			73,297		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO BBAME 2A D XS2385782649	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027	1	8,202,350	0.79				779,531		779,531		779,531			87,461		0003
GBP/L 403890.87 USD-S321515.15GBP	Brunel Sept 2021 - 7200467	B1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024	1	403,891	0.8				6,567		6,567		6,567			3,159		0003
GBP/L 41093.09 USD-S32935.07GBP	Brunel Sept 2021 - 7200467	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	1	41,093	0.8				412		412		412			321		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034	1	424,655	0.67				27,500		27,500		27,500			7,345		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Loan April 2022	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025	1	4,339,844	0.76				238,544		238,544		238,544			36,398		0003
GBP/L 437160.08 USD-S353403.46GBP	Brunel Sept 2021 - 7200467	B1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2022	12/09/2024	1	437,160	0.81				1,537		1,537		1,537			3,419		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035	1	437,332	0.67				26,831		26,831		26,831			7,874		0003
GBP/L 44150668.29 USD-S35651811.26GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	None	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	09/23/2022	1	44,150,668	0.81				686,717		686,717		686,717			106,529		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036	1	456,698	0.66				29,411		29,411		29,411			8,536		0003
GBP/L 460787.93 USD-S348074.46GBP	iQ Pool I 7200423	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	05/16/2023	1	460,788	0.76				34,195		34,195		34,195			2,157		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037	1	478,033	0.65				30,156		30,156		30,156			9,248		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 485446.11 USD-S367033.70GBP	Brunel Sept 2021 - 7200467	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	12/09/2024	1	485,446	0.76				30,201		30,201		30,201			3,797		0003
GBP/L 487886.23 USD-S363315.24GBP	Brunel Sept 2021 - 7200467	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	1	487,886	0.74				36,749		36,749		36,749			3,816		0003
GBP/L 495510.30 USD-S378858.05GBP	Brunel Sept 2021 - 7200467	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/09/2024	1	495,510	0.76				25,981		25,981		25,981			3,875		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038	1	503,099	0.64				31,611		31,611		31,611			10,053		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	506,411	0.73				41,291		41,291		41,291			5,393		0003
GBP/L 523413.99 USD-S386597.23GBP	Brunel Sept 2021 - 7200467	B1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/10/2022	12/09/2024	1	523,414	0.74				43,074		43,074		43,074			4,094		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039	1	525,463	0.63				33,023		33,023		33,023			10,823		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040	1	536,201	0.64				27,936		27,936		27,936			11,366		0003
GBP/L 54328749.75 USD-S41085000.00GBP	Dering Street April 2022	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024	1	54,328,750	0.76				3,414,038		3,414,038		3,414,038			413,071		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/24/2022	01/27/2025	1	54,441,144	0.74				4,388,390		4,388,390		4,388,390			437,297		0003
GBP/L 548775.25 USD-S415000.00GBP	Dering Street April 2022	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024	1	548,775	0.76				34,485		34,485		34,485			4,172		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041	1	556,563	0.63				28,665		28,665		28,665			12,123		0003
GBP/L 561802.12 USD-S413059.42GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	1	561,802	0.74				45,106		45,106		45,106			5,140		0003
GBP/L 561802.12 USD-S413059.42GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	1	561,802	0.74				45,106		45,106		45,106			5,140		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042	1	577,760	0.62				29,236		29,236		29,236			12,911		0003
CHF/S 23250.28 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/17/2023	1	23,250	0.86				(1,920)		(1,920)		(1,920)			86		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026	1	24,226	0.83				(1,353)		(1,353)		(1,353)			228		0003
GBP/L 32339580.61 USD-S22857268.09GBP	iQ Pool II 7200424	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023	1	32,339,581	0.71				4,326,194		4,326,194		4,326,194			151,402		0003
EUR/L 12355000.00 USD-S10000000.00EUR	CLO TERM FRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/20/2021	12/28/2022	1	12,355,000	0.81				1,720,502		1,720,502		1,720,502			43,502		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	619,867	0.81				58,448		58,448		58,448			5,627		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	17,989,706	0.83				1,758,351		1,758,351		1,758,351			102,395		0003
EUR/L 23986274.00 USD-S20000000.00EUR	CLO HARVT 20A B2R XS2310760181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	23,986,274	0.83				2,344,468		2,344,468		2,344,468			136,526		0003
EUR/L 549736.43 USD-S462000.00EUR	CLO WILPK 1A C XS1699705643	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	1	549,736	0.84				57,753		57,753		57,753			2,040		0003
EUR/L 69166.52 USD-S56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024	1	69,167	0.82				6,545		6,545		6,545			537		0003
EUR/L 766714.03 USD-S630000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	766,714	0.82				72,467		72,467		72,467			5,481		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	912,755	0.82				86,270		86,270		86,270			6,525		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	7,455,108	0.8				695,615		695,615		695,615			70,212		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 5847894.31 USD-S4718938.72GBP	IMPERIAL BRANDS FIN PLC 4.875% 07 Jun 32 - XS1040508597	D1	None	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/10/2022	09/23/2022	1	5,847,894	0.81				94,927		94,927		94,927			14,110		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043	1	597,932	0.62				31,441		31,441		31,441			13,691		0003
GBP/L 604683.08 USD-S440602.65GBP	Brunel Sept 2021 - 7200467	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	1	604,683	0.73				56,684		56,684		56,684			4,729		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044	1	615,818	0.61				33,528		33,528		33,528			14,434		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045	1	626,151	0.61				32,245		32,245		32,245			15,007		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046	1	640,081	0.61				33,757		33,757		33,757			15,671		0003
GBP/L 6496407.16 USD-S5277777.77GBP	Heylo 2 June 2022 - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/24/2022	09/23/2022	1	6,496,407	0.81				62,146		62,146		62,146			15,675		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	D1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	67,046,320	0.73				6,298,744		6,298,744		6,298,744			535,681		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	670,937	0.74				45,468		45,468		45,468			7,146		0003
GBP/L 7681448.71 USD-S6100559.00GBP	Fund V - 1BANOHXT6	BA1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/07/2022	09/23/2022	1	7,681,449	0.79				244,116		244,116		244,116			18,534		0003
GBP/L 82158047.27 USD-S66281077.88GBP	Telereal - BTKHC74, BTC2R38	D1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/10/2022	09/23/2022	1	82,158,047	0.81				1,353,246		1,353,246		1,353,246			198,236		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A DR XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023	1	18,109,088	0.83				1,942,569		1,942,569		1,942,568			92,993		0003
EUR/L 2974764.25 USD-S2500000.00EUR	CLO CORDA?6A?CR XS1803165668	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	1	2,974,764	0.84				312,516		312,516		312,516			11,038		0003
EUR/L 3384114.72 USD-S2805600.00EUR	CLO AVOCA 19A D XS1869413655	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	10/16/2023	1	3,384,115	0.83				348,202		348,202		348,202			19,262		0003
EUR/S 6572599.00 USD-L5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023	1	6,572,599	0.84				(645,686)		(645,686)		(645,686)			33,620		0003
EUR/S 3317790.00 USD-L2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	07/17/2023	1	3,317,790	0.84				(327,393)		(327,393)		(327,393)			16,971		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047	1	823,308	0.61				41,489		41,489		41,489			20,575		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	1	82,968	0.74				5,085		5,085		5,085			884		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	1	85,032	0.78				2,211		2,211		2,211			906		0003
GBP/L 89031587.16 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	N/A	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/06/2022	09/23/2022	1	89,031,587	0.8				2,595,843		2,595,843		2,595,843			214,821		0003
GBP/L 89253733.80 USD-S66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	D1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025	1	89,253,734	0.74				7,180,817		7,180,817		7,180,817			716,928		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.73				8,428,913		8,428,913		8,428,913			851,812		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.73				8,428,913		8,428,913		8,428,913			851,812		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	D1	None	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	944,281	0.74				63,992		63,992		63,992			10,057		0003
GBP/L 95421753.55 USD-S76104523.00GBP	GBP Fund FHL_Wessex Jan 2022 - 50121296	BA1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	09/23/2022	1	95,421,754	0.8				2,640,962		2,640,962		2,640,962			230,239		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025	1	96,503	0.73				8,042		8,042		8,042			831		0003
GBP/S 1055354.72 USD-L778400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	03/15/2023	1	1,055,355	0.74				(102,381)		(102,381)		(102,381)			4,436		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1112695.58 USD-L821315.14GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	None	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024	1	1,112,696	0.74				(95,635)		(95,635)		(95,635)			7,803		0003
GBP/S 1216083.20 USD-L889600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	05/15/2023	1	1,216,083	0.73				(125,827)		(125,827)		(125,827)			5,684		0003
GBP/S 1445894.68 USD-L1056400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	01/17/2023	1	1,445,895	0.73				(153,842)		(153,842)		(153,842)			5,365		0003
GBP/S 1601596.92 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	12/15/2022	1	1,601,597	0.73				(174,583)		(174,583)		(174,583)			5,433		0003
GBP/S 1680982.60 USD-L1223200.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	11/15/2022	1	1,680,983	0.73				(187,395)		(187,395)		(187,395)			5,168		0003
GBP/S 1759611.25 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	12/15/2023	1	1,759,611	0.79				(52,197)		(52,197)		(52,197)			10,632		0003
GBP/S 1759875.14 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	11/15/2023	1	1,759,875	0.79				(53,158)		(53,158)		(53,158)			10,330		0003
GBP/S 1860790.22 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023	1	1,860,790	0.75				(154,848)		(154,848)		(154,848)			9,873		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.81				380,036		380,036		380,036			33,922		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	5,441,949	0.81				509,594		509,594		509,594			45,486		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.81				115,162		115,162		115,162			10,279		0003
EUR/L 2385523.40 USD-S2000000.00EUR	CLO BECLO 5A B XS1785484251	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	04/17/2023	1	2,385,523	0.84				242,679		242,679		242,679			10,650		0003
EUR/L 3022250.00 USD-S2500000.00EUR	CLO DRYD 2018-66A C XS1908338103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024	1	3,022,250	0.83				305,727		305,727		305,727			18,801		0003
EUR/L 2859965.04 USD-S2350000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	2,859,965	0.82				270,313		270,313		270,313			20,443		0003
EUR/L 9178777.50 USD-S7500000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	9,178,778	0.82				880,892		880,892		880,892			69,539		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	12,484,000	0.8				1,167,022		1,167,022		1,167,022			122,901		0003
EUR/S 1215900.00 USD-L1000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	1,215,900	0.82				(118,360)		(118,360)		(118,360)			8,144		0003
EUR/S 1377355.00 USD-L1150000.00EUR	CLO OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024	1	1,377,355	0.83				(127,755)		(127,755)		(127,755)			8,568		0003
GBP/S 1863023.95 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023	1	1,863,024	0.75				(156,360)		(156,360)		(156,360)			10,251		0003
GBP/S 1864484.15 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023	1	1,864,484	0.75				(159,216)		(159,216)		(159,216)			9,537		0003
GBP/S 1866168.13 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	1	1,866,168	0.74				(158,784)		(158,784)		(158,784)			10,622		0003
GBP/S 1884145.00 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	02/15/2023	1	1,884,145	0.74				(183,227)		(183,227)		(183,227)			7,478		0003
GBP/S 1885715.70 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	04/17/2023	1	1,885,716	0.74				(183,011)		(183,011)		(183,011)			8,419		0003
GBP/S 1903466.00 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2023	1	1,903,466	0.73				(199,032)		(199,032)		(199,032)			9,320		0003
GBP/S 1905203.50 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2023	1	1,905,204	0.73				(200,770)		(200,770)		(200,770)			9,328		0003
GBP/S 226728.25 USD-L170074.29GBP	iQ Pool II 7200424	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023	1	226,728	0.75				(18,289)		(18,289)		(18,289)			1,061		0003
GBP/S 228933.00 USD-L166800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	11/15/2022	1	228,933	0.73				(25,262)		(25,262)		(25,262)			704		0003
GBP/S 278074.61 USD-L208590.43GBP	iQ Pool I 7200423	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023	1	278,075	0.75				(22,431)		(22,431)		(22,431)			1,302		0003
GBP/S 304487.84 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	12/15/2022	1	304,488	0.73				(32,676)		(32,676)		(32,676)			1,033		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	None	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	1	308,414	0.74				(22,364)		(22,364)		(22,364)			2,815		0003
GBP/S 336534.37 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	None	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2022	06/17/2024	1	336,534	0.8				(5,007)		(5,007)		(5,007)			2,360		0003
GBP/S 366112.40 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024	1	366,112	0.73				(34,585)		(34,585)		(34,585)			2,567		0003
GBP/S 452361.60 USD-L333600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	01/17/2023	1	452,362	0.74				(44,345)		(44,345)		(44,345)			1,678		0003
GBP/S 678092.04 USD-L500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	05/15/2023	1	678,092	0.74				(64,823)		(64,823)		(64,823)			3,170		0003
GBP/S 828718.00 USD-L611600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	None	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	03/15/2023	1	828,718	0.74				(79,953)		(79,953)		(79,953)			3,484		0003
SEK/L 126598353.20 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	None	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/17/2022	09/23/2022	1	126,598,353	10.19				(27,667)		(27,667)		(27,667)			305,464		0003
SEK/L 89834483.39 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	None	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	09/23/2022	1	89,834,483	10.18				72,065		72,058		72,065			216,758		0003
1439999999. Subtotal - Forwards - Hedging Other													377,220,755	XXX	377,220,748		377,220,755			47,316,081	XXX	XXX
1479999999. Subtotal - Forwards													377,220,755	XXX	377,220,748		377,220,755			47,316,081	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,026,311)		31,061,745	(220,464,351)	XXX	(457,090,756)	(29,005,094)	(102,648,716)			190,894,999	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,005,424,394	607,445,953	(9,905,968)	1,289,673,327	XXX	1,289,266,791	(171,338,687)	398,772,569	(359,491,796)		235,218,838	XXX	XXX
1719999999. Subtotal - Replication												17,597		XXX	(1,072,611)					190,942	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,003,398,083	607,445,953	21,173,374	1,069,208,976	XXX	831,103,424	(200,343,780)	296,123,854	(359,491,796)		426,304,779	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilites.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
DM	14	75	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	32,573.2000		63,342	63,342		(2,117)		63,342	63,342	119,000	0001	5
ES	111	5,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,089.8400		130,318	130,318		(2,117)		130,318	130,318	1,332,000	0001	50
ES	58	2,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,783.3700		67,486	67,486		(2,117)		67,486	67,486	696,000	0001	50
ES	97	4,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,889.6100		112,865	112,865		(2,117)		112,865	112,865	1,164,000	0001	50
ES	39	1,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		45,379	45,379		(12,700)		45,379	45,379	468,000	0001	50
ES	294	14,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,040.1700		342,084	342,084				342,084	342,084	3,528,000	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,845.4100		11,636	11,636				11,636	11,636	120,000	0001	50
ES	43	2,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,039.4000		50,033	50,033				50,033	50,033	516,000	0001	50
ES	98	4,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,847.0400		114,028	114,028				114,028	114,028	1,176,000	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,924.8800		4,654	4,654				4,654	4,654	48,000	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,974.7600		5,818	5,818				5,818	5,818	60,000	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,855.2600		22,107	22,107				22,107	22,107	228,000	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/21/2022	3,798.6000		5,818	5,818				5,818	5,818	60,000	0001	50
ES	49	2,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/15/2022	3,803.1200		57,014	57,014				57,014	57,014	588,000	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/15/2022	3,788.1300		9,308	9,308				9,308	9,308	96,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		1,164	1,164				1,164	1,164	12,000	0001	50
ES	69	3,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,023.4400		80,285	80,285				80,285	80,285	828,000	0001	50
ES	52	2,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,065.9900		60,505	60,505				60,505	60,505	624,000	0001	50
ES	54	2,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,087.5400		62,832	62,832				62,832	62,832	648,000	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/16/2022	3,807.9800		11,636	11,636				11,636	11,636	120,000	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,003.6800		4,654	4,654				4,654	4,654	48,000	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,080.3900		11,636	11,636				11,636	11,636	120,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		2,327	2,327				2,327	2,327	24,000	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,940.3000		4,654	4,654				4,654	4,654	48,000	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,020.6500		3,491	3,491				3,491	3,491	36,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		1,164	1,164				1,164	1,164	12,000	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,086.2600		13,963	13,963				13,963	13,963	144,000	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		5,818	5,818				5,818	5,818	60,000	0001	50
ES	22	1,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,097.3000		25,598	25,598				25,598	25,598	264,000	0001	50
HI	2	150	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2022	HKFE 213800YTVSXYQN17BW16	06/29/2022	22,284.5000		25,205	25,205				25,205	25,205	34,560	0001	50
HI	74	3,700	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2022	HKFE 213800YTVSXYQN17BW16	06/29/2022	22,284.4900		621,713	621,713				621,713	621,713	1,278,729	0001	50
HI	37	4,850	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2022	HKFE 213800YTVSXYQN17BW16	06/29/2022	22,284.4900		814,949	814,949				814,949	814,949	639,364	0001	50
FV	34	34,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.8300		16,031	16,031				16,031	16,031	35,700	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.9200		943	943				943	943	2,100	0001	1,000
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	111.9700		3,772	3,772				3,772	3,772	8,400	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.9200		471	471				471	471	1,050	0001	1,000
FV	12	12,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.9600		5,658	5,658				5,658	5,658	12,600	0001	1,000
FV	13	13,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.8500		6,129	6,129				6,129	6,129	13,650	0001	1,000
FV	22	22,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.7600		10,373	10,373				10,373	10,373	23,100	0001	1,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.5600		982	982				982	982	1,680	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.5600		982	982				982	982	1,680	0001	2,000
TU	14	28,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.7100		6,871	6,871				6,871	6,871	11,760	0001	2,000
TU	13	26,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	104.6500		6,380	6,380				6,380	6,380	10,920	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.7600		1,963	1,963				1,963	1,963	3,360	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.8100		1,472	1,472				1,472	1,472	2,520	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/15/2022	104.0500		491	491				491	491	840	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/27/2022	105.4600		491	491				491	491	840	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	104.9100		1,472	1,472				1,472	1,472	2,520	0001	2,000
TU	19	38,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.4000		9,325	9,325				9,325	9,325	15,960	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.5400		1,963	1,963				1,963	1,963	3,360	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.5400		1,472	1,472				1,472	1,472	2,520	0001	2,000
TU	8	16,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.2700		3,926	3,926				3,926	3,926	6,720	0001	2,000
TU	43	86,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.3500		21,104	21,104				21,104	21,104	36,120	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	104.8500		1,963	1,963				1,963	1,963	3,360	0001	2,000
TU	60	122,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/26/2022	105.5500		49,092	49,092				49,092	49,092	50,400	0001	2,000
TU	15	30,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.8800		7,362	7,362				7,362	7,362	12,600	0001	2,000
TU	401	870,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/26/2022	105.4300		341,606	341,606				341,606	341,606	365,400	0001	2,000
NQ	2	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/16/2022	11,169.2500		23,540	23,540				23,540	23,540	34,000	0001	20
NQ	11	220	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	12,558.1800		86,313	86,313				86,313	86,313	187,000	0001	20
NQ	10	200	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	12,539.4000		78,467	78,467				78,467	78,467	170,000	0001	20
NQ	24	480	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	12,557.1700		188,320	188,320				188,320	188,320	408,000	0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/22/2022	11,580.0000		7,847	7,847				7,847	7,847	17,000	0001	20
NQ	4	80	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	12,646.0000		31,387	31,387				31,387	31,387	68,000	0001	20
VG	6	70	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	Eurex 529900LN3S50JPU47S06	06/09/2022	3,710.5000		27,245	27,245				27,245	27,245	28,857	0001	10
VG	286	2,860	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	Eurex 529900LN3S50JPU47S06	06/09/2022	3,670.2700		1,113,162	1,113,162				1,113,162	1,113,162	1,375,528	0001	10
VG	17	170	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	Eurex 529900LN3S50JPU47S06	06/09/2022	3,657.8200		66,167	66,167				66,167	66,167	81,762	0001	10
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/15/2022	3,787.0000		1,164	1,164				1,164	1,164	12,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,115.6000		1,164	1,164				1,164	1,164	12,000	0001	50
ES	58	2,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,105.3600		67,486	67,486				67,486	67,486	696,000	0001	50
ES	91	4,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,916.3900		105,883	105,883				105,883	105,883	1,092,000	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,055.4700		10,472	10,472				10,472	10,472	108,000	0001	50
ES	51	2,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,046.3900		59,341	59,341				59,341	59,341	612,000	0001	50
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.9600		494	494				494	494	1,967	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	10/22/2021	97.9600		329	329				329	329	1,311	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.9600		165	165				165	165	656	0001	2,500
ED	6	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.9600		1,152	1,152				1,152	1,152	3,934	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	06/10/2022	96.4200		1,152	1,152				1,152	1,152	4,590	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/06/2022	97.1400		165	165				165	165	656	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	06/10/2022	96.7900		165	165				165	165	656	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.7900		987	987				987	987	3,934	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q2QBFQTQ27	04/22/2022	96.4300		823	823				823	823	3,278	0001	2,500
ED	15	37,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.8800		2,468	2,468				2,468	2,468	9,835	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q2QBFQTQ27	06/30/2022	96.7800		165	165				165	165	656	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q2QBFQTQ27	06/10/2022	97.3100		1,316	1,316				1,316	1,316	5,245	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q2QBFQTQ27	06/15/2022	96.8500		823	823				823	823	3,278	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q2QBFQTQ27	06/02/2022	97.5100		658	658				658	658	2,623	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.6600		987	987				987	987	3,934	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q2QBFQTQ27	05/10/2022	96.4400		1,152	1,152				1,152	1,152	4,590	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.4600		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.4700		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.6400		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.7000		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q2QBFQTQ27	01/20/2022	97.6200		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.5600		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q2QBFQTQ27	01/07/2022	97.3000		987	987				987	987	3,934	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q2QBFQTQ27	01/25/2022	97.7400		987	987				987	987	3,934	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q2QBFQTQ27	01/25/2022	97.7300		1,152	1,152				1,152	1,152	4,590	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	01/25/2022	97.8400		1,152	1,152				1,152	1,152	4,590	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	05/27/2022	97.1900		165	165				165	165	656	0001	2,500
NI	20	50,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/09/2022	Singapore 549300I065OPPXM76X03	11/25/2021	30,034.0000									114,628	0001	2,500
CO	70	71,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	09/29/2022	IPE 549300UF4R84F48NCH34	05/16/2022	110.9600		439,475	439,475				439,475	439,475	726,600	0001	1,000
CO	16	16,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	09/29/2022	IPE 549300UF4R84F48NCH34	05/20/2022	111.6400		99,037	99,037				99,037	99,037	166,080	0001	1,000
TY	5	5,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	119.4500		(19,140)	(19,140)				(19,140)	(19,140)	8,000	0001	1,000
GC	49	4,900	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	08/31/2022	CME SNZ20JLFK8MNNCL00F39	05/27/2022	1,838.1300		234,241	234,241				234,241	234,241	352,800	0001	100
GC	442	44,200	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	08/31/2022	CME SNZ20JLFK8MNNCL00F39	05/16/2022	1,835.2200		2,112,946	2,112,946				2,112,946	2,112,946	3,182,400	0001	100
GC	102	10,200	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	08/31/2022	CME SNZ20JLFK8MNNCL00F39	05/23/2022	1,836.8100		487,603	487,603				487,603	487,603	734,400	0001	100
LN	8	48	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	26,789.0000		195,561	195,561				195,561	195,561	294,727	0001	6
LN	30	186	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	26,664.0700		757,800	757,800				757,800	757,800	1,105,227	0001	6
CL	87	101,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	NYX SNZ20JLFK8MNNCL00F39	06/10/2022	113.0200		417,123	417,123				417,123	417,123	1,075,000	0001	1,000
CL	20	20,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	NYX SNZ20JLFK8MNNCL00F39	06/10/2022	113.0300		82,599	82,599				82,599	82,599	215,000	0001	1,000
LX	12	300	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	3,657.1100		(9,588)	(9,588)				(9,588)	(9,588)	86,346	0001	25
LX	46	1,175	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	3,657.1800		(37,554)	(37,554)				(37,554)	(37,554)	330,993	0001	25
MF	96	4,800	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		436,678	436,678				436,678	436,678	567,823	0001	50
MF	64	3,250	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		295,667	295,667				295,667	295,667	378,548	0001	50
MF	2	100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		9,097	9,097				9,097	9,097	11,830	0001	50
MF	54	2,700	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		245,631	245,631				245,631	245,631	319,400	0001	50
MF	11	550	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		50,036	50,036				50,036	50,036	65,063	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/09/2022	1,989.4000		4,549	4,549				4,549	4,549	5,915	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	1,924.1000		4,549	4,549				4,549	4,549	5,915	0001	50
HO	17	756,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	09/29/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	4.1900		105,847	105,847				105,847	105,847	289,000	0001	42,000
HO	4	168,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	09/29/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	4.1700		23,522	23,522				23,522	23,522	68,000	0001	42,000
XB	5	210,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/29/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	3.7700		11,768	11,768				11,768	11,768	60,000	0001	42,000
XB	21	924,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/29/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	3.7600		51,781	51,781				51,781	51,781	252,000	0001	42,000
NG	46	460,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	8.1400		(139,963)	(139,963)				(139,963)	(139,963)	197,800	0001	10,000
NG	198	1,990,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	NYX 5493000F4ZO33MV32P92	06/10/2022	8.0700		(605,494)	(605,494)				(605,494)	(605,494)	851,400	0001	10,000
RT	94	4,700	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,889.5000		454,020	454,020				454,020	454,020	564,000	0001	50
RT	117	5,850	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,880.3800		565,110	565,110				565,110	565,110	702,000	0001	50
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,831.3300		14,490	14,490				14,490	14,490	18,000	0001	50
RT	15	750	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,883.7000		72,450	72,450				72,450	72,450	90,000	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,889.5000		4,830	4,830				4,830	4,830	6,000	0001	50
RT	85	4,250	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME 549300EX04Q2QBFQTQ27	06/09/2022	1,883.3500		410,550	410,550				410,550	410,550	510,000	0001	50
LA	19	475	LME Alum	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	2,619.9600		70,898	70,898				70,898	70,898	132,915	0001	25
LA	78	1,975	LME Alum	Fixed Annuity Hedge	N/A	Commodity	09/21/2022	London Met 213800NB8G5VRT1DXC91	06/10/2022	2,622.8600		294,787	294,787				294,787	294,787	545,649	0001	25
SI	53	270,000	SILVER MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	CMX LCZ7XYGSLJUHFXXNXD88	06/10/2022	21.9800		389,250	389,250				389,250	389,250	503,500	0001	5,000
SI	11	55,000	SILVER MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	CMX LCZ7XYGSLJUHFXXNXD88	06/10/2022	21.9800		79,292	79,292				79,292	79,292	104,500	0001	5,000
QS	33	3,400	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	ICE 5493000F4ZO33MV32P92	06/10/2022	1,220.9400		73,414	73,414				73,414	73,414	354,750	0001	100
QS	8	800	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	ICE 5493000F4ZO33MV32P92	06/10/2022	1,223.5200		17,274	17,274				17,274	17,274	86,000	0001	100
HG	65	16,500	LME Copper	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	LME 213800NB8G5VRT1DXC91	06/10/2022	4.2400		253,400	253,400				253,400	253,400	422,500	0001	250
HG	15	3,750	LME Copper	Fixed Annuity Hedge	N/A	Commodity	09/30/2022	LME 213800NB8G5VRT1DXC91	06/10/2022	4.2200		57,591	57,591				57,591	57,591	97,500	0001	250
1539999999. Subtotal - Long Futures - Hedging Other												13,198,220	13,198,220		(21,167)		13,198,220	13,198,220	36,365,620	XXX	XXX
1579999999. Subtotal - Long Futures												13,198,220	13,198,220		(21,167)		13,198,220	13,198,220	36,365,620	XXX	XXX
DM	3	15	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04Q2QBFQTQ27	06/22/2022	30,510.0000		12,668	12,668		(2,117)		12,668	12,668	(25,500)	0001	5
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,784.0100		19,780	19,780		(2,117)		19,780	19,780	(204,000)	0001	50
ES	48	2,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,032.4400		55,851	55,851		(2,117)		55,851	55,851	(576,000)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	3,772.8800		4,654	4,654		(2,117)		4,654	4,654	(48,000)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/14/2022	3,739.0000		2,327	2,327		(12,700)		2,327	2,327	(24,000)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,810.7500		3,491	3,491				3,491	3,491	(36,000)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,782.0000		4,654	4,654				4,654	4,654	(48,000)	0001	50
ES	62	3,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,061.3800		72,140	72,140				72,140	72,140	(744,000)	0001	50
ES	91	4,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,831.1200		105,883	105,883				105,883	105,883	(1,092,000)	0001	50
ES	125	6,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,057.6300		145,444	145,444				145,444	145,444	(1,500,000)	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,835.1900		9,308	9,308				9,308	9,308	(96,000)	0001	50
ES	37	1,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,797.6800		43,051	43,051				43,051	43,051	(444,000)	0001	50
ES	73	3,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,875.8700		84,939	84,939				84,939	84,939	(876,000)	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,765.3800		9,308	9,308				9,308	9,308	(96,000)	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,999.7700		17,453	17,453				17,453	17,453	(180,000)	0001	50
ES	22	1,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,805.3100		25,598	25,598				25,598	25,598	(264,000)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/10/2022	3,843.1900		4,654	4,654				4,654	4,654	(48,000)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/17/2022	3,820.3600		4,654	4,654				4,654	4,654	(48,000)	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,030.0500		5,818	5,818				5,818	5,818	(60,000)	0001	50
ES	145	7,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,052.7000		168,715	168,715				168,715	168,715	(1,740,000)	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,077.9400		11,636	11,636				11,636	11,636	(120,000)	0001	50
ES	104	5,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,996.3700		121,009	121,009				121,009	121,009	(1,248,000)	0001	50
ES	29	1,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	4,006.1000		33,743	33,743				33,743	33,743	(348,000)	0001	50
FV	16	16,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.8400		7,544	7,544				7,544	7,544	(16,800)	0001	1,000
FV	40	40,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	112.9600		18,860	18,860				18,860	18,860	(42,000)	0001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/27/2022	104.5900		4,417	4,417				4,417	4,417	(7,560)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/13/2022	104.3000		491	491				491	491	(840)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.8100		491	491				491	491	(840)	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/15/2022	104.0500		982	982				982	982	(1,680)	0001	2,000
TU	17	102,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	05/31/2022	105.2500		27,228	27,228				27,228	27,228	(42,840)	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2022	CBOT 549300EX04Q2QBFQTQ27	06/10/2022	104.7600		982	982				982	982	(1,680)	0001	2,000
NQ	10	200	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	12,067.1300		78,467	78,467				78,467	78,467	(170,000)	0001	20
VG	50	500	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	Eurex 529900LN3S50JPU47S06	06/10/2022	3,489.6000		194,609	194,609				194,609	194,609	(240,477)	0001	10
VG	10	100	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	Eurex 529900LN3S50JPU47S06	06/13/2022	3,502.5000		38,922	38,922				38,922	38,922	(48,095)	0001	10
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/13/2022	3,764.0500		1,164	1,164				1,164	1,164	(12,000)	0001	50
ES	79	3,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,828.3000		91,921	91,921				91,921	91,921	(948,000)	0001	50
ES	56	2,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/15/2022	3,787.0000		65,159	65,159				65,159	65,159	(672,000)	0001	50
ES	42	2,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/09/2022	3,792.1700		48,869	48,869				48,869	48,869	(504,000)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCL00F39	06/15/2022	3,787.0000		8,145	8,145				8,145	8,145	(84,000)	0001	50
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.9600		165	165				165	165	(656)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.7400		329	329				329	329	(1,311)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.9600		329	329				329	329	(1,311)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.7500		987	987				987	987	(3,934)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	03/25/2022	97.1600		56,400	56,400				56,400	56,400	(209,814)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	02/15/2022	97.7400		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.9300		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.9600		987	987				987	987	(3,934)	0001	2,500
ED	160	400,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q2QBFQTQ27	03/25/2022	97.4000		28,200	28,200				28,200	28,200	(104,907)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.4100		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.1000		1,316	1,316				1,316	1,316	(5,245)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/06/2022	96.9400		2,633	2,633				2,633	2,633	(10,491)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2000		987	987				987	987	(3,934)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/01/2022	96.7800		823	823				823	823	(3,278)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.0600		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2000		329	329				329	329	(1,311)	0001	2,500
ED	13	32,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/21/2022	97.0000		2,139	2,139				2,139	2,139	(8,524)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q2QBFQTQ27	04/18/2022	97.0500		494	494				494	494	(1,967)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	08/06/2021	97.4700		823	823				823	823	(3,278)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	03/07/2022	97.6200		494	494				494	494	(1,967)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	04/21/2022	97.2600		823	823				823	823	(3,278)	0001	2,500
ED	33	82,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	03/18/2022	98.1000		5,430	5,430				5,430	5,430	(21,637)	0001	2,500
ED	38	95,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	02/28/2022	98.1500		6,252	6,252				6,252	6,252	(24,915)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	02/22/2022	97.3100		1,316	1,316				1,316	1,316	(5,245)	0001	2,500
ED	69	172,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	10/19/2021	97.8600		11,353	11,353				11,353	11,353	(45,241)	0001	2,500
ED	14	35,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0900		2,304	2,304				2,304	2,304	(9,179)	0001	2,500
ED	38	95,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	04/13/2021	97.7200		6,252	6,252				6,252	6,252	(24,915)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/19/2022	CME 549300EX04Q20BFQTQ27	03/30/2022	97.3400		329	329				329	329	(1,311)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	07/09/2021	97.3200		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.6000		1,316	1,316				1,316	1,316	(5,245)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8900		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8500		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6800		658	658				658	658	(2,623)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.7100		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8900		329	329				329	329	(1,311)	0001	2,500
ED	33	82,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	03/30/2022	97.8300		5,430	5,430				5,430	5,430	(21,637)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	06/01/2022	96.4900		494	494				494	494	(1,967)	0001	2,500
ED	27	67,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	03/23/2022	97.8300		4,443	4,443				4,443	4,443	(17,703)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	05/18/2022	97.3900		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	66	165,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	11/08/2021	97.7700		10,860	10,860				10,860	10,860	(43,274)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	06/01/2022	96.4400		494	494				494	494	(1,967)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	10/27/2021	98.5900		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	05/27/2022	96.5600		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	06/15/2022	97.9100		329	329				329	329	(1,311)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8200		1,974	1,974				1,974	1,974	(7,868)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	03/30/2022	97.4600		329	329				329	329	(1,311)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	35	87,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/13/2023	CME 549300EX04Q20BFQTQ27	06/10/2021	97.4000		5,759	5,759				5,759	5,759	(22,948)	0001	2,500
ED	44	110,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	07/09/2021	97.5400		7,240	7,240				7,240	7,240	(28,849)	0001	2,500
ED	48	120,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/06/2022	97.4300		7,898	7,898				7,898	7,898	(31,472)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/01/2022	97.4900		2,633	2,633				2,633	2,633	(10,491)	0001	2,500
ED	14	35,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/01/2022	97.5000		2,304	2,304				2,304	2,304	(9,179)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/06/2022	97.4400		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/02/2022	97.3600		329	329				329	329	(1,311)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/01/2022	97.6000		494	494				494	494	(1,967)	0001	2,500
ED	14	35,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	05/27/2022	97.3700		2,304	2,304				2,304	2,304	(9,179)	0001	2,500
ED	40	100,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/02/2022	97.6200		6,582	6,582				6,582	6,582	(26,227)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/02/2022	97.6900		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	14	35,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	09/22/2021	97.2600		2,304	2,304				2,304	2,304	(9,179)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/15/2022	97.6000		658	658				658	658	(2,623)	0001	2,500
ED	78	195,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	05/27/2022	97.9500		12,834	12,834				12,834	12,834	(51,142)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/02/2022	97.7400		1,974	1,974				1,974	1,974	(7,868)	0001	2,500
ED	65	162,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	05/18/2022	98.0700		10,695	10,695				10,695	10,695	(42,619)	0001	2,500
ED	130	325,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	01/07/2022	97.6600		21,390	21,390				21,390	21,390	(85,237)	0001	2,500
ED	79	197,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	01/07/2022	97.7100		12,999	12,999				12,999	12,999	(51,798)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	06/02/2022	97.3900		658	658				658	658	(2,623)	0001	2,500
ED	34	85,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/19/2022	CME 549300EX04Q20BFQTQ27	04/01/2022	97.4400		5,594	5,594				5,594	5,594	(22,293)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6500		987	987				987	987	(3,934)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.5800		329	329				329	329	(1,311)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6800		823	823				823	823	(3,278)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	07/09/2021	97.1700		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.5200		494	494				494	494	(1,967)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6800		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.5900		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	10/27/2021	98.3800		329	329				329	329	(1,311)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	58	145,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	11/08/2021	97.5300		9,543	9,543				9,543	9,543	(38,029)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/17/2022	97.2500		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	24	60,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/18/2022	97.5800		3,949	3,949				3,949	3,949	(15,736)	0001	2,500
ED	30	75,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/18/2022	97.6400		4,936	4,936				4,936	4,936	(19,670)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/29/2022	96.9100		329	329				329	329	(1,311)	0001	2,500
ED	28	70,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	12/29/2021	97.3000		4,607	4,607				4,607	4,607	(18,359)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6200		1,645	1,645				1,645	1,645	(6,557)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	04/25/2022	97.9600		329	329				329	329	(1,311)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6100		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/18/2022	97.6900		329	329				329	329	(1,311)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	06/27/2022	97.4000		329	329				329	329	(1,311)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/30/2022	96.9400		494	494				494	494	(1,967)	0001	2,500
ED	30	75,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	09/28/2021	97.0700		4,936	4,936				4,936	4,936	(19,670)	0001	2,500
ED	46	115,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	10/22/2021	97.4100		7,569	7,569				7,569	7,569	(30,161)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/17/2022	97.3200		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/23/2022	97.1400		3,291	3,291				3,291	3,291	(13,113)	0001	2,500
ED	100	250,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/02/2022	97.8600		17,625	17,625				17,625	17,625	(65,567)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/09/2022	97.6500		165	165				165	165	(656)	0001	2,500
ED	26	65,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/18/2022	97.3100		4,278	4,278				4,278	4,278	(17,047)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	97.1300		165	165				165	165	(656)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6400		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6700		165	165				165	165	(656)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.5700		494	494				494	494	(1,967)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6700		658	658				658	658	(2,623)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.6500		329	329				329	329	(1,311)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6700		658	658				658	658	(2,623)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	07/09/2021	97.2500		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	01/21/2022	97.5000		3,291	3,291				3,291	3,291	(13,113)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	03/23/2022	97.3100		823	823				823	823	(3,278)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	03/30/2022	97.0900		494	494				494	494	(1,967)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/01/2022	96.7000		494	494				494	494	(1,967)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/15/2022	96.3300		329	329				329	329	(1,311)	0001	2,500
ED	30	75,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	01/24/2022	97.6500		4,936	4,936				4,936	4,936	(19,670)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	05/18/2022	97.0100		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	05/18/2022	96.7300		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	05/27/2022	96.7900		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.9000		165	165				165	165	(656)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8400		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	04/06/2022	96.6000		494	494				494	494	(1,967)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/01/2022	96.8400		165	165				165	165	(656)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	07/09/2021	97.4400		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	02/01/2022	97.4800		3,291	3,291				3,291	3,291	(13,113)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	03/18/2022	97.4000		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	04/29/2022	97.2600		165	165				165	165	(656)	0001	2,500
ED	27	67,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	01/24/2022	97.7700		4,443	4,443				4,443	4,443	(17,703)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.9000		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0000		165	165				165	165	(656)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.7000		329	329				329	329	(1,311)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	07/09/2021	97.4900		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	07/09/2021	97.4000		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	04/06/2022	96.9000		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0000		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	97.1500		165	165				165	165	(656)	0001	2,500
ED	19	47,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	01/24/2022	97.8700		3,126	3,126				3,126	3,126	(12,458)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/17/2022	97.6100		2,633	2,633				2,633	2,633	(10,491)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/08/2022	97.4800		1,645	1,645				1,645	1,645	(6,557)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	04/29/2022	97.3400		165	165				165	165	(656)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	07/09/2021	97.6000		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	04/06/2022	96.8500		329	329				329	329	(1,311)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0900		165	165				165	165	(656)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.9800		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0200		14,100	14,100				14,100	14,100	(52,454)	0001	2,500
ED	24	60,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/24/2022	97.7800		3,949	3,949				3,949	3,949	(15,736)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/21/2022	97.5900		3,291	3,291				3,291	3,291	(13,113)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/30/2022	97.3100		329	329				329	329	(1,311)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	06/01/2022	97.1100		823	823				823	823	(3,278)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/29/2022	97.1300		165	165				165	165	(656)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/18/2022	97.3200		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	01/21/2022	97.2400		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6500		987	987				987	987	(3,934)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/25/2022	96.9200		494	494				494	494	(1,967)	0001	2,500
ED	35	87,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	10/19/2021	97.4900		5,759	5,759				5,759	5,759	(22,948)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	05/18/2022	97.0900		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/18/2022	96.9800		3,291	3,291				3,291	3,291	(13,113)	0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/02/2022	97.8700		14,100	14,100				14,100	14,100	(52,454)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/23/2022	96.8100		2,797	2,797				2,797	2,797	(11,146)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.7100		165	165				165	165	(656)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8000		165	165				165	165	(656)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.7300		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.6500		494	494				494	494	(1,967)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.7900		494	494				494	494	(1,967)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	96.7500		329	329				329	329	(1,311)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6900		494	494				494	494	(1,967)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	07/09/2021	97.2900		3,620	3,620				3,620	3,620	(14,425)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	07/09/2021	97.2400		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	04/06/2022	96.9800		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0900		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.2600		165	165				165	165	(656)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	01/24/2022	97.9200		2,633	2,633				2,633	2,633	(10,491)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	03/30/2022	97.4000		329	329				329	329	(1,311)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	03/09/2022	97.3900		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	03/17/2022	97.6300		1,974	1,974				1,974	1,974	(7,868)	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	07/09/2021	97.2300		3,620	3,620				3,620	3,620	(14,425)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	04/06/2022	97.0500		329	329				329	329	(1,311)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.3800		165	165				165	165	(656)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.1100		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	01/24/2022	97.9400		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	160	400,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0500		28,200	28,200				28,200	28,200	(104,907)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	04/29/2022	97.4600		165	165				165	165	(656)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	04/22/2022	97.5300		823	823				823	823	(3,278)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	03/23/2022	97.6600		1,974	1,974				1,974	1,974	(7,868)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/09/2022	97.6300		987	987				987	987	(3,934)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/30/2022	97.5000		329	329				329	329	(1,311)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/23/2022	97.6100		1,645	1,645				1,645	1,645	(6,557)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/24/2022	97.9700		1,316	1,316				1,316	1,316	(5,245)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0400		56,400	56,400				56,400	56,400	(209,814)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.1900		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.4800		329	329				329	329	(1,311)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	04/01/2022	97.0400		329	329				329	329	(1,311)	0001	2,500
ED	23	57,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	07/09/2021	97.2700		3,784	3,784				3,784	3,784	(15,080)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	05/18/2022	97.0400		658	658				658	658	(2,623)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	02/28/2022	97.6700		1,316	1,316				1,316	1,316	(5,245)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	04/29/2022	97.7400		165	165				165	165	(656)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	01/24/2022	97.9700		329	329				329	329	(1,311)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.6100		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2300		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	04/06/2022	97.1300		494	494				494	494	(1,967)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q2QBFQTQ27	01/24/2022	97.8400		2,633	2,633				2,633	2,633	(10,491)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	03/30/2022	97.6000		494	494				494	494	(1,967)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	03/08/2022	97.6300		1,316	1,316				1,316	1,316	(5,245)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	04/18/2022	97.4300		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	01/24/2022	97.9400		823	823				823	823	(3,278)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	03/02/2022	98.0300		56,400	56,400				56,400	56,400	(209,814)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.5400		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.1600		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.4100		329	329				329	329	(1,311)	0001	2,500
ED	19	47,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.5700		3,126	3,126				3,126	3,126	(12,458)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	07/09/2021	97.4900		1,645	1,645				1,645	1,645	(6,557)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.6600		165	165				165	165	(656)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	01/24/2022	97.9300		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.6600		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2500		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	11/30/2021	97.7900		1,481	1,481				1,481	1,481	(5,901)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	02/28/2022	97.5300		1,810	1,810				1,810	1,810	(7,212)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2700		987	987				987	987	(3,934)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.6400		329	329				329	329	(1,311)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	04/01/2022	97.2900		329	329				329	329	(1,311)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	06/24/2021	97.6000		1,152	1,152				1,152	1,152	(4,590)	0001	2,500
ED	12	330,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q2QBFQTQ27	01/24/2022	97.9000		21,719	21,719				21,719	21,719	(86,548)	0001	2,500
UX	30	30,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	09/21/2022	CBOE 254900099JPIWCP8RH13	05/19/2022	29.4100		139,753	139,753				139,753	139,753	(181,500)	0001	1,000
UX	40	40,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/21/2022	CBOE 254900099JPIWCP8RH13	06/14/2022	29.5600		186,338	186,338				186,338	186,338	(242,000)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/21/2022	CBOE 254900099JPIWCP8RH13	06/14/2022	30.2400		46,584	46,584				46,584	46,584	(60,500)	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CBOT 549300EX04020BFQT027	06/10/2022	1,924.8000		4,549	4,549				4,549	4,549	(5,915)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												2,637,072	2,637,072		(21,167)		2,637,072	2,637,072	(15,884,994)	XXX	XXX
1649999999. Subtotal - Short Futures												2,637,072	2,637,072		(21,167)		2,637,072	2,637,072	(15,884,994)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												15,835,293	15,835,293		(42,333)		15,835,293	15,835,293	20,480,626	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												15,835,293	15,835,293		(42,333)		15,835,293	15,835,293	20,480,626	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	54,428,337	(38,593,044)	15,835,293
Total Net Cash Deposits	54,428,337	(38,593,044)	15,835,293

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		16,647,032	(811,740)	16,647,032	16,647,032	(811,740)	16,647,032	20,480,626	20,480,626
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	42,965,000		129,330,601	(8,225,345)	78,140,256	47,373,000	(4,600,841)		28,260,030	28,260,030
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Y	Y	143,080,000		263,185,898	(169,526,515)		390,204,347	(269,868,522)		50,177,879	757,261
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Y	Y	247,291,907		364,447,234	(123,830,152)		381,412,771	(189,078,464)		73,237,194	66,562,369
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Y	Y	164,966,075		104,819,949	(15,953,366)		163,831,662	(16,446,265)		16,253,186	
CITIBANK NA E57ODZWJ7FF32TWEFA76	Y	Y	180,147,921		137,244,859	(33,317,100)		162,489,534	(34,153,479)		23,411,605	
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Y	Y	66,580,000		21,097,807	(94,601)		39,848,171	(94,601)		12,018,787	
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	Y	Y	9,640,000		17,707,100	(4,696,134)	3,370,965	14,409,249	(4,696,134)	73,115	2,149,128	2,149,128
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			65,726,405	(149,320,431)		65,726,405	(209,139,356)		52,426,744	
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Y	Y	960,000		741,123			619,203	(286,109)		328,445	109,568
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Y	Y	27,920,000		38,097,165		10,177,165	27,930,536		10,536	9,424,869	9,424,869
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	82,150,000		54,249,248	(9,044,681)		62,511,274	(9,044,681)		7,366,633	
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y							(1,072,611)		190,942	190,942
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Y	Y	8,040,000		9,171,592	(4,214,481)		14,954,944	(6,691,928)	223,016	9,474,375	6,391,487
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	192,520,000		115,766,207	(13,890,933)		120,529,751	(22,080,319)		22,847,908	
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Y	Y	3,510,000									
Natixis NA KX1WK48MPD4Y2NCUIZ63	Y	Y	1,770,000									
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Y	Y			103,381,282	(43,496,841)	59,884,441	92,154,921	(101,913,315)		29,155,459	29,155,459
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	269,806,288		270,175,961	(54,102,924)		267,642,347	(54,102,924)		33,625,070	
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Y	Y	23,099,000		34,745,159	(2,098,058)	9,548,101	24,037,566	(2,098,058)		5,430,212	5,430,212
0299999999. Total NAIC 1 Designation			1,464,446,191		1,729,887,589	(631,811,562)	161,120,927	1,875,675,682	(925,367,608)	306,667	375,778,464	148,431,324
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					374,351	(29,241,403)		32,285,836	(151,490,486)		50,526,315	21,659,263
0999999999 - Gross Totals			1,464,446,191		1,746,908,972	(661,864,704)	177,767,960	1,924,608,551	(1,077,669,834)	16,953,700	446,785,405	190,571,213
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,746,908,972	(661,864,704)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	133,810,000	133,810,000	133,810,000		V
GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	Cash		Cash	7,920,000	7,920,000	7,920,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	1,180,000	1,180,000	1,180,000		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	4,810,000	4,810,000	4,810,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	269,095,009	269,095,009	269,095,009		IV
0199999999 - Total				416,815,009	416,815,009	416,815,009	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	42,965,000	42,965,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	143,080,000	143,080,000	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	247,291,907	247,291,907	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	66,580,000	66,580,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Cash		Cash	164,966,075	164,966,075	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	180,147,921	180,147,921	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Cash		Cash	9,640,000	9,640,000	XXX		V
GOLDMAN SACHS GROUP INC/THE KD3XUN706T14HNAYLU02	Cash		Cash	960,000	960,000	XXX		V
HSBC BANK PLC 1IE8VN30JCEQV1H4R804	Cash		Cash	27,920,000	27,920,000	XXX		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	82,150,000	82,150,000	XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Cash		Cash	8,040,000	8,040,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	192,520,000	192,520,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	3,510,000	3,510,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	1,770,000	1,770,000	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	23,099,000	23,099,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	269,806,288	269,806,288	XXX		V
0299999999 - Total				1,464,446,191	1,464,446,191	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. Tampa, FL		1.250	1,887,943		1,545,577,612	1,633,011,345	2,315,542,002	XXX
Federal Home Loan Bank Des Moines, IA					470,655	(1,193,302)	(46,352)	XXX
JPMorgan Chase Bank, N.A. New York, NY					(62,868,733)	51,722,615	(18,349,310)	XXX
JPMorgan Chase Bank, N.A. New York, NY		1.300	122,611		137,300,000	180,000,000	183,600,000	XXX
Wells Fargo Bank, N.A. Minneapolis, MN					1,086,669	1,073,564	1,098,679	XXX
The Bank of New York Mellon New York, NY					4,571,214	4,808,099	5,333,699	XXX
Credit Suisse AG New York, NY		1.650	1,050,615			625,103,480	825,975,615	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	3,061,168		1,626,137,417	2,494,525,800	3,313,154,333	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	3,061,168		1,626,137,417	2,494,525,800	3,313,154,333	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	3,061,168		1,626,137,417	2,494,525,800	3,313,154,333	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	HONEYWELL INTERNATIONAL		05/31/2022	2.150	07/08/2022	1,000,188	8,540	(7,580)
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,000,188	8,540	(7,580)
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,000,188	8,540	(7,580)
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,000,188	8,540	(7,580)
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,000,188	8,540	(7,580)